PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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ANNUAL STATEMENT

For the Year Ended December 31, 2022

OF THE CONDITION AND AFFAIRS OF THE

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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

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

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

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

OFFICERS

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

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

DIRECTORS

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

STATE OF MINNESOTA
COUNTY OF RAMSEY } ss:

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

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

Subscribed and sworn to before me this

24th day of January, 2023

Notary Public

My Commission Expires January 31, 2026

RENEE KAY RANTA
NOTARY PUBLIC
Minnesota
My Commission Expires January 31, 2026

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)	15,270,548,085	0	15,270,548,085	15,078,772,154
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	1,599,400	0	1,599,400	2,054,800
	2.2 Common stocks	2,117,584,683	10,092,329	2,107,492,354	2,140,766,567
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	0	0	0	0
	3.2 Other than first liens	0	0	0	0
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	23,603,328	0	23,603,328	24,900,084
	4.2 Properties held for the production of income (less $ 0 encumbrances)	841,087,385	0	841,087,385	865,683,154
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ 38,912,520 , Schedule E - Part 1), cash equivalents ($ 88,215,825 , Schedule E - Part 2) and short-term investments ($ 3,437,305 , Schedule DA)	130,565,650	0	130,565,650	72,890,165
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)	1,548,061,413	26,161,803	1,521,899,610	1,181,300,818
9.	Receivable for securities	653,730	0	653,730	0
10.	Securities lending reinvested collateral assets (Schedule DL)	179,099,927	0	179,099,927	120,269,343
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	20,112,803,600	36,254,132	20,076,549,468	19,486,637,085
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	126,054,205	0	126,054,205	122,824,611
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	986,741,502	36,330,066	950,411,436	869,475,587
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 18,592,500 earned but unbilled premiums)	1,459,994,522	5,073,611	1,454,920,911	1,311,797,468
	15.3 Accrued retrospective premiums ($ 17,278,941) and contracts subject to redetermination ($ 0)	17,278,941	2,086,800	15,192,140	14,822,697
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	31,530,490	0	31,530,490	27,195,646
	16.2 Funds held by or deposited with reinsured companies	1,729,228	0	1,729,228	2,391,857
	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	30,015,193	0	30,015,193	0
18.2	Net deferred tax asset	339,581,038	77,644,541	261,936,497	238,977,648
19.	Guaranty funds receivable or on deposit	340,493	0	340,493	14,817
20.	Electronic data processing equipment and software	0	0	0	0
21.	Furniture and equipment, including health care delivery assets ($ 0)	13,882,022	13,882,022	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	0	0	0	9,142,999
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	110,685,605	4,796,366	105,889,239	100,153,000
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	23,230,636,840	176,067,538	23,054,569,302	22,183,433,415
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	23,230,636,840	176,067,538	23,054,569,302	22,183,433,415
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Equities and deposits in pools and associations	41,352,960	0	41,352,960	30,666,113
2502.	COLI supplemental benefits trust	21,370,950	0	21,370,950	25,585,769
2503.	Real estate operating fund	20,878,376	3,315,098	17,563,277	16,887,755
2598.	Summary of remaining write-ins for Line 25 from overflow page	27,083,320	1,481,268	25,602,052	27,013,363
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	110,685,605	4,796,366	105,889,239	100,153,000

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Losses (Part 2A, Line 35, Column 8)	9,516,690,636	9,073,555,293
2.	Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6)	435,424,695	397,740,903
3.	Loss adjustment expenses (Part 2A, Line 35, Column 9)	2,047,621,362	1,988,729,907
4.	Commissions payable, contingent commissions and other similar charges	188,723,512	212,742,253
5.	Other expenses (excluding taxes, licenses and fees)	154,789,710	145,404,775
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	89,998,690	81,006,127
7.1	Current federal and foreign income taxes (including $ 0 on realized capital gains (losses))	0	2,752,834
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 $ 53,997,640 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)	3,633,798,073	3,268,918,585
10.	Advance premium	2,679	5,033
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	12,595,657	13,678,356
12.	Ceded reinsurance premiums payable (net of ceding commissions)	75,239,979	72,403,196
13.	Funds held by company under reinsurance treaties (Schedule F, Part 3, Column 20)	241,971	370,007
14.	Amounts withheld or retained by company for account of others	18,293,666	18,950,573
15.	Remittances and items not allocated	19,950,285	24,086,705
16.	Provision for reinsurance (including $ 384,406 certified) (Schedule F, Part 3, Column 78)	5,096,127	4,490,905
17.	Net adjustments in assets and liabilities due to foreign exchange rates	100,335,348	72,248,985
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	23,904,876	0
20.	Derivatives	0	0
21.	Payable for securities	4,220,840	0
22.	Payable for securities lending	179,099,927	120,269,343
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	65,255,243	63,449,230
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	16,571,283,276	15,560,803,010
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	16,571,283,276	15,560,803,010
29.	Aggregate write-ins for special surplus funds	10,173,193	10,470,363
30.	Common capital stock	20,000,000	20,000,000
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	3,238,382,533	3,238,382,533
35.	Unassigned funds (surplus)	3,214,730,300	3,353,777,510
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)	6,483,286,026	6,622,630,405
38.	TOTALS (Page 2, Line 28, Col. 3)	23,054,569,302	22,183,433,415
	DETAILS OF WRITE-INS		
2501.	Other liabilities	43,213,725	43,315,562
2502.	Investment real estate liability	30,751,450	29,616,477
2503.	Retroactive reinsurance reserve assumed	292,333	292,350
2598.	Summary of remaining write-ins for Line 25 from overflow page	(9,002,265)	(9,775,159)
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	65,255,243	63,449,230
2901.	Special surplus from retroactive reinsurance	10,173,193	10,470,363
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 thru 2903 plus 2998)(Line 29 above)	10,173,193	10,470,363
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 thru 3203 plus 3298)(Line 32 above)	0	0

STATEMENT OF INCOME

		1 Current Year	2 Prior Year
	UNDERWRITING INCOME		
1.	Premiums earned (Part 1, Line 35, Column 4)	7,392,785,998	6,711,914,969
	DEDUCTIONS:		
2.	Losses incurred (Part 2, Line 35, Column 7)	4,458,971,536	3,849,445,101
3.	Loss adjustment expenses incurred (Part 3, Line 25, Column 1)	709,040,787	694,290,844
4.	Other underwriting expenses incurred (Part 3, Line 25, Column 2)	2,100,165,690	1,949,189,807
5.	Aggregate write-ins for underwriting deductions	0	0
6.	Total underwriting deductions (Lines 2 through 5)	7,268,178,014	6,492,925,752
7.	Net income of protected cells	0	0
8.	Net underwriting gain (loss) (Line 1 minus Line 6 plus Line 7)	124,607,985	218,989,217
	INVESTMENT INCOME		
9.	Net investment income earned (Exhibit of Net Investment Income, Line 17)	751,679,829	749,990,585
10.	Net realized capital gains (losses) less capital gains tax of $ (4,479,810) (Exhibit of Capital Gains (Losses))	(58,887,764)	24,640,539
11.	Net investment gain (loss) (Lines 9 + 10)	692,792,064	774,631,124
	OTHER INCOME		
12.	Net gain (loss) from agents' or premium balances charged off (amount recovered $ 1,985,576 amount charged off $ 22,114,504)	(20,128,928)	(14,722,815)
13.	Finance and service charges not included in premiums	22,725,476	22,456,294
14.	Aggregate write-ins for miscellaneous income	(4,018,625)	4,114,672
15.	Total other income (Lines 12 through 14)	(1,422,078)	11,848,151
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	815,977,971	1,005,468,492
17.	Dividends to policyholders	7,645,226	8,640,959
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)	808,332,746	996,827,533
19.	Federal and foreign income taxes incurred	141,329,043	147,461,524
20.	Net income (Line 18 minus Line 19)(to Line 22)	667,003,702	849,366,010
	CAPITAL AND SURPLUS ACCOUNT		
21.	Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2)	6,622,630,405	6,138,996,260
22.	Net income (from Line 20)	667,003,702	849,366,010
23.	Net transfers (to) from Protected Cell accounts	0	0
24.	Change in net unrealized capital gains or (losses) less capital gains tax of $ (12,891,433)	(27,026,725)	108,642,577
25.	Change in net unrealized foreign exchange capital gain (loss)	(31,439,400)	(5,857,924)
26.	Change in net deferred income tax	18,948,379	9,014,829
27.	Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28, Col. 3)	3,774,886	27,470,963
28.	Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1)	(605,222)	997,691
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	(770,000,000)	(506,000,000)
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)	(139,344,380)	483,634,145
39.	Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37)	6,483,286,026	6,622,630,405
	DETAILS OF WRITE-INS		
0501.			
0502.			
0503.			
0598.	Summary of remaining write-ins for Line 5 from overflow page	0	0
0599.	Totals (Lines 0501 thru 0503 plus 0598)(Line 5 above)	0	0
1401.	Other assets tri-party/tax credit bond income	0	14,375
1402.	Fines and penalties of regulatory authorities	(82,866)	(77,461)
1403.	Profit and loss, miscellaneous	(267,708)	3,126,840
1498.	Summary of remaining write-ins for Line 14 from overflow page	(3,668,051)	1,050,918
1499.	Totals (Lines 1401 thru 1403 plus 1498)(Line 14 above)	(4,018,625)	4,114,672
3701.			
3702.			
3703.			
3798.	Summary of remaining write-ins for Line 37 from overflow page	0	0
3799.	Totals (Lines 3701 thru 3703 plus 3798)(Line 37 above)	0	0

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	7,542,074,036	6,847,064,760
2.	Net investment income	826,251,237	837,063,946
3.	Miscellaneous income	(2,260,452)	11,295,143
4.	Total (Lines 1 through 3)	8,366,064,821	7,695,423,849
5.	Benefit and loss related payments	3,981,824,616	3,422,923,128
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	2,756,939,669	2,548,075,559
8.	Dividends paid to policyholders	8,727,925	8,982,948
9.	Federal and foreign income taxes paid (recovered) net of $ 1,633,654 tax on capital gains (losses)	169,617,260	149,492,806
10.	Total (Lines 5 through 9)	6,917,109,471	6,129,474,441
11.	Net cash from operations (Line 4 minus Line 10)	1,448,955,350	1,565,949,408
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	2,211,217,228	2,672,648,419
	12.2 Stocks	79,146,775	92,927,816
	12.3 Mortgage loans	0	0
	12.4 Real estate	10,536,615	31,111,130
	12.5 Other invested assets	99,896,587	104,447,513
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(29,392)	(21,189)
	12.7 Miscellaneous proceeds	5,059,215	808,067
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,405,827,028	2,901,921,757
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	2,539,405,904	3,385,110,871
	13.2 Stocks	96,696,974	86,534,741
	13.3 Mortgage loans	0	0
	13.4 Real estate	31,726,457	21,756,053
	13.5 Other invested assets	384,650,737	574,729,479
	13.6 Miscellaneous applications	59,484,314	57,000,919
	13.7 Total investments acquired (Lines 13.1 to 13.6)	3,111,964,386	4,125,132,063
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)	(706,137,358)	(1,223,210,306)
	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	770,000,000	506,000,000
	16.6 Other cash provided (applied)	84,857,493	45,552,664
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(685,142,507)	(460,447,336)
	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)	57,675,485	(117,708,234)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	72,890,165	190,598,398
	19.2 End of period (Line 18 plus Line 19.1)	130,565,650	72,890,165

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

20.0001. Exchange of bonds	29,917,733	13,556,965
20.0002. Stock distribution from limited partnership	747,041	2,720,390
20.0003. Income payment received in securities	701,059	954,954
20.0004. Exchange of stock	0	3,056,992
20.0005. Other assets tri-party/tax credit bonds	0	43,460

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	199,875,960	86,583,464	100,429,037	186,030,387
2.1 Allied lines	209,206,400	91,382,036	104,685,610	195,902,826
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	55,204,195	25,453,258	26,669,122	53,988,331
4. Homeowners multiple peril	1,566,114,599	731,699,883	849,763,376	1,448,051,106
5.1 Commercial multiple peril (non-liability portion)	589,605,482	256,246,965	286,499,216	559,353,231
5.2 Commercial multiple peril (liability portion)	439,470,288	168,248,529	185,382,678	422,336,139
6. Mortgage guaranty	0	0	0	0
8. Ocean marine	85,661,705	33,168,642	36,664,718	82,165,629
9. Inland marine	196,016,190	85,985,927	91,296,836	190,705,280
10. Financial guaranty	0	0	0	0
11.1 Medical professional liability - occurrence	(1,116)	(109)	(94)	(1,130)
11.2 Medical professional liability - claims-made	0	0	0	0
12. Earthquake	33,721,694	17,788,649	18,960,269	32,550,074
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	854,028,493	322,724,978	316,256,772	860,496,698
17.1 Other liability - occurrence	714,443,331	285,730,281	306,178,915	693,994,697
17.2 Other liability - claims-made	227,030,864	116,176,761	136,868,060	206,339,565
17.3 Excess workers' compensation	4,231,378	1,230,028	1,699,016	3,762,390
18.1 Products liability - occurrence	41,914,218	17,375,051	17,569,533	41,719,736
18.2 Products liability - claims-made	7,967,608	3,622,551	3,583,940	8,006,219
19.1 Private passenger auto no-fault (personal injury protection)	72,655,454	29,752,118	31,718,398	70,689,174
19.2 Other private passenger auto liability	880,846,069	345,882,570	389,793,176	836,935,463
19.3 Commercial auto no-fault (personal injury protection)	3,815,771	3,571,921	265,520	7,122,172
19.4 Other commercial auto liability	603,547,430	254,010,887	274,436,807	583,121,509
21.1 Private passenger auto physical damage	648,510,862	255,451,316	287,027,423	616,934,755
21.2 Commercial auto physical damage	168,611,297	71,129,814	75,202,073	164,539,038
22. Aircraft (all perils)	0	0	0	0
23. Fidelity	15,158,471	8,968,298	10,139,004	13,987,765
24. Surety	4,329,456	234,857	176,713	4,387,601
26. Burglary and theft	1,763,949	987,169	1,035,501	1,715,618
27. Boiler and machinery	82,600,635	30,945,951	35,417,128	78,129,458
28. Credit	68	0	0	68
29. International	0	0	0	0
30. Warranty	0	0	0	0
31. Reinsurance - nonproportional assumed property	23,096,531	6,797,974	7,570,052	22,324,454
32. Reinsurance - nonproportional assumed liability	4,743,664	2,905,466	3,739,702	3,909,427
33. Reinsurance - nonproportional assumed financial lines	3,589,100	194,738	195,517	3,588,321
34. Aggregate write-ins for other lines of business	0	0	0	0
35. TOTALS	7,737,760,046	3,254,249,971	3,599,224,017	7,392,786,001
DETAILS OF WRITE-INS				
3401.				
3402.				
3403.				
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1A - RECAPITULATION OF ALL PREMIUMS

Line of Business	1 Amount Unearned (Running One Year or Less from Date of Policy) (a)	2 Amount Unearned (Running More Than One Year from Date of Policy) (a)	3 Earned But Unbilled Premium	4 Reserve for Rate Credits and Retrospective Adjustments Based on Experience	5 Total Reserve for Unearned Premiums Cols. 1 + 2 + 3 + 4
1. Fire	98,522,258	1,906,779	0	0	100,429,037
2.1 Allied lines	102,005,970	2,679,640	0	0	104,685,610
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	27,102,059	(432,937)	0	0	26,669,122
4. Homeowners multiple peril	849,763,376	0	0	0	849,763,376
5.1 Commercial multiple peril (non-liability portion)	287,511,284	(172,430)	(839,637)	0	286,499,216
5.2 Commercial multiple peril (liability portion)	188,926,792	0	(3,544,114)	0	185,382,678
6. Mortgage guaranty	0	0	0	0	0
8. Ocean marine	37,405,537	521,844	(1,262,663)	0	36,664,718
9. Inland marine	81,672,683	10,020,850	(396,697)	0	91,296,836
10. Financial guaranty	0	0	0	0	0
11.1 Medical professional liability - occurrence	(94)	0	0	0	(94)
11.2 Medical professional liability - claims-made	0	0	0	0	0
12. Earthquake	18,043,112	917,157	0	0	18,960,269
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	340,259,920	(71,200)	(9,453,235)	(14,478,712)	316,256,772
17.1 Other liability - occurrence	321,367,580	(11,985,697)	(2,861,958)	(341,010)	306,178,915
17.2 Other liability - claims-made	62,707,158	74,161,328	(427)	0	136,868,060
17.3 Excess workers' compensation	1,699,512	0	(496)	0	1,699,016
18.1 Products liability - occurrence	17,827,731	87,286	(233,274)	(112,210)	17,569,533
18.2 Products liability - claims-made	3,521,953	61,987	0	0	3,583,940
19.1 Private passenger auto no-fault (personal injury protection)	31,718,398	0	0	0	31,718,398
19.2 Other private passenger auto liability	389,793,176	0	0	0	389,793,176
19.3 Commercial auto no-fault (personal injury protection)	257,160	8,360	0	0	265,520
19.4 Other commercial auto liability	275,152,728	333,704	0	(1,049,624)	274,436,807
21.1 Private passenger auto physical damage	287,027,423	0	0	0	287,027,423
21.2 Commercial auto physical damage	75,183,802	18,271	0	0	75,202,073
22. Aircraft (all perils)	0	0	0	0	0
23. Fidelity	5,450,261	4,688,743	0	0	10,139,004
24. Surety	89,793	86,920	0	0	176,713
26. Burglary and theft	751,128	284,373	0	0	1,035,501
27. Boiler and machinery	34,454,983	962,145	0	0	35,417,128
28. Credit	0	0	0	0	0
29. International	0	0	0	0	0
30. Warranty	0	0	0	0	0
31. Reinsurance - nonproportional assumed property	7,570,052	0	0	0	7,570,052
32. Reinsurance - nonproportional assumed liability	3,148,692	591,010	0	0	3,739,702
33. Reinsurance - nonproportional assumed financial lines	195,517	0	0	0	195,517
34. Aggregate write-ins for other lines of business	0	0	0	0	0
35. TOTALS	3,549,129,940	84,668,134	(18,592,500)	(15,981,556)	3,599,224,017
36. Accrued retrospective premiums based on experience					15,981,556
37. Earned but unbilled premiums					18,592,500
38. Balance (Sum of Line 35 through 37)					3,633,798,073
DETAILS OF WRITE-INS					
3401.					
3402.					
3403.					
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0

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

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1B - PREMIUMS WRITTEN

Line of Business	1 Direct Business (a)	Reinsurance Assumed 2 From Affiliates	Reinsurance Assumed 3 From Non-Affiliates	Reinsurance Ceded 4 To Affiliates	Reinsurance Ceded 5 To Non-Affiliates	6 Net Premiums Written Cols. 1+2+3-4-5
1. Fire	16,251,131	193,010,994	0	5,243,857	4,142,308	199,875,960
2.1 Allied lines	2,962,662	208,380,093	0	2,066,134	70,221	209,206,400
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	55,204,195	0	0	0	55,204,195
4. Homeowners multiple peril	0	1,566,114,599	0	0	0	1,566,114,599
5.1 Commercial multiple peril (non-liability portion)	58,282,348	589,632,856	0	58,282,348	27,374	589,605,482
5.2 Commercial multiple peril (liability portion)	15,716,342	439,470,288	0	15,716,342	0	439,470,288
6. Mortgage guaranty	0	0	0	0	0	0
8. Ocean marine	7,635,587	78,599,547	0	16,497	556,932	85,661,705
9. Inland marine	6,304,025	191,549,569	0	663,577	1,173,828	196,016,190
10. Financial guaranty	0	0	0	0	0	0
11.1 Medical professional liability - occurrence	0	(1,116)	0	0	0	(1,116)
11.2 Medical professional liability - claims-made	0	0	0	0	0	0
12. Earthquake	203,755	33,634,786	0	82,820	34,028	33,721,694
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	93,493	854,028,493	1,664,119	1,757,613	0	854,028,493
17.1 Other liability - occurrence	12,445,001	711,839,519	1	9,612,963	228,227	714,443,331
17.2 Other liability - claims-made	5,891,332	225,882,087	0	4,618,907	123,646	227,030,864
17.3 Excess workers' compensation	0	4,231,378	0	0	0	4,231,378
18.1 Products liability - occurrence	8,792,122	35,175,774	0	1,530,885	522,793	41,914,218
18.2 Products liability - claims-made	145,813	7,828,786	0	0	6,991	7,967,608
19.1 Private passenger auto no-fault (personal injury protection)	0	72,655,454	0	0	0	72,655,454
19.2 Other private passenger auto liability	0	880,846,069	0	0	0	880,846,069
19.3 Commercial auto no-fault (personal injury protection)	(86)	3,421,141	394,631	(86)	0	3,815,771
19.4 Other commercial auto liability	6,689,366	592,309,951	4,758,488	(61,947)	272,322	603,547,430
21.1 Private passenger auto physical damage	0	648,510,862	0	0	0	648,510,862
21.2 Commercial auto physical damage	1,651,091	165,246,488	1,710,279	(12,741)	9,302	168,611,297
22. Aircraft (all perils)	0	0	0	0	0	0
23. Fidelity	2,383,635	15,101,752	0	2,326,319	598	15,158,471
24. Surety	984,981	4,329,456	18,748	1,003,729	0	4,329,456
26. Burglary and theft	335,597	1,629,355	0	199,808	1,195	1,763,949
27. Boiler and machinery	752,611	81,852,141	0	4,117	0	82,600,635
28. Credit	0	68	275	275	0	68
29. International	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0
31. Reinsurance - nonproportional assumed property	XXX	23,096,531	180,717	180,717	0	23,096,531
32. Reinsurance - nonproportional assumed liability	XXX	4,743,664	(581,740)	(581,740)	0	4,743,664
33. Reinsurance - nonproportional assumed financial lines	XXX	3,589,100	30,313	30,313	0	3,589,100
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0
35. TOTALS	147,520,806	7,691,913,881	8,175,830	102,680,707	7,169,763	7,737,760,046
DETAILS OF WRITE-INS						
3401.						
3402.						
3403.						
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0

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

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

2. Amount at which such installment premiums would have been reported had they been reported on an annualized basis $ 0

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2 - LOSSES PAID AND INCURRED

	Line of Business	Losses Paid Less Salvage 1 Direct Business	2 Reinsurance Assumed	3 Reinsurance Recovered	4 Net Payments (Cols. 1 + 2 -3)	5 Net Losses Unpaid Current Year (Part 2A , Col. 8)	6 Net Losses Unpaid Prior Year	7 Losses Incurred Current Year (Cols. 4 + 5 - 6)	8 Percentage of Losses Incurred (Col. 7, Part 2) to Premiums Earned (Col. 4, Part 1)
1.	Fire	2,943,967	99,676,026	3,408,571	99,211,422	80,483,623	67,023,919	112,671,125	60.6
2.1	Allied lines	2,361,420	69,779,221	2,362,168	69,778,474	63,584,673	55,835,321	77,527,825	39.6
2.2	Multiple peril crop	0	0	0	0	0	0	0	0.0
2.3	Federal flood	0	0	0	0	0	0	0	0.0
2.4	Private crop	0	0	0	0	0	0	0	0.0
2.5	Private flood	0	0	0	0	0	0	0	0.0
3.	Farmowners multiple peril	0	30,547,491	0	30,547,491	23,179,594	22,118,285	31,608,800	58.5
4.	Homeowners multiple peril	0	866,435,043	0	866,435,043	541,781,601	379,040,636	1,029,176,008	71.1
5.1	Commercial multiple peril (non-liability portion)	14,788,234	278,352,029	14,959,825	278,180,438	223,630,467	188,687,198	313,123,707	56.0
5.2	Commercial multiple peril (liability portion)	1,326,377	148,225,947	1,326,377	148,225,947	694,397,552	648,319,804	194,303,695	46.0
6.	Mortgage guaranty	0	0	0	0	0	0	0	0.0
8.	Ocean marine	3,285,200	31,478,105	1,939,578	32,823,726	58,838,004	59,463,002	32,198,728	39.2
9.	Inland marine	2,226,876	88,615,767	2,722,302	88,120,341	50,136,520	51,273,757	86,983,104	45.6
10.	Financial guaranty	0	0	0	0	0	0	0	0.0
11.1	Medical professional liability - occurrence	33,769	8,371	33,769	8,371	296,563	308,742	(3,808)	337.0
11.2	Medical professional liability - claims-made	0	24,432	682	23,750	7,374,865	7,202,598	196,018	0.0
12.	Earthquake	0	515	0	515	1,645,272	1,201,190	444,597	1.4
13.1	Comprehensive (hospital and medical) individual	0	0	0	0	0	0	0	0.0
13.2	Comprehensive (hospital and medical) group	0	(19,778)	(19,778)	0	0	0	0	0.0
14.	Credit accident and health (group and individual)	0	0	0	0	0	0	0	0.0
15.1	Vision only	0	0	0	0	0	0	0	0.0
15.2	Dental only	0	0	0	0	0	0	0	0.0
15.3	Disability income	0	0	0	0	0	0	0	0.0
15.4	Medicare supplement	0	0	0	0	0	0	0	0.0
15.5	Medicaid Title XIX	0	0	0	0	0	0	0	0.0
15.6	Medicare Title XVIII	0	0	0	0	0	0	0	0.0
15.7	Long-term care	0	0	0	0	0	0	0	0.0
15.8	Federal employees health benefits plan	0	0	0	0	0	0	0	0.0
15.9	Other health	0	0	0	0	0	0	0	0.0
16.	Workers' compensation	17,869,494	409,028,468	21,487,593	405,410,369	3,585,114,546	3,627,975,793	362,549,121	42.1
17.1	Other liability - occurrence	140,037,958	367,157,284	156,950,653	350,244,589	1,506,023,426	1,395,170,378	461,097,638	66.4
17.2	Other liability - claims-made	7,262,874	114,273,494	11,508,506	110,027,863	396,773,223	399,159,825	107,641,261	52.2
17.3	Excess workers' compensation	0	3,467,326	35,141	3,432,185	149,650,776	152,031,919	1,051,042	27.9
18.1	Products liability - occurrence	15,433,200	23,222,946	13,067,668	25,588,479	223,908,211	233,464,200	16,032,490	38.4
18.2	Products liability - claims-made	(63,333)	310,812	0	247,479	11,660,801	11,327,163	581,118	7.3
19.1	Private passenger auto no-fault (personal injury protection)	0	37,697,981	0	37,697,981	69,491,294	70,683,883	36,505,391	51.6
19.2	Other private passenger auto liability	0	507,882,863	0	507,882,863	692,740,251	596,887,866	603,735,248	72.1
19.3	Commercial auto no-fault (personal injury protection)	49,845	1,789,553	49,845	1,789,553	22,487,520	21,245,762	3,031,310	42.6
19.4	Other commercial auto liability	33,441,543	328,218,865	27,372,680	334,287,728	886,777,571	852,463,039	368,602,259	63.2
21.1	Private passenger auto physical damage	0	477,199,838	0	477,199,838	45,876,675	30,784,308	492,292,205	79.8
21.2	Commercial auto physical damage	895,804	98,143,297	75,782	98,963,318	22,284,496	22,936,315	98,311,499	59.7
22.	Aircraft (all perils)	6,489	(383,621)	(211,376)	(165,756)	1,905,049	1,593,997	145,297	0.0
23.	Fidelity	(168,582)	6,786,128	(179,951)	6,797,496	16,399,114	20,045,030	3,151,580	22.5
24.	Surety	412,234	243,159	690,933	(35,541)	6,131,829	6,596,393	(500,104)	(11.4)
26.	Burglary and theft	31,004	(722,543)	5,350	(696,889)	2,531,361	3,482,154	(1,647,683)	(96.0)
27.	Boiler and machinery	0	23,077,942	0	23,077,942	24,111,236	22,754,719	24,434,458	31.3
28.	Credit	0	(5,612)	(4,497)	(1,115)	24,902	67,831	(44,044)	(64,685.0)
29.	International	0	(17,087)	(13,692)	(3,394)	110,674	106,580	700	0.0
30.	Warranty	0	0	0	0	0	0	0	0.0
31.	Reinsurance - nonproportional assumed property	XXX	7,252,344	174,773	7,077,571	6,048,088	9,214,745	3,910,914	17.5
32.	Reinsurance - nonproportional assumed liability	XXX	26,109,328	12,469,910	13,639,418	73,525,464	85,281,627	1,883,255	48.2
33.	Reinsurance - nonproportional assumed financial lines	XXX	80,036	59,193	20,843	26,856,607	28,823,088	(1,945,638)	(54.2)
34.	Aggregate write-ins for other lines of business	(8,652)	(2,145)	(8,652)	(2,145)	908,789	984,224	(77,580)	0.0
35.	TOTALS	242,165,720	4,043,933,825	270,263,352	4,015,836,193	9,516,690,636	9,073,555,293	4,458,971,536	60.3
	DETAILS OF WRITE-INS								
3401.	Tribal workers' compensation	(8,652)	(2,145)	(8,652)	(2,145)	908,789	984,224	(77,580)	0.0
3402.									
3403.									
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0.0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	(8,652)	(2,145)	(8,652)	(2,145)	908,789	984,224	(77,580)	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	6,220,049	60,261,811	2,638,461	63,843,399	1,936,624	14,334,715	(368,885)	80,483,623	9,105,624
2.1 Allied lines	1,024,576	42,313,142	1,069,643	42,268,074	(1,746,718)	21,105,592	(1,957,725)	63,584,673	8,920,464
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	11,144,687	0	11,144,687	0	12,034,907	0	23,179,594	5,164,567
4. Homeowners multiple peril	0	164,410,558	0	164,410,558	0	377,371,043	0	541,781,601	70,440,358
5.1 Commercial multiple peril (non-liability portion)	7,953,322	183,128,445	8,087,980	182,993,787	3,649,890	40,718,760	3,731,969	223,630,467	27,556,165
5.2 Commercial multiple peril (liability portion)	3,276,867	274,898,062	3,294,718	274,880,211	6,133,377	419,517,341	6,133,377	694,397,552	306,390,923
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0
8. Ocean marine	8,406,596	31,322,136	5,982,989	33,745,743	22,188,298	23,492,330	20,588,367	58,838,004	14,525,474
9. Inland marine	2,133,473	27,446,051	1,763,114	27,816,410	5,154,928	21,574,843	4,409,660	50,136,520	6,952,910
10. Financial guaranty	0	0	0	0	0	0	0	0	0
11.1 Medical professional liability - occurrence	5,780	1,433	5,780	1,433	862,387	293,275	860,532	296,563	704,160
11.2 Medical professional liability - claims-made	1,250,000	2,832,394	1,257,238	2,825,155	10,162,631	4,118,490	9,731,411	7,374,865	734,273
12. Earthquake	1,725,609	2,479	0	1,728,088	166,168	(122,131)	126,852	1,645,272	174,518
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	147,126	147,126	0	5,500	0	5,500	(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	222,188	222,188	0	94,826	0	94,826	(a) 0	0
16. Workers' compensation	277,136,892	1,669,424,945	313,052,701	1,633,509,136	240,294,881	1,966,603,639	255,293,110	3,585,114,546	571,338,836
17.1 Other liability - occurrence	176,777,413	422,888,900	186,894,277	412,772,036	425,569,446	1,083,736,961	416,055,017	1,506,023,426	443,620,860
17.2 Other liability - claims-made	4,939,486	120,939,325	2,507,180	123,371,631	19,108,137	270,836,544	16,543,089	396,773,223	56,803,333
17.3 Excess workers' compensation	1,204,758	46,189,137	1,896,301	45,497,594	35,644,836	104,153,181	35,644,836	149,650,776	15,993,751
18.1 Products liability - occurrence	44,608,870	31,498,055	16,820,452	59,286,473	91,803,375	147,899,303	75,080,940	223,908,211	216,632,302
18.2 Products liability - claims-made	5,572,105	1,124,372	2,350,000	4,346,477	5,011,246	5,754,872	3,451,794	11,660,801	8,710,593
19.1 Private passenger auto no-fault (personal injury protection)	0	39,983,642	0	39,983,642	(2,965)	29,507,652	(2,965)	69,491,294	27,064,968
19.2 Other private passenger auto liability	0	298,275,940	0	298,275,940	0	394,464,310	0	692,740,251	116,354,489
19.3 Commercial auto no-fault (personal injury protection)	14,625,002	6,141,488	14,625,002	6,141,488	1,502,433	16,346,154	1,502,555	22,487,520	3,694,135
19.4 Other commercial auto liability	52,357,321	377,946,306	30,212,763	400,090,865	38,285,116	478,962,808	30,561,217	886,777,571	105,143,881
21.1 Private passenger auto physical damage	0	29,321,305	0	29,321,305	0	16,555,370	0	45,876,675	6,460,743
21.2 Commercial auto physical damage	259,643	11,234,824	1,780,481	9,713,986	1,971,386	10,723,320	124,196	22,284,496	14,227,304
22. Aircraft (all perils)	345,595	1,684,887	1,109,328	921,153	12,132,820	984,856	12,133,780	1,905,049	814,219
23. Fidelity	26,961	3,769,414	28,891	3,767,483	1,591,460	12,604,022	1,563,852	16,399,114	1,132,812
24. Surety	10,590,547	9,748,447	15,956,618	4,382,376	617,645	1,749,453	617,645	6,131,829	702,730
26. Burglary and theft	53,996	144,570	44,653	153,913	256,187	2,342,128	220,868	2,531,361	275,716
27. Boiler and machinery	0	15,837,309	0	15,837,309	246,124	8,064,890	37,086	24,111,236	2,424,238
28. Credit	0	42,142	33,771	8,372	0	16,530	0	24,902	5,467
29. International	0	126,248	101,168	25,080	0	85,595	0	110,674	111,160
30. Warranty	0	0	0	0	0	0	0	0	0
31. Reinsurance - nonproportional assumed property	XXX	4,903,362	2,233,287	2,670,075	XXX	3,378,013	0	6,048,088	749,325
32. Reinsurance - nonproportional assumed liability	XXX	81,642,795	49,660,069	31,982,726	XXX	42,115,349	572,611	73,525,464	2,869,278
33. Reinsurance - nonproportional assumed financial lines	XXX	204,856	162,327	42,529	XXX	26,814,078	0	26,856,607	1,620,992
34. Aggregate write-ins for other lines of business	23,819	5,905	23,819	5,905	3,137,302	902,884	3,137,302	908,789	200,792
35. TOTALS	620,518,680	3,971,208,686	663,962,327	3,927,765,040	925,777,339	5,559,041,077	895,892,820	9,516,690,636	2,047,621,362
DETAILS OF WRITE-INS									
3401. Tribal workers' compensation	23,819	5,905	23,819	5,905	3,137,302	902,884	3,137,302	908,789	200,792
3402.									
3403.									
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	23,819	5,905	23,819	5,905	3,137,302	902,884	3,137,302	908,789	200,792

(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	42,752,102	0	0	42,752,102
	1.2 Reinsurance assumed	325,660,523	0	0	325,660,523
	1.3 Reinsurance ceded	45,098,286	0	0	45,098,286
	1.4 Net claim adjustment service (1.1 + 1.2 - 1.3)	323,314,338	0	0	323,314,338
2.	Commission and brokerage:				
	2.1 Direct excluding contingent	0	23,232,956	0	23,232,956
	2.2 Reinsurance assumed, excluding contingent	0	1,046,541,854	0	1,046,541,854
	2.3 Reinsurance ceded, excluding contingent	0	17,671,285	0	17,671,285
	2.4 Contingent - direct	0	1,393,692	0	1,393,692
	2.5 Contingent - reinsurance assumed	0	43,183,850	0	43,183,850
	2.6 Contingent - reinsurance ceded	0	842,869	0	842,869
	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	1,095,838,197	0	1,095,838,197
3.	Allowances to managers and agents	438	435,416	0	435,854
4.	Advertising	1,752	22,967,128	1,600	22,970,480
5.	Boards, bureaus and associations	1,848,469	21,079,336	7,250	22,935,055
6.	Surveys and underwriting reports	9,977	24,342,850	0	24,352,827
7.	Audit of assureds' records	0	0	0	0
8.	Salary and related items:				
	8.1 Salaries	264,704,564	421,818,451	11,746,999	698,270,014
	8.2 Payroll taxes	18,717,026	27,484,142	392,459	46,593,627
9.	Employee relations and welfare	38,404,164	35,646,708	706,616	74,757,488
10.	Insurance	19,911,479	5,277,164	12,564	25,201,207
11.	Directors' fees	0	0	0	0
12.	Travel and travel items	6,424,385	10,845,971	99,518	17,369,874
13.	Rent and rent items	10,582,286	20,195,739	411,244	31,189,269
14.	Equipment	1,146,624	9,395,462	1,581,462	12,123,548
15.	Cost or depreciation of EDP equipment and software	1,865,385	102,037,930	185,294	104,088,609
16.	Printing and stationery	284,946	1,590,130	14,713	1,889,789
17.	Postage, telephone and telegraph, exchange and express	1,619,230	30,335,933	77,987	32,033,150
18.	Legal and auditing	5,776,220	6,051,778	441,446	12,269,443
19.	Totals (Lines 3 to 18)	371,296,945	739,504,138	15,679,152	1,126,480,234
20.	Taxes, licenses and fees:				
	20.1 State and local insurance taxes deducting guaranty association credits of $ 613,433	0	187,620,140	0	187,620,140
	20.2 Insurance department licenses and fees	0	14,095,786	0	14,095,786
	20.3 Gross guaranty association assessments	0	(375,493)	0	(375,493)
	20.4 All other (excluding federal and foreign income and real estate)	0	3,178,653	0	3,178,653
	20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4)	0	204,519,085	0	204,519,085
21.	Real estate expenses	0	0	80,298,629	80,298,629
22.	Real estate taxes	0	0	1,381,027	1,381,027
23.	Reimbursements by uninsured plans	0	0	0	0
24.	Aggregate write-ins for miscellaneous expenses	14,429,504	60,304,270	1,470,091	76,203,865
25.	Total expenses incurred	709,040,787	2,100,165,690	98,828,899	(a) 2,908,035,376
26.	Less unpaid expenses - current year	2,047,621,362	428,369,910	5,142,002	2,481,133,274
27.	Add unpaid expenses - prior year	1,988,729,907	434,668,880	4,484,275	2,427,883,062
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)	650,149,332	2,106,464,661	98,171,171	2,854,785,164
	DETAILS OF WRITE-INS				
2401.	Miscellaneous expenses	19,814,946	97,239,148	1,470,091	118,524,185
2402.	Service reimbursements	(2,695,275)	(15,556,663)	0	(18,251,938)
2403.	Cost of computer software developed for internal use	(2,690,166)	(21,378,215)	0	(24,068,382)
2498.	Summary of remaining write-ins for Line 24 from overflow page	0	0	0	0
2499.	Totals (Lines 2401 thru 2403 plus 2498)(Line 24 above)	14,429,504	60,304,270	1,470,091	76,203,865

(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) 20,186,598	21,661,185
1.1	Bonds exempt from U.S. tax	(a) 169,179,976	164,295,973
1.2	Other bonds (unaffiliated)	(a) 253,750,851	260,141,582
1.3	Bonds of affiliates	(a) 0	0
2.1	Preferred stocks (unaffiliated)	(b) 88,334	88,334
2.11	Preferred stocks of affiliates	(b) 0	0
2.2	Common stocks (unaffiliated)	4,532,847	4,702,656
2.21	Common stocks of affiliates	144,113,719	144,113,719
3.	Mortgage loans	(c) 0	0
4.	Real estate	(d) 189,903,019	189,903,019
5	Contract loans	0	0
6	Cash, cash equivalents and short-term investments	(e) 4,418,502	4,496,973
7	Derivative instruments	(f) 0	0
8.	Other invested assets	105,512,431	105,512,431
9.	Aggregate write-ins for investment income	(2,874,253)	(2,874,253)
10.	Total gross investment income	888,812,025	892,041,619
11.	Investment expenses		(g) 98,828,899
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 0
13.	Interest expense		(h) 0
14.	Depreciation on real estate and other invested assets		(i) 40,566,819
15.	Aggregate write-ins for deductions from investment income		966,073
16.	Total deductions (Lines 11 through 15)		140,361,790
17.	Net investment income (Line 10 minus Line 16)		751,679,829
	DETAILS OF WRITE-INS		
0901.	Securities lending income	502,719	502,719
0902.	Property and wind plans	(2,989)	(2,989)
0903.	Miscellaneous income	(3,373,982)	(3,373,982)
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	(2,874,253)	(2,874,253)
1501.	Management fees		966,073
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		966,073

(a) Includes $ 14,166,861 accrual of discount less $ 51,397,176 amortization of premium and less $ 10,104,936 paid for accrued interest on purchases.

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

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

(d) Includes $ 7,603,717 for company's occupancy of its own buildings; and excludes $ 0 interest on encumbrances.

(e) Includes $ 845 accrual of discount less $ 18,742 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 $ 40,566,819 depreciation on real estate and $ 0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	(12,937,737)	0	(12,937,737)	(498,020)	0
1.1	Bonds exempt from U.S. tax	(647,716)	(1,980,126)	(2,627,842)	(154,757)	0
1.2	Other bonds (unaffiliated)	(5,549,997)	(2,315,183)	(7,865,179)	(74,840,813)	(959,142)
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	0	0	0	(455,400)	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	10,603,189	(24,632,705)	(14,029,517)	(31,917,475)	0
2.21	Common stocks of affiliates	0	0	0	(5,624,271)	0
3.	Mortgage loans	0	0	0	0	0
4.	Real estate	3,993,986	(10,509,535)	(6,515,549)	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	(8,322)	(21,070)	(29,392)	0	0
7.	Derivative instruments	0	0	0	0	0
8.	Other invested assets	(1,347,892)	(18,062,536)	(19,410,428)	73,572,578	(2,352,953)
9.	Aggregate write-ins for capital gains (losses)	0	48,069	48,069	0	(28,083,895)
10.	Total capital gains (losses)	(5,894,488)	(57,473,086)	(63,367,574)	(39,918,158)	(31,395,989)
	DETAILS OF WRITE-INS					
0901.	Real gain LTBD impair recovery	0	3,338	3,338	0	0
0902.	Foreign exchange	0	44,731	44,731	0	(28,083,895)
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	0	48,069	48,069	0	(28,083,895)

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)	0	0	0
2.	Stocks (Schedule D):			
	2.1 Preferred stocks	0	0	0
	2.2 Common stocks	10,092,329	10,092,140	(188)
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)	26,161,803	30,944,289	4,782,486
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)	36,254,132	41,036,430	4,782,298
13.	Title plants (for Title insurers only)	0	0	0
14.	Investment income due and accrued	0	0	0
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	36,330,066	43,729,623	7,399,557
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	5,073,611	4,237,517	(836,093)
	15.3 Accrued retrospective premiums and contracts subject to redetermination	2,086,800	1,569,603	(517,197)
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	77,644,541	68,763,578	(8,880,963)
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	13,882,022	15,614,672	1,732,650
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	4,796,366	4,891,000	94,634
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	176,067,538	179,842,424	3,774,886
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28.	Total (Lines 26 and 27)	176,067,538	179,842,424	3,774,886
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0
2501.	Amounts receivable under high deductible policies	1,480,412	1,699,847	219,436
2502.	Other assets nonadmitted	856	1,015	158
2503.	Real estate operating fund	3,315,098	3,190,138	(124,960)
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	4,796,366	4,891,000	94,634

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

A. Accounting Practices:

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

Net Income	SSAP #	F/S Page	F/S Line #	2022	2021
1. St. Paul Fire and Marine Insurance Company state basis	XXX	XXX	XXX	$ 667,003,702	$ 849,366,010
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	$ 667,003,702	$ 849,366,010
Surplus					
5. St. Paul Fire and Marine Insurance Company state basis	XXX	XXX	XXX	$ 6,483,286,026	$ 6,622,630,405
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	$ 6,483,286,026	$ 6,622,630,405

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

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

C. Accounting Policy:

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

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

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

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

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

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

Common stocks of non-affiliates are stated at fair value based on fair values received from the Securities Valuation Office (SVO) or by a third party organization.

Perpetual preferred stocks are generally stated at fair value.

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

D. Going Concern:

Not applicable.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

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

3. BUSINESS COMBINATIONS AND GOODWILL

Not applicable.

4. DISCONTINUED OPERATIONS

Not applicable.

5. INVESTMENTS

A. Mortgage Loans, including Mezzanine Real Estate Loans:

Not applicable.

B. Debt Restructuring:

Not applicable.

C. Reverse Mortgages:

Not applicable.

D. Loan-Backed Securities:

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

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

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

2. The Company had no loan-backed or structured securities with other-than-temporary impairments recognized in 2022.

3. Not applicable.

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

   a. The aggregate amount of unrealized losses:

1.	Less than 12 Months	$ 65,681,975
2.	12 Months or Longer	$ 27,898,940

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

1.	Less than 12 Months	$ 796,168,753
2.	12 Months or Longer	$ 111,737,608

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

NOTES TO FINANCIAL STATEMENTS

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

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

2. Not applicable.

3. Not applicable.

4. Not applicable.

5. Collateral Reinvestment

   Aggregate Cash Collateral Reinvested

Securities Lending	Amortized Cost	Fair Value
30 Days or Less	$ 179,099,927	$ 179,099,927

6. Not applicable.

7. Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

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

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

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

Not applicable.

J. Real Estate:

1. Impairment Losses

   (1) On August 31, 2022, an office building at 2525 West 190th Street, Torrance, CA, was demolished. An impairment loss of $3,530,506 was recognized.

   (2) On August 31, 2022, an office building at 1500 Commerce Drive, Mendota Heights, MN, was demolished. An impairment loss of $4,351,877 was recognized.

   (3) As part of the year-end impairment analysis, it was determined that the appraised value for 10303 & 10333 E Dry Creek Road, Englewood, CO, was below book value. After a comparison of the 10-year undiscounted cash flow and expected sale proceeds, the Company recognized a $2,627,152 impairment loss on December 31, 2022.

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

2. Sales

   (1) On September 28, 2022, the Company sold property located at 7210 NW Evergreen Parkway, Hillsboro, OR, to First American Exchange, a qualified intermediary for Allen Properties, LLC. A gain of $3,993,986 was recognized on this sale.

   (2) On September 17, 2021, the Company sold property located at 1311 K-Tel Drive, Minnetonka, MN to Lima LLC and Canosia, LLC. A gain of $3,676,808 was recognized on this sale. Prior to this sale, on August 31, 2021, the Company received a $1,250,000 settlement from the Metropolitan Council for a land easement on this property. This settlement lowered the cost basis and no gain or loss was recognized.

   (3) On October 29, 2021, the Company sold property located at 20000 South Diamond Lake Road, Rogers, MN to MDH F2 Diamond Lake, LLC. A gain of $4,950,825 was recognized on this sale.

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

Not applicable.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets:

1. Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1 Total General Account (G/A)	2 G/A Supporting Protected Cell Account Activity (a)	3 Total Protected Cell Account Restricted Assets	4 Protected Cell Account Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	Total From Prior Year	Increase / (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. Collateral held under security lending agreements	179,099,927	—	—	—	179,099,927	120,269,343	58,830,584
c. Subject to repurchase agreements	—	—	—	—	—	—	—
d. Subject to reverse repurchase agreements	—	—	—	—	—	—	—
e. Subject to dollar repurchase agreements	—	—	—	—	—	—	—
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—
g. Placed under option contracts	—	—	—	—	—	—	—
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	—	—	—	—	—
i. FHLB capital stock	—	—	—	—	—	—	—
j. On deposit with states	1,242,868,562	—	—	—	1,242,868,562	1,235,523,082	7,345,480
k. On deposit with other regulatory bodies	2,194,284	—	—	—	2,194,284	2,180,822	13,462
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	—	—	—	—	—
m. Pledged as collateral not captured in other categories	19,302,119	—	—	—	19,302,119	18,951,054	351,065
n. Other restricted assets	—	—	—	—	—	—	—
o. Total Restricted Assets	$1,443,464,892	$ —	$ —	$ —	$1,443,464,892	$1,376,924,301	$ 66,540,591

Restricted Asset Category	Current Year			
	8 Total Nonadmitted Restricted	9 Total Admitted Restricted (5 minus 8)	Percentage 10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Percentage 11 Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	— %	— %
b. Collateral held under security lending agreements	—	179,099,927	0.771 %	0.777 %
c. Subject to repurchase agreements	—	—	— %	— %
d. Subject to reverse repurchase agreements	—	—	— %	— %
e. Subject to dollar repurchase agreements	—	—	— %	— %
f. Subject to dollar reverse repurchase agreements	—	—	— %	— %
g. Placed under option contracts	—	—	— %	— %
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	— %	— %
i. FHLB capital stock	—	—	— %	— %
j. On deposit with states	—	1,242,868,562	5.350 %	5.391 %
k. On deposit with other regulatory bodies	—	2,194,284	0.009 %	0.010 %
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	— %	— %

NOTES TO FINANCIAL STATEMENTS

Restricted Asset Category	Current Year			
	8	9	Percentage	
			10	11
	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
m. Pledged as collateral not captured in other categories	—	19,302,119	0.083 %	0.084 %
n. Other restricted assets	—	—	— %	— %
o. Total Restricted Assets	$ —	$1,443,464,892	6.214 %	6.261 %

(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	$ 18,005,496	$ —	$ —	$ —	$ 18,005,496	$ 17,662,386	$ 343,110
Bonds - Letter of Credit	1,296,623	—	—	—	1,296,623	1,288,668	7,955
Total (c)	$ 19,302,119	$ —	$ —	$ —	$ 19,302,119	$ 18,951,054	$ 351,065

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	$ 18,005,496	0.078 %	0.078 %
Bonds - Letter of Credit	1,296,623	0.006 %	0.006 %
Total (c)	$ 19,302,119	0.083 %	0.084 %

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

3. Not applicable.

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

Collateral Assets	1	2	3	4
	Book/Adjusted Carrying Value (BACV)	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted) *	% of BACV to Total Admitted Assets **
General Account:				
a. Cash, Cash Equivalents, and Short-Term Investments	$ —	$ —	— %	— %
b. Schedule D, Part 1	—	—	— %	— %
c. Schedule D, Part 2, Section 1	—	—	— %	— %
d. Schedule D, Part 2, Section 2	—	—	— %	— %
e. Schedule B	—	—	— %	— %
f. Schedule A	—	—	— %	— %
g. Schedule BA, Part 1	—	—	— %	— %
h. Schedule DL, Part 1	179,099,927	179,099,927	0.771 %	0.777 %
i. Other	—	—	— %	— %
j. Total Collateral Assets	$ 179,099,927	$ 179,099,927	0.771 %	0.777 %

NOTES TO FINANCIAL STATEMENTS

Collateral Assets	1 Book/Adjusted Carrying Value (BACV)	2 Fair Value	3 % of BACV to Total Assets (Admitted and Nonadmitted) *	4 % of BACV to Total Admitted Assets **
Protected Cell:				
k. Cash, Cash Equivalents, and Short-Term Investments	$ —	$ —	— %	— %
l. Schedule D, Part 1	—	—	— %	— %
m. Schedule D, Part 2, Section 1	—	—	— %	— %
n. Schedule D, Part 2, Section 2	—	—	— %	— %
o. Schedule B	—	—	— %	— %
p. Schedule A	—	—	— %	— %
q. Schedule BA, Part 1	—	—	— %	— %
r. Schedule DL, Part 1	—	—	— %	— %
s. Other	—	—	— %	— %
t. Total Collateral Assets	$ —	$ —	— %	— %

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

	1 Amount	2 % of Liability to Total Liabilities *
u. Recognized Obligation to Return Collateral Asset (General Account)	$ 179,099,927	1.081 %
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	3	1	$ 2,277,629	$ 5	$ 2,359,141	$ 305,367
(2) Bonds - FV	2	—	2,576,168	—	2,576,168	—
(3) LB&SS - AC	—	—	—	—	—	—
(4) LB&SS - FV	—	—	—	—	—	—
(5) Preferred Stock - AC	—	—	—	—	—	—
(6) Preferred Stock - FV	—	—	—	—	—	—
(7) Total	5	1	$ 4,853,797	$ 5	$ 4,935,309	$ 305,367

AC - Amortized Cost FV - Fair Value

P. Short Sales:

Not applicable.

Q. Prepayment Penalty and Acceleration Fees:

	General Account	Protected Cell
1. Number of CUSIPs	76	—
2. Aggregate Amount of Investment Income	$ 3,527,639	$ —

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

Asset Type	Percent Share
(1) Cash	1.0 %
(2) Cash equivalents	63.4 %
(3) Short-term investments	35.6 %
(4) Total	100.0 %

NOTES TO FINANCIAL STATEMENTS

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 $18,062,536 with an offsetting entry to change in net unrealized capital gains or (losses). There was no impact to policyholders' surplus as the change in net unrealized capital gains or (losses) was offset by the realized loss of the same amount.

7. INVESTMENT INCOME

A. Policyholders' surplus excludes due and accrued investment income if amounts are over 90 days past due.

B. At December 31, 2022, the Company had no accrued investment income over 90 days past due.

8. DERIVATIVE INSTRUMENTS

Not applicable.

9. INCOME TAXES

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

		December 31, 2022		
		Ordinary	Capital	Total
1. a.	Gross deferred tax assets	$ 352,246,474	$ 91,771,803	$ 444,018,277
b.	Statutory valuation allowance adjustment	—	—	—
c.	Adjusted gross deferred tax assets	352,246,474	91,771,803	444,018,277
d.	Deferred tax assets nonadmitted	25,166,216	52,478,325	77,644,541
e.	Subtotal net admitted deferred tax assets	327,080,258	39,293,478	366,373,736
f.	Deferred tax liabilities	73,172,807	31,264,432	104,437,239
g.	Net admitted deferred tax asset/(liability)	$ 253,907,451	$ 8,029,046	$ 261,936,497

		December 31, 2021		
		Ordinary	Capital	Total
a.	Gross deferred tax assets	$ 348,474,740	$ 66,811,560	$ 415,286,300
b.	Statutory valuation allowance adjustment	—	—	—
c.	Adjusted gross deferred tax assets	348,474,740	66,811,560	415,286,300
d.	Deferred tax assets nonadmitted	24,763,140	44,000,438	68,763,578
e.	Subtotal net admitted deferred tax assets	323,711,600	22,811,122	346,522,722
f.	Deferred tax liabilities	85,694,969	21,850,105	107,545,074
g.	Net admitted deferred tax asset/(liability)	$ 238,016,631	$ 961,017	$ 238,977,648

		Change		
		Ordinary	Capital	Total
a.	Gross deferred tax assets	$ 3,771,734	$ 24,960,243	$ 28,731,977
b.	Statutory valuation allowance adjustment	—	—	—
c.	Adjusted gross deferred tax assets	3,771,734	24,960,243	28,731,977
d.	Deferred tax assets nonadmitted	403,076	8,477,887	8,880,963
e.	Subtotal net admitted deferred tax assets	3,368,658	16,482,356	19,851,014
f.	Deferred tax liabilities	(12,522,162)	9,414,327	(3,107,835)
g.	Net admitted deferred tax asset/(liability)	$ 15,890,820	$ 7,068,029	$ 22,958,849

2. Admission Calculation Components SSAP No. 101:

		December 31, 2022		
		Ordinary	Capital	Total
a.	Federal income taxes paid in prior years recoverable through loss carrybacks.	$ 232,259,767	$ 689,823	$ 232,949,590
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)	21,647,684	7,339,223	28,986,907
1.	Adjusted gross deferred tax assets expected to be realized following the balance sheet date.	21,647,684	7,339,223	28,986,907
2.	Adjusted gross deferred tax assets allowed per limitation threshold.	xxxx	xxxx	933,202,429

NOTES TO FINANCIAL STATEMENTS

c. Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities.	73,172,807	31,264,432	104,437,239
d. Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	327,080,258	39,293,478	366,373,736
Deferred tax liabilities netted against deferred tax assets	73,172,807	31,264,432	104,437,239
Total	$ 253,907,451	$ 8,029,046	$ 261,936,497

	December 31, 2021		
	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks.	$ 216,267,865	$ 961,017	$ 217,228,882
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)	21,748,766	—	21,748,766
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date.	21,748,766	—	21,748,766
2. Adjusted gross deferred tax assets allowed per limitation threshold.	xxxx	xxxx	957,547,914
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.	85,694,969	21,850,105	107,545,074
d. Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	323,711,600	22,811,122	346,522,722
Deferred tax liabilities netted against deferred tax assets	85,694,969	21,850,105	107,545,074
Total	$ 238,016,631	$ 961,017	$ 238,977,648

	Change		
	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks.	$ 15,991,902	$ (271,194)	$ 15,720,708
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)	(101,082)	7,339,223	7,238,141
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date.	(101,082)	7,339,223	7,238,141
2. Adjusted gross deferred tax assets allowed per limitation threshold.	xxxx	xxxx	(24,345,485)
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.	(12,522,162)	9,414,327	(3,107,835)
d. Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	3,368,658	16,482,356	19,851,014
Deferred tax liabilities netted against deferred tax assets	(12,522,162)	9,414,327	(3,107,835)
Total	$ 15,890,820	$ 7,068,029	$ 22,958,849

		2022	2021
3. a.	Ratio percentage used to determine recovery period and threshold limitation amount.	420 %	448 %
b.	Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above.	$ 6,221,349,529	$ 6,383,652,757

NOTES TO FINANCIAL STATEMENTS

4. Impact of Tax-Planning Strategies:

	December 31, 2022	
	Ordinary	Capital
a. Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character, as a percentage.		
1. Adjusted gross deferred tax assets amounts from Note 9A1(c).	$ 352,246,474	$ 91,771,803
2. Percentage of adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	0 %	45 %
3. Net admitted adjusted gross deferred tax assets amounts from Note 9A1(e).	$ 327,080,258	$ 39,293,478
4. Percentage of net admitted adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	0 %	0 %

	December 31, 2021	
	Ordinary	Capital
a. Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character, as a percentage.		
1. Adjusted gross deferred tax assets amounts from Note 9A1(c).	$ 348,474,740	$ 66,811,560
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).	$ 323,711,600	$ 22,811,122
4. Percentage of net admitted adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	0 %	0 %

	Change	
	Ordinary	Capital
a. Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character, as a percentage.		
1. Adjusted gross deferred tax assets amounts from Note 9A1(c).	$ 3,771,734	$ 24,960,243
2. Percentage of adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	0 %	45 %
3. Net admitted adjusted gross deferred tax assets amounts from Note 9A1(e).	$ 3,368,658	$ 16,482,356
4. Percentage of net admitted adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	0 %	0 %

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

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

Not applicable.

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

	December 31, 2022	December 31, 2021	Change
1. Current Income Tax:			
Federal	$ 140,948,086	$ 147,342,921	$ (6,394,835)
Foreign	380,957	118,603	262,354
Subtotal	141,329,043	147,461,524	(6,132,481)
Federal income taxes on net capital gains	(4,479,810)	11,346,213	(15,826,023)
Federal and foreign income taxes incurred	$ 136,849,233	$ 158,807,737	$ (21,958,504)

NOTES TO FINANCIAL STATEMENTS

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

	December 31, 2022	December 31, 2021	Change
Ordinary:			
Discounting of unpaid losses	$ 147,062,918	$ 146,977,672	$ 85,246
Unearned premium reserve	152,619,632	137,294,793	15,324,839
Investments	13,762,835	23,293,673	(9,530,838)
Other	38,801,089	40,908,602	(2,107,513)
Total ordinary deferred tax assets	$ 352,246,474	$ 348,474,740	$ 3,771,734
Statutory valuation allowance adjustment	—	—	—
Nonadmitted deferred tax assets	25,166,216	24,763,140	403,076
Admitted ordinary deferred tax assets	$ 327,080,258	$ 323,711,600	$ 3,368,658
Capital:			
Investments	$ 91,771,803	$ 66,811,560	$ 24,960,243
Total capital deferred tax assets	$ 91,771,803	$ 66,811,560	$ 24,960,243
Statutory valuation allowance adjustment	—	—	—
Nonadmitted deferred tax assets	52,478,325	44,000,438	8,477,887
Admitted capital deferred tax assets	$ 39,293,478	$ 22,811,122	$ 16,482,356
Total admitted deferred tax assets	$ 366,373,736	$ 346,522,722	$ 19,851,014

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

	December 31, 2022	December 31, 2021	Change
Ordinary:			
Investments	$ 47,945,834	$ 55,032,876	$ (7,087,042)
Fixed assets	7,524,357	8,435,854	(911,497)
Other	17,702,616	22,226,239	(4,523,623)
Total ordinary deferred tax liabilities	$ 73,172,807	$ 85,694,969	$ (12,522,162)
Capital:			
Investments	$ 31,264,432	$ 21,850,105	$ 9,414,327
Total capital deferred tax liabilities	$ 31,264,432	$ 21,850,105	$ 9,414,327
Total deferred tax liabilities	$ 104,437,239	$ 107,545,074	$ (3,107,835)
4. Net admitted deferred tax asset/(liability)	$ 261,936,497	$ 238,977,648	$ 22,958,849

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

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

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

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

8. There are no adjustments to gross deferred tax assets because of a change in circumstances that causes a change in judgment about the realizability of the related deferred tax asset.

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

	December 31, 2022	December 31, 2021	Change
Total deferred tax assets	$ 444,018,277	$ 415,286,300	$ 28,731,977
Total deferred tax liabilities	104,437,239	107,545,074	(3,107,835)
Net deferred tax asset/(liability)	$ 339,581,038	$ 307,741,226	31,839,812
Tax effect of unrealized gains (losses)			(12,891,433)
Change in net deferred income tax			$ 18,948,379

NOTES TO FINANCIAL STATEMENTS

D. The provision for federal and foreign income taxes incurred is different from that which would be obtained by applying the statutory federal income tax rate before income tax. The significant items causing this difference are as follows:

Rate Reconciliation:

	December 31, 2022
Pretax net income (loss)	$ 803,852,935
Taxes at statutory rate	168,809,116
Increase (decrease) attributable to:	
Nontaxable investment income	(56,701,885)
Other	5,793,623
	$ 117,900,854
Federal and foreign taxes incurred	$ 136,849,233
Change in net deferred income tax	(18,948,379)
Total statutory income tax	$ 117,900,854
Effective tax rate	14.7 %

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

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

2022 Total	$ 139,966,748
2021 Total	163,649,520
2020 Capital Gains	689,823

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

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

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

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

H. Repatriation Transition Tax (RTT):

Not applicable.

I. The Company does not have an AMT credit.

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

A-B. In June 2022, the Company made a capital contribution of $15.0 million to its wholly-owned subsidiary, Travelers Specialty Insurance Company (formerly known as “Discover Specialty Insurance Company”).

In July 2021, the Company made a capital contribution of $307.0 million to its wholly-owned subsidiary, SPFM Holdings, LLC.

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

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

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

2. TRV maintains a private liquidity pool, known as the TRVMMLP, in which affiliated companies may participate. The TRVMMLP is managed by Indemnity. Each company may convert its position in the TRVMMLP into cash at any time and may also use its position in the TRVMMLP to settle transactions with other affiliated participants in the TRVMMLP. The position of each company in the TRVMMLP is calculated and adjusted daily. Each participating insurance company carries its share of the TRVMMLP as a cash equivalent investment in Schedule E - Part 2. At December 31, 2022 and 2021, the TRVMMLP totaled $3.42 billion and $3.80 billion, respectively.

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

Not applicable.

D. 1. At December 31, 2022 and 2021, the Company had $23,904,876 payable to and $9,142,999 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.

NOTES TO FINANCIAL STATEMENTS

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

	December 31, 2022	December 31, 2021
Uncollected premiums and agents' balances in course of collection	$ 475,209,915	$ 443,839,238
Amounts recoverable from reinsurers	31,251,489	28,014,208
Reinsurance payable on paid losses and LAE	434,289,174	396,290,351

These balances were settled net through the intercompany settlement process during January 2023 and January 2022, respectively.

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

Type of Contract and Description	Servicing Company	Other Party
Amended and Restated Expense Allocation Agreement	The Travelers Indemnity Company	Travelers P&C[1]
Reinsurance Allocation Agreement	The Travelers Indemnity Company	Travelers P&C[1]
Amended and Restated Shared Services and Reimbursement Agreement	Travelers Insurance Company of Canada and The Dominion of Canada General Insurance Company	St. Paul Fire and Marine Insurance Company (Canadian Branch) and Zensurance, Inc.

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

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

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

H. Not applicable.

I. Not applicable.

J. Not applicable.

K. Not applicable.

L. 1. The Company directly owns Northbrook Holdings, Inc. (Northbrook), a downstream noninsurance holding company. Northbrook directly owns Discover Property & Casualty Insurance Company (DPCIC) and St. Paul Protective Insurance Company (SPPIC), both Connecticut domiciled insurance companies.

2. The carrying value of the Company's investment in Northbrook was $283,079,750 at December 31, 2022.

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

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

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

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

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

SCA Entity	Percentage of SCA Ownership	12/31/2022 Gross Amount	12/31/2022 Admitted Amount	12/31/2022 Nonadmitted Amount
a. SSAP No. 97 8a Entities				
Total SSAP No. 97 8a Entities	XXX	$ —	$ —	$ —
b. SSAP No. 97 8b(ii) Entities				
Total SSAP No. 97 8b(ii) Entities	XXX	$ —	$ —	$ —
c. SSAP No. 97 8b(iii) Entities				
8527512 Canada Inc.	22.48%	$ 217,381,277	$ 217,381,277	$ —
Northbrook Holdings, Inc.	100.00%	283,093,455	283,079,750	13,705
MMI Capital Trust I	100.00%	3,852,121	—	3,852,121
USF&G Capital I	100.00%	3,093,000	—	3,093,000
USF&G Capital III	100.00%	3,093,000	—	3,093,000
English Turn Realty Management, Inc.	100.00%	39,503	—	39,503
Yonkers Financing Corp.	100.00%	1,000	—	1,000
English Turn Fidelity Realty, Inc.	100.00%	—	—	—
Travelers Special Services Limited	100.00%	—	—	—
Total SSAP No. 97 8b(iii) Entities	XXX	$ 510,553,356	$ 500,461,027	$ 10,092,329

NOTES TO FINANCIAL STATEMENTS

SCA Entity	Percentage of SCA Ownership	12/31/2022 Gross Amount	12/31/2022 Admitted Amount	12/31/2022 Nonadmitted Amount
d. SSAP No. 97 8b(iv) Entities				
Total SSAP No. 97 8b(iv) Entities	XXX	$ —	$ —	$ —
e. Total SSAP No. 97 8b Entities (except 8b(i) entities)	XXX	$ 510,553,356	$ 500,461,027	$ 10,092,329
f. Aggregate Total	XXX	$ 510,553,356	$ 500,461,027	$ 10,092,329

2. NAIC filing response information:

SCA Entity	Type of NAIC Filing	Date of Filing to the NAIC	12/31/2021 NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method, Resubmission Required Y/N	Code
a. SSAP No. 97 8a Entities						
Total SSAP No. 97 8a Entities	XXX	XXX	$ —	XXX	XXX	XXX
b. SSAP No. 97 8b(ii) Entities						
Total SSAP No. 97 8b(ii) Entities	XXX	XXX	$ —	XXX	XXX	XXX
c. SSAP No. 97 8b(iii) Entities						
8527512 Canada Inc.	S2	6/22/2022	$ 217,682,279	Y	N	
Northbrook Holdings, Inc.	S2	4/22/2022	284,165,113	Y	N	
Total SSAP No. 97 8b(iii) Entities	XXX	XXX	$ 501,847,392	XXX	XXX	XXX
d. SSAP No. 97 8b(iv) Entities						
Total SSAP No. 97 8b(iv) Entities	XXX	XXX	$ —	XXX	XXX	XXX
e. Total SSAP No. 97 8b Entities (except 8b(i) entities)	XXX	XXX	$ 501,847,392	XXX	XXX	XXX
f. Aggregate Total	XXX	XXX	$ 501,847,392	XXX	XXX	XXX

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

N. Not applicable.

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

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

11. DEBT

Not applicable.

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

A-D. Defined Benefit Plans:

Not applicable.

E. Defined Contribution Plans:

Not applicable.

F. Multiemployer Plans:

Not applicable.

G. Consolidated/Holding Company Plans:

1. Employee Retirement Plans:

The Company participates in a qualified noncontributory defined benefit pension plan sponsored by TRV that provides benefits, primarily under a cash balance formula, for substantially all employees of the Company and its property-casualty affiliates. In addition the Company participates in nonqualified defined benefit pension plans sponsored by TRV which cover certain highly-compensated employees of the Company and its property-casualty affiliates. The Company has no legal obligation for benefits under these plans. The Company is charged for its allocable share of pension expense for these plans based on its allocated and/or direct salary costs in accordance with an expense allocation agreement. The Company's allocated net share of the pension expense (benefit) was $(251,470) and $12,917,013 for 2022 and 2021, respectively.

NOTES TO FINANCIAL STATEMENTS

2. Postretirement Benefit Plan:

   The Company participates in a postretirement health and life insurance benefit plan sponsored by TRV for employees of the Company and its property-casualty affiliates that satisfy certain age and service requirements and for certain retirees. The Company has no legal obligation for benefits under this plan. The Company is charged for its allocable share of postretirement benefit expense for this plan based on its allocated and/or direct salary costs in accordance with an expense allocation agreement. The Company's allocated net share of the postretirement benefit expense (benefit) was $(1,065,194) and $(813,999) for 2022 and 2021, respectively.

3. 401(k) Savings Plan:

   The Company participates in a 401(k) savings plan sponsored by TRV for substantially all employees of the Company and its property-casualty affiliates. The Company has no legal obligation for benefits under this plan. The Company is charged for its allocable share of expense for this plan based on its allocated and/or direct salary costs in accordance with an expense allocation agreement. The Company's allocated net share of the 401(k) savings plan expense was $29,219,842 and $27,757,726 for 2022 and 2021, respectively.

H. Postemployment Benefits and Compensated Absences:

   Not applicable.

I. Impact of Medicare Modernization Act on Postretirement Benefits:

   Not applicable.

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

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

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

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

	Ordinary	Extraordinary	Total
March 25, 2022	$ 181.0	$ —	$ 181.0
June 20, 2022	204.0	—	204.0
September 20, 2022	181.0	—	181.0
December 16, 2022	204.0	—	204.0
Total	$ 770.0	$ —	$ 770.0

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

	Ordinary	Extraordinary	Total
March 22, 2021	$ 133.0	$ —	$ 133.0
June 23, 2021	133.0	—	133.0
September 20, 2021	98.0	—	98.0
December 29, 2021	142.0	—	142.0
Total	$ 506.0	$ —	$ 506.0

Dividends to the shareholder and the proportion of the profits of the Company that may be paid to the shareholder is not limited by charter. The maximum amount of dividends which can be paid by the Company to the shareholder without prior approval of the Insurance Commissioner of the State of Connecticut is subject to restrictions relating to statutory surplus or net income. The maximum amount of dividends to the shareholder that can be made during 2023 without prior approval is $667,003,702.

There are no restrictions on the use of the Company's unassigned funds and such funds are held for the benefit of the shareholder, except for the dividend restrictions indicated above.

The change in the balance of special surplus from retroactive reinsurance is a result of ongoing activity occurring in 2022. See Note 23F for additional detail.

Unassigned funds have been increased by cumulative net unrealized gains of $967,039,720.

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

A. Contingent Commitments:

   At December 31, 2022, the Company had unfunded commitments to certain investments of $1.16 billion.

B. Assessments:

1. The Company has accrued liabilities of $43.2 million for guaranty fund and other insurance-related assessments and related recoverables of $737 thousand at December 31, 2022. The assessments are expected to be paid over a period ranging from one year to the life expectancy of certain workers' compensation claimants and the recoverables are expected to occur over the same period of time.

NOTES TO FINANCIAL STATEMENTS

2. a. Assets recognized from paid and accrued premium tax offsets December 31, 2021	$	14,817
b. Decreases current year:		
Premium tax offset applied		(62,794)
Premium tax offset refund		42,913
c. Increases current year:		
Premium tax offset accrued		305,795
d. Assets recognized from paid and accrued premium tax offsets December 31, 2022	$	340,493

3. Not applicable.

C. Gain Contingencies:

Not applicable.

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

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

	Direct
Claims related ECO and bad faith losses paid during the reporting period	$ 2,000

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

[0-25 Claims]

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

E. Product Warranties:

Not applicable.

F. Joint and Several Liabilities:

Not applicable.

G. All Other Contingencies:

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

b. The Company has a contingent obligation for a guarantee related to certain insurance policy obligations of a former insurance subsidiary. The maximum amount of the Company's obligation related to the guarantee was $480 million at December 31, 2022, all of which is indemnified by a third party.

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

2. 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.

3. In the ordinary course of business, the Company is a defendant or codefendant in various litigation matters. Although there can be no assurances, as of December 31, 2022, the Company believes, based on information currently available, that the ultimate resolution of these legal proceedings would not be likely to have a material adverse effect on its net income, financial condition or liquidity.

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

15. LEASES

A. Lessee Leasing Arrangements:

1. At December 31, 2022, the Company is a party to lease agreements for office space for various periods of time. Total rental expense under operating leases for the Company for 2022 and 2021 was $1,591,124 CAD and $2,761,377 CAD, respectively. These lease agreements support the Company's Canadian branch insurance operations and the corresponding expense is subject to a shared services reimbursement agreement between the Company and its Canadian affiliates. The Company did not have any rental income from subleases during 2022 and 2021.

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

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

2. Aggregate future minimum rental payments for leases having initial or remaining noncancelable lease terms in excess of one year for the Company totaled $310,910 CAD at December 31, 2022.

   At December 31, 2022, the minimum aggregate future rental commitments in Canadian dollars are as follows:

Year Ending December 31,	Operating Leases
2023	$ 310,910
2024	—
2025	—
2026	—
2027	—
Thereafter	—
Total	$ 310,910

   As of December 31, 2022, the Company does not have any future minimum rental payments to be received under subleases.

3. Sale-Leaseback Transactions:

   Not applicable.

B. Lessor Leases:

1. Operating Leases:

   The Company maintains investments in commercial real estate. The land is carried at cost and the buildings at cost less accumulated depreciation and related encumbrances. The buildings are depreciated on a straight-line basis over a period of up to 39 years. For the cost and carrying value of properties held for the production of income, see Schedule A. The accumulated depreciation on such properties was $609,280,957 and $588,116,643 as of December 31, 2022 and 2021, respectively. At December 31, 2022, the minimum annual lease payments receivable under non-cancelable leasing arrangements are as follows:

Year Ending December 31,	Operating Leases
2023	$ 115,588,933
2024	103,444,548
2025	77,560,651
2026	59,495,881
2027	44,645,055
Thereafter	63,692,749
Total	$ 464,427,817

NOTES TO FINANCIAL STATEMENTS

2. Leveraged Leases:

   Not applicable.

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

The Company has unfunded commitments to certain investments. The off-balance-sheet risk of these financial instruments was $1.16 billion at December 31, 2022.

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

A. Transfers of Receivables Reported as Sales:

   Not applicable.

B. Transfer and Servicing of Financial Assets:

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

C. Wash Sales:

   Not applicable.

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

Not applicable.

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

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

20. FAIR VALUE MEASUREMENTS

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

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

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

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
U.S. political subdivisions	$ —	$ 2,576,168	$ —	$ —	$ 2,576,168
Industrial and miscellaneous	—	648,833,456	12,098,152	—	660,931,608
Total bonds	—	651,409,624	12,098,152	—	663,507,776
Preferred stock					
Perpetual	1,599,400	—	—	—	1,599,400
Common stock					
Industrial and miscellaneous	113,397,236	—	2,175,593	—	115,572,829
Total securities at fair value	$ 114,996,636	$ 651,409,624	$ 14,273,745	$ —	$ 780,680,005

At December 31, 2022 the Company also holds Level 2 U.S. special revenue and special assessment obligations bonds and level 3 Perpetual preferred stock both measured and reported at their fair value of zero.

NOTES TO FINANCIAL STATEMENTS

Reconciliation of Level 3 securities during the year:

Description	Beginning Balance 1/1/2022	Transfers into Level 3	Transfers out of Level 3	Total Gains & (Losses) Included in Net Income	Total Gains & (Losses) Included in Surplus
Bonds	$ —	$ —	$ —	$ —	$ —
Common stock	2,466,463	—	—	(290,870)	—
Total	$ 2,466,463	$ —	$ —	$ (290,870)	$ —

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2022
Bonds	$ 12,098,152	$ —	$ —	$ —	$ 12,098,152
Common stock	—	—	—	—	2,175,593
Total	$ 12,098,152	$ —	$ —	$ —	$ 14,273,745

Level 2 and Level 3 valuation techniques:

The fair values of bonds are generally provided by the SVO or, if not available from the SVO, by third party pricing services.

The Company also holds unaffiliated common stock where the fair value estimate is determined by an internal portfolio manager based on recent filings, operating results, balance sheet stability, growth and other business and market sector fundamentals. Due to the significant unobservable inputs in these valuations, the Company includes the total fair value estimate for all of these investments in Level 3.

B. Not applicable.

C. The following tables provide the aggregate fair value and reported aggregate admitted asset value by type of financial instrument; and the hierarchy level in which the fair values fall:

(At December 31, 2022)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 88,215,825	$ 88,215,825	$ 20,373,252	$ 67,842,573	$ —	$ —	$ —
Short-term bonds	3,448,655	3,437,305	—	3,448,655	—	—	—
Long-term bonds	14,160,786,500	15,270,548,085	1,053,508,195	12,960,157,392	147,120,913	—	—
Preferred stock	1,599,400	1,599,400	1,599,400	—	—	—	—
Common stock	115,572,829	115,572,829	113,397,236	—	2,175,593	—	—

(At December 31, 2021)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 30,502,949	$ 30,502,949	$ 9,030,801	$ 21,472,148	$ —	$ —	$ —
Long-term bonds	15,706,647,035	15,078,772,154	825,596,265	14,760,712,892	120,337,878	—	—
Preferred stock	2,054,800	2,054,800	2,054,800	—	—	—	—
Common stock	158,222,583	158,222,583	155,756,120	—	2,466,463	—	—

D. Not applicable.

E. Not applicable.

21. OTHER ITEMS

A. Unusual or Infrequent Items:

Not applicable.

B. Troubled Debt Restructuring – Debtors:

Not applicable.

C. Other Disclosures:

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

2022 Schedule P:

For short-tailed lines, the 2020 and prior “Total Net Losses and Expenses Unpaid” (Schedule P - Part 1, Column 24, Line 1) is separately reported to accident year as follows (in thousands):

	Accident Years							
Schedule P	2020	2019	2018	2017	2016	2015	2014	2013
Part 1I	$ 24,129	$ 5,282	$ 7,772	$ 2,753	$ 1,217	$ 1,126	$ 1,392	$ 917
Part 1J	3,614	3,313	1,995	927	315	234	241	99
Part 1K	1,318	1,645	37	112	228	185	83	(95)

NOTES TO FINANCIAL STATEMENTS

	Accident Years							
Schedule P	2020	2019	2018	2017	2016	2015	2014	2013
Part 1L	—	—	—	—	—	—	—	—
Part 1S	—	—	—	—	—	—	—	—
Part 1T	—	—	—	—	—	—	—	—

	Accident Years									
Schedule P	2012	2011	2010	2009	2008	2007	2006	2005	2004	2003 & Prior
Part 1I	$ 848	$ 515	$ 299	$ 37	$ 47	$ 1,114	$ (650)	$ 533	$ (237)	$ 2,928
Part 1J	(1,673)	21	14	5	12	18	25	1	2	596
Part 1K	13	(29)	2	52	36	10	89	55	463	11,529
Part 1L	—	—	—	—	—	—	—	—	—	27
Part 1S	—	—	—	—	—	—	—	—	—	—
Part 1T	—	—	—	—	—	—	—	—	—	—

For long-tailed lines, the 2012 and prior “Total Net Losses and Expenses Unpaid” (Schedule P - Part 1, Column 24, Line 1) is separately reported to accident year as follows (in thousands):

	Accident Years									
Schedule P	2012	2011	2010	2009	2008	2007	2006	2005	2004	2003 & Prior
Part 1A	$ 219	$ 1,442	$ 158	$ 84	$ 73	$ 20	$ 7	$ 13	$ 47	$ 623
Part 1B	210	114	262	78	5	62	5	49	73	41,084
Part 1C	4,788	1,727	791	2,180	382	425	213	560	457	7,931
Part 1D	125,607	111,495	98,372	76,837	75,276	64,987	61,372	56,257	61,555	817,834
Part 1E	6,038	4,197	3,336	2,599	1,390	1,809	1,246	1,226	1,548	60,738
Part 1F - Section 1	—	(2)	(1)	—	22	1	1	3	26	828
Part 1F - Section 2	3,357	—	—	—	—	—	(6)	3	41	4,710
Part 1G	252	191	756	20	54	44	71	11	(15)	10,383
Part 1H - Section 1	14,563	18,105	12,432	11,239	14,845	7,493	11,413	5,211	5,743	525,719
Part 1H - Section 2	11,197	3,058	3,004	1,083	1,201	1,732	1,796	202	535	15,518
Part 1M	—	—	—	—	—	—	—	—	—	118
Part 1N	19	734	45	—	2	1	—	2	18	1,566
Part 1O	(12)	(323)	—	—	7	20	18	9	25	59,744
Part 1P	—	—	—	—	—	—	—	13	25	116
Part 1R - Section 1	4,377	3,660	4,214	2,268	2,346	1,679	3,881	2,398	4,335	192,892
Part 1R - Section 2	74	753	3,002	964	286	68	1,031	28	(1)	1,518

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	(200)	(6,674)
Commercial multiple peril	—	—
Special liability	—	—
Other liability - occurrence	—	(1,159)
Other liability - claims-made	—	(994)
Special property	—	—
Auto physical damage	—	—
Other	—	—
Reinsurance A	—	—
Reinsurance B	—	—

D. Business Interruption Insurance Recoveries:

Not applicable.

E. State Transferable and Non-transferable Tax Credits:

Not applicable.

F. Subprime-Mortgage-Related Risk Exposure:

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

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

NOTES TO FINANCIAL STATEMENTS

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	$ 1,186,173	$ 462,020	$ 1,506,254	$ 262,929

G. Insurance-Linked Securities (ILS) Contracts:

Not applicable.

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

1.	Amount of admitted balance that could be realized from an investment vehicle	$ 21,370,950
2.	Percentage Bonds	71 %
3.	Percentage Stocks	27 %
4.	Percentage Mortgage Loans	— %
5.	Percentage Real Estate	— %
6.	Percentage Cash and Short-Term Investments	2 %
7.	Percentage Derivatives	— %
8.	Percentage Other Invested Assets	— %

22. EVENTS SUBSEQUENT

The Company had no material subsequent events through February 20, 2023, the date the Company's statutory statement was available to be issued.

23. REINSURANCE

A. Unsecured Reinsurance Recoverables:

1. Affiliated Company Recoverables:

The unsecured aggregate recoverables for ceded losses, LAE and unearned premiums from any affiliated reinsurer at December 31, 2022, were as follows:

Group Code	F.E.I.N.	Reinsurer Name	Unsecured Amount	
3548	06-0566050	The Travelers Indemnity Company	$ 1,909,526,526	*
Total Recoverable from Group Code 3548			$ 1,909,526,526	

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

2. Unaffiliated Company Recoverables:

The unsecured aggregate recoverables for ceded losses, LAE and unearned premiums recoverable from any unaffiliated reinsurer at December 31, 2022 that exceeded 3% of the Company's policyholders' surplus, were as follows:

NONE

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

B. Reinsurance Recoverable in Dispute:

Not applicable.

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	$ 3,613,331,951	$ 369,120,433	$ 50,936,823	$ 5,203,458	$ 3,562,395,128	$ 363,916,975
All Other	2,606,871	266,305	3,060,817	312,678	(453,946)	(46,373)
Total	$ 3,615,938,822	$ 369,386,738	$ 53,997,640	$ 5,516,136	$ 3,561,941,182	$ 363,870,602

Direct Unearned Premium Reserve $ 71,856,891

2. Accruals for contingent, sliding scale adjustment and other profit sharing commissions, net of reinsurance assumed and ceded, amounted to $47,450,504 at December 31, 2022. This balance represents the Company's 24.79% pro rata share of the net amount of the TRV Reinsurance Pool (see Note 26):

	Direct	Assumed	Ceded	Net
a. Contingent Commission	$ 1,551,322	$ 46,744,568	$ 845,386	$ 47,450,504
b. Sliding Scale Adjustments	—	—	—	—
c. Other Profit Commission Arrangements	—	—	—	—
d. Total	$ 1,551,322	$ 46,744,568	$ 845,386	$ 47,450,504

D. Uncollectible Reinsurance:

Not applicable.

E. Commutation of Ceded Reinsurance:

Not applicable.

F. Retroactive Reinsurance:

	Assumed	Ceded
a. Reserves Transferred:		
(1) Initial Reserves	$ 2,330,260	$ 16,163,477
(2) Adjustments - Prior Year(s)	(991,600)	41,866,503
(3) Adjustments - Current Year	—	(116,065)
(4) Current Total	$ 1,338,660	$ 57,913,915
b. Consideration Paid or Received:		
(1) Initial Consideration	$ 2,591,816	$ 17,087,567
(2) Adjustments - Prior Year(s)	—	4,722,993
(3) Adjustments - Current Year	—	—
(4) Current Total	$ 2,591,816	$ 21,810,560
c. Paid Losses Reimbursed or Recovered:		
(1) Prior Year(s)	$ 1,046,310	$ 48,112,437
(2) Current Year	17	656,829
(3) Current Total	$ 1,046,327	$ 48,769,266
d. Special Surplus From Retroactive Reinsurance:		
(1) Initial Surplus Gain or Loss	$ 261,556	$ (924,090)
(2) Adjustments - Prior Year(s)	991,600	37,143,510
(3) Adjustments - Current Year	—	(116,065)
(4) Current Year Restricted Surplus	1,253,156	8,920,037
(5) Cumulative Total Transferred to Unassigned Funds	$ —	$ 27,183,318

e. Other insurers included in the above transactions:

Company	Assumed	Ceded
Munich Reinsurance America, Inc. (10227)	$ 1,338,660	$ —
TIG Insurance Company (25534)	—	17,734,900
XL Reinsurance America Inc. (20583)	—	17,519,636
Swiss Reinsurance America Corporation (25364)	—	4,433,078
Westport Insurance Corporation (39845)	—	3,839,593
Commercial Risk Reinsurance Co. Ltd. (AA-3190433)	—	3,321,860
Various	—	11,064,848
Total	$ 1,338,660	$ 57,913,915

NOTES TO FINANCIAL STATEMENTS

f. Paid Loss/LAE Recoverable:

1. Authorized Reinsurers

Company	Total Paid Loss/LAE Recoverable	Amount Over 90 Days Past Due
XL Reinsurance America Inc. (20583)	$ 74,565	$ —
Westport Insurance Corporation (39845)	5,534	—
Various	24,796	—
Total	$ 104,895	$ —

2. Unauthorized Reinsurers

Company	Total Paid Loss/LAE Recoverable	Amount Over 90 Days Past Due	Collateral Held
Various	$ 8,838	$ —	$ 1,239,500
Total	$ 8,838	$ —	$ 1,239,500

3. Certified Reinsurers

Not applicable.

4. Reciprocal Jurisdiction Reinsurers

Not applicable.

G. Reinsurance Accounted for as a Deposit:

As of December 31, 2022, the Company had one assumed reinsurance contract accounted for as a deposit with a non-zero balance. This contract has been in runoff since 2001 and has a deposit balance of $142,384 at year-end. Due to the immaterial nature of the deposit balance, the Company accounts for it at the estimated ultimate remaining payments on an undiscounted basis.

As of December 31, 2022, the Company had one ceded reinsurance contract accounted for as a deposit with a non-zero balance. This contract has been in runoff since 2002 and has a balance of $107,970 at year-end. Due to the immaterial nature of this balance, the Company accounts for its estimated ultimate remaining recoverable on an undiscounted basis.

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

Not applicable.

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

Not applicable.

J. Reinsurance Agreements Qualifying for Reinsurer Aggregation:

Not applicable.

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	$ 17,278,941
2. Unsecured amount	6,206,161
3. Less: Nonadmitted amount (10%)	620,616
4. Less: Nonadmitted for any person for whom agents' balances or uncollected premiums are nonadmitted	1,466,185
5. Admitted amount (1) - (3) - (4)	$ 15,192,140

F. Not applicable.

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

In 2022, the prior year-end total loss and LAE reserves developed favorably by $152,686,000, resulting from better than expected loss and defense and cost containment experience across multiple Schedule P lines, primarily workers' compensation, special property, commercial multiple peril, other liability – claims-made, auto physical damage and homeowners lines of business. This favorable development was

NOTES TO FINANCIAL STATEMENTS

partially offset by worse than expected loss experience in other liability – occurrence. The unfavorable development included funding of asbestos and environmental reserves in the other liability – occurrence, products liability – occurrence and commercial multiple peril lines.

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

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

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

26. INTERCOMPANY POOLING ARRANGEMENTS

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

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

TRV Reinsurance Pool Participant	NAIC Company Code	Pool Participation %
The Travelers Indemnity Company	25658	25.20
St. Paul Fire and Marine Insurance Company	24767	24.79
Travelers Casualty and Surety Company	19038	20.36
The Phoenix Insurance Company	25623	5.00
The Standard Fire Insurance Company	19070	4.84
United States Fidelity and Guaranty Company	25887	4.41
Travelers Casualty Insurance Company of America	19046	2.73
Farmington Casualty Company	41483	1.48
The Automobile Insurance Company of Hartford, Connecticut	19062	1.37
The Travelers Indemnity Company of Connecticut	25682	1.37
The Charter Oak Fire Insurance Company	25615	1.27
Northland Insurance Company	24015	1.22
The Travelers Indemnity Company of America	25666	0.77
St. Paul Protective Insurance Company	19224	0.58
Travelers Casualty Company of Connecticut	36170	0.47
Travelers Commercial Casualty Company	40282	0.47
Travelers Commercial Insurance Company	36137	0.47
St. Paul Mercury Insurance Company	24791	0.40
Travelers Property Casualty Company of America	25674	0.36
Travelers Property Casualty Insurance Company	36161	0.30
The Travelers Casualty Company	41769	0.29
Travelers Constitution State Insurance Company	41750	0.29
TravCo Insurance Company	28188	0.27
The Travelers Home and Marine Insurance Company	27998	0.27
Travelers Personal Insurance Company	38130	0.27
Travelers Personal Security Insurance Company	36145	0.27
Discover Property & Casualty Insurance Company	36463	0.14
Northland Casualty Company	24031	0.14
Fidelity and Guaranty Insurance Underwriters, Inc.	25879	0.10
St. Paul Guardian Insurance Company	24775	0.10
American Equity Specialty Insurance Company	10819	0.00
Travelers Specialty Insurance Company	10213	0.00
Northfield Insurance Company	27987	0.00
St. Paul Surplus Lines Insurance Company	30481	0.00
Travelers Excess and Surplus Lines Company	29696	0.00

All of the above TRV Reinsurance Pool companies are party to reinsurance agreements with non-affiliated reinsurers covering business subject to the pooling agreement and have contractual rights of direct recovery from the non-affiliated reinsurers under the terms of such reinsurance agreements.

As of December 31, 2022, the Company had a net receivable of $72,172,229 from affiliates as a result of its intercompany reinsurance transactions which settled in January 2023.

NOTES TO FINANCIAL STATEMENTS

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
$ 598,777,968	$ 598,777,968

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	$ 164,476,968
All other companies		434,301,000

28. HEALTH CARE RECEIVABLES

Not applicable.

29. PARTICIPATING POLICIES

Not applicable.

30. PREMIUM DEFICIENCY RESERVES

1.	Liability carried for premium deficiency reserves	$0
2.	Date of the most recent evaluation of this liability	December 31, 2022
3.	Was anticipated investment income utilized in the calculation?	Yes

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	$ 2,123,433,486	$ 879,712,902	$ 11,625,458	$ 891,338,360
19.3, 19.4	Commercial auto liability	359,754,977	181,148,690	1,213,592	182,362,282
21.2	Commercial auto physical damage	2,622,023	1,131,730	8,845	1,140,575
18.1, 18.2	Products liability	187,101,641	50,651,207	631,166	51,282,373
17.1, 17.2	Other liability	378,466,440	86,822,876	1,276,713	88,099,589
5.1, 5.2	Commercial multiple peril	2,829,373	124,674	9,545	134,219
	Total	$ 3,054,207,940	$ 1,199,592,079	$ 14,765,319	$ 1,214,357,398

2. Unsecured amounts of high deductibles:

a.	Total high deductibles and billed recoverables on paid claims	$ 1,214,357,398
b.	Collateral on balance sheet *	$ 142,562,391
c.	Collateral off balance sheet	$ 1,072,420,341
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)	$ 1,480,412
b.	Amount over 90 days overdue admitted	$ 1,844,006
c.	Total overdue (a+b)	$ 3,324,418

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

Counterparty Ranking	Top Ten Unsecured High Deductibles Amounts
Counterparty 1	$ 15,162,757
Counterparty 2	9,843,548
Counterparty 3	8,352,369
Counterparty 4	7,589,859

NOTES TO FINANCIAL STATEMENTS

Counterparty Ranking	Top Ten Unsecured High Deductibles Amounts
Counterparty 5	5,508,976
Counterparty 6	4,925,299
Counterparty 7	4,787,069
Counterparty 8	4,744,021
Counterparty 9	4,351,039
Counterparty 10	4,289,767

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

Not applicable.

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

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

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

Non-Fatal Cases:	United States Life Tables Total Population 2007 – FL United States Life Tables Total Male or Total Female 2014 – MN United States Life Tables Total Male or Total Female 2017 – MA United States Life Tables Total Male or Total Female Population 1999 – MA(USL) United States Life Tables Total Male or Total Female 2007 – all other states
Fatal Cases:	New York Mandated Mortality & Remarriage Table – NY United States Life Tables Total Female 2014 – MN ** United States Life Tables Total Female 2017 – MA ** United States Life Tables Total Female 1999 – MA(USL) * United States Life Tables Total Female 2007 – all other states **

* and the 1980 Railroad Retirement Board Remarriage Table
** and the 1997 Railroad Retirement Board Remarriage Table

Other liability reserves related to annuity obligations from structured settlements are discounted using a discount rate of 5% and reflect the United States Life Tables Total Male or Total Female 2017.

The Company develops loss reserve estimates for workers' compensation tabular claims that are expectations of what the ultimate settlement costs for these claims will be upon final resolution in the future. These estimates are based on the Company's assessment of facts and circumstances currently known and, using Company experience, multiple actuarial estimation methods. This includes estimates of payment patterns reflecting actual mortality, morbidity and settlement history that relate both to claims currently identified as tabular as well as claims not yet identified as tabular ("IBNR" tabular).

The total reserves and the corresponding discount that the Company has established for these claims reflects these multiple estimation methods, payment patterns and a discount rate of 5% for accident years 2018 and prior and a 3.5% discount rate for 2019 and subsequent accident years. The liabilities and discount amounts shown below reflect estimates of the ultimate liability for tabular claims. Furthermore, the case vs. IBNR discount amounts shown below each reflects estimates of the ultimate resolution costs for these claims: case amounts for claims already identified as tabular; IBNR amounts for claims yet to be identified as tabular.

The December 31, 2022 liabilities of the Company included $601,663,118 and $33,932,777 of such discounted liabilities related to workers' compensation and other liability - occurrence reserves, respectively. The amount of discount for case and IBNR reserves at December 31, 2022 is as follows:

Tabular Discount

		Tabular Discount Included in Schedule P, Part 1 *	
	Schedule P Lines of Business	Case	IBNR
1.	Workers' compensation	$ 60,929,790	$ 171,740,668
2.	Other liability - occurrence	2,137,168	31,255,410
3.	Total	$ 63,066,958	$ 202,996,078

* Excludes medical loss reserves and all loss adjustment expense reserves

In 2022, the accretion of discount reported as part of losses incurred in the Statement of Income totaled $11,314,420.

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.

NOTES TO FINANCIAL STATEMENTS

33. ASBESTOS/ENVIRONMENTAL RESERVES

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

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

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

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

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

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

1. Direct - Asbestos	2018	2019	2020	2021	2022
a. Beginning reserves:	$ 335,133,451	$ 352,348,830	$ 351,432,755	$ 368,420,141	$ 373,995,264
b. Incurred losses and LAE:	79,575,900	62,718,700	85,277,600	68,668,300	64,949,800
c. Cal. year payments for losses and LAE:	62,360,521	63,634,775	68,290,214	63,093,177	61,586,696
d. Ending reserves:	$ 352,348,830	$ 351,432,755	$ 368,420,141	$ 373,995,264	$ 377,358,368

2. Assumed Reinsurance - Asbestos	2018	2019	2020	2021	2022
a. Beginning reserves:	$ 43,353,175	$ 43,356,424	$ 38,346,854	$ 38,014,721	$ 37,630,238
b. Incurred losses and LAE:	5,057,160	—	4,462,200	2,602,950	6,197,500
c. Cal. year payments for losses and LAE:	5,053,911	5,009,570	4,794,333	2,987,433	12,146,074
d. Ending reserves:	$ 43,356,424	$ 38,346,854	$ 38,014,721	$ 37,630,238	$ 31,681,664

3. Net of Ceded Reinsurance - Asbestos	2018	2019	2020	2021	2022
a. Beginning reserves:	$ 314,784,420	$ 314,715,212	$ 310,035,816	$ 324,599,609	$ 325,748,801
b. Incurred losses and LAE:	55,380,860	50,819,500	73,130,500	55,777,500	52,554,800
c. Cal. year payments for losses and LAE:	55,450,068	55,498,896	58,566,707	54,628,308	60,636,574
d. Ending reserves:	$ 314,715,212	$ 310,035,816	$ 324,599,609	$ 325,748,801	$ 317,667,027

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

1. Direct Basis	$ 267,330,073
2. Assumed Reinsurance Basis	$ 12,813,833
3. Net of Ceded Reinsurance Basis:	$ 215,285,062

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

1. Direct Basis	$ 202,390,132
2. Assumed Reinsurance Basis	$ 2,209,583
3. Net of Ceded Reinsurance Basis:	$ 166,523,832

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

NOTES TO FINANCIAL STATEMENTS

potential non-environmental claims in any resolution process; and the applicable law in each jurisdiction. The evaluation of the exposure presented by a policyholder can change as information concerning that policyholder and the many variables presented is developed. Conventional actuarial methods are not used to estimate these reserves.

1. Direct - Environmental	2018	2019	2020	2021	2022
a. Beginning reserves:	$ 80,001,932	$ 76,411,109	$ 75,401,269	$ 73,195,898	$ 77,874,255
b. Incurred losses and LAE:	16,472,183	20,466,160	15,510,900	22,202,474	32,027,914
c. Cal. year payments for losses and LAE:	20,063,006	21,476,000	17,716,271	17,524,117	18,023,064
d. Ending reserves:	$ 76,411,109	$ 75,401,269	$ 73,195,898	$ 77,874,255	$ 91,879,105

2. Assumed Reinsurance - Environmental	2018	2019	2020	2021	2022
a. Beginning reserves:	$ 10,285,089	$ 10,205,881	$ 9,366,473	$ 8,806,750	$ 7,156,611
b. Incurred losses and LAE:	1,127,945	247,900	251,187	345,131	1,488,166
c. Cal. year payments for losses and LAE:	1,207,153	1,087,308	810,910	1,995,270	3,373,319
d. Ending reserves:	$ 10,205,881	$ 9,366,473	$ 8,806,750	$ 7,156,611	$ 5,271,458

3. Net of Ceded Reinsurance - Environmental	2018	2019	2020	2021	2022
a. Beginning reserves:	$ 87,435,325	$ 81,237,874	$ 77,976,902	$ 75,535,062	$ 78,873,008
b. Incurred losses and LAE:	13,633,728	18,840,400	15,370,226	22,060,451	32,772,380
c. Cal. year payments for losses and LAE:	19,831,179	22,101,372	17,812,066	18,722,505	20,480,554
d. Ending reserves:	$ 81,237,874	$ 77,976,902	$ 75,535,062	$ 78,873,008	$ 91,164,834

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

1. Direct Basis	$ 91,458,359
2. Assumed Reinsurance Basis	$ 1,798,886
3. Net of Ceded Reinsurance Basis:	$ 87,630,216

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

1. Direct Basis	$ 29,178,479
2. Assumed Reinsurance Basis	$ —
3. Net of Ceded Reinsurance Basis:	$ 27,947,325

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

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

34. SUBSCRIBER SAVINGS ACCOUNTS

Not applicable.

35. MULTIPLE PERIL CROP INSURANCE

Not applicable.

36. FINANCIAL GUARANTY INSURANCE

Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

Names of the companies included with TRV in the December 31, 2022, consolidated federal income tax return filing

The Travelers Companies, Inc. & Subsidiaries

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

1.3 State Regulating? ..... Connecticut

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

1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0000086312

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ ] No [X]

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

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2019

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2019

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

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

.....

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

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

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

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

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

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

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

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

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

.....

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

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

.....

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

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

.....

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

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

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

12.11 Name of real estate holding company ... 350 Market Street, LLC

12.12 Number of parcels involved 1

12.13 Total book/adjusted carrying value .....$ 17,069,868

12.2 If, yes provide explanation:

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

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

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

.....

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

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

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

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

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

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

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

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

e. Accountability for adherence to the code.

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

.....

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

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

.....

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

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

.....

GENERAL INTERROGATORIES

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

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

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount
051403041	First National Bank	Failure to comply with contract	100,000
101114109	First Option Bank	Failure to comply with contract	16,000
081918425	First State Community Bank	Failure to comply with contract	4,000
0	ICI Finance Plc-	Failure to comply with contract	1,890,000
091000132	Northeast Bank	Failure to comply with contract	30,000
0	Southwest Georgia Farm Credit	Failure to comply with contract	100,000
325070980	Washington Federal Bank	Failure to comply with contract	300,000

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

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

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

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

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

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

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

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

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

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

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

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

INVESTMENT

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

GENERAL INTERROGATORIES

25.02 If no, give full and complete information relating thereto

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

25.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. $ 179,099,927

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.	$ 179,099,927
25.092	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 179,099,927
25.093	Total payable for securities lending reported on the liability page.	$ 179,099,927

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

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

26.21	Subject to repurchase agreements	$ 0
26.22	Subject to reverse repurchase agreements	$ 0
26.23	Subject to dollar repurchase agreements	$ 0
26.24	Subject to reverse dollar repurchase agreements	$ 0
26.25	Placed under option agreements	$ 0
26.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$ 0
26.27	FHLB Capital Stock	$ 0
26.28	On deposit with states	$ 1,242,868,562
26.29	On deposit with other regulatory bodies	$ 2,194,284
26.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 19,302,118
26.31	Pledged as collateral to FHLB - including assets backing funding agreements	$ 0
26.32	Other	$ 0

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
		0
		0

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

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

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

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

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

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

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

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

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

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

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

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

1 Name of Custodian(s)	2 Custodian's Address
JPMorgan Chase	270 Park Avenue, New York, NY 10017-2070
The Bank of New York Mellon	240 Greenwich Street, New York, NY 10286

GENERAL INTERROGATORIES

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
CIBC Mellon	1 York Street Toronto, ON M5J 0B6	Custodial account for Canadian Branch

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
CBRE Investment Management	U
The Travelers Indemnity Company	A

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
106256	CBRE Clarion Securities		SEC file # 801-49083	NO
	The Travelers Indemnity Company		Not a registered investment advisor	DS

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

30.2 If yes, complete the following schedule:

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

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

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

GENERAL INTERROGATORIES

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds	15,273,965,389	14,164,235,155	(1,109,730,233)
31.2 Preferred stocks	1,599,400	1,599,400	0
31.3 Totals	15,275,564,789	14,165,834,555	(1,109,730,233)

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

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

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

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

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

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

33.2 If no, list exceptions:

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

.....

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

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

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

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

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

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

OTHER

40.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 13,017,785

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

1 Name	2 Amount Paid
INSURANCE SERVICES OFFICE INC	6,214,100
.....	.....

41.1 Amount of payments for legal expenses, if any? ..... $ 19,612,200

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? ..... $ 419,546

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	7,392,785,998	6,711,914,969
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	0	0
2.5	Reserve Denominator	15,633,534,767	14,728,944,688
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 ..... $ 70,889,908

3.22 Non-participating policies ..... $ 7,666,870,138

4. For mutual reporting Entities and Reciprocal Exchanges Only:

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

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

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

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

5. For Reciprocal Exchanges Only:

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

5.2 If yes, is the commission paid:

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

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

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

.....

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

5.5 If yes, give full information

.....

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

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

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

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

12.11 Unpaid losses ..... $ 14,687,100
12.12 Unpaid underwriting expenses (including loss adjustment expenses) ..... $ 2,591,841

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 ..... $ 11,072,780

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 ..... $ 1,278,649,684
12.62 Collateral and other funds..... $ 247,741,781

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

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

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

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

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

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

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

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

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

15.2 If yes, give full information
.....

16.1 Does the reporting entity write any warranty business? ..... Yes [ ] No [X]
If yes, disclose the following information for each of the following types of warranty coverage:

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

* Disclose type of coverage:
.....

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

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

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

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

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

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

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

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

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

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

FIVE-YEAR HISTORICAL DATA

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

		1 2022	2 2021	3 2020	4 2019	5 2018
	Gross Premiums Written (Page 8, Part 1B Cols. 1, 2 & 3)					
1.	Liability lines (Lines 11, 16, 17, 18 & 19)	3,429,091,814	3,245,979,513	3,182,362,802	3,393,536,539	3,288,262,315
2.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	1,471,380,687	1,342,465,955	1,265,830,205	1,257,756,462	1,200,411,279
3.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	2,893,260,514	2,465,931,602	2,230,869,769	2,034,782,003	1,884,194,374
4.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	22,818,916	21,391,436	19,664,611	20,273,286	25,818,544
5.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	31,058,585	28,296,682	21,420,955	16,779,098	20,811,852
6.	Total (Line 35)	7,847,610,517	7,104,065,189	6,720,148,342	6,723,127,389	6,419,498,364
	Net Premiums Written (Page 8, Part 1B, Col. 6)					
7.	Liability lines (Lines 11, 16, 17, 18 & 19)	3,410,479,500	3,136,196,118	3,011,039,082	3,105,165,205	2,995,191,532
8.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	1,457,706,351	1,313,625,349	1,221,983,701	1,195,973,863	1,140,332,062
9.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	2,818,656,905	2,438,621,185	2,221,827,336	2,033,165,317	1,882,971,087
10.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	19,487,995	18,051,943	16,685,461	17,333,501	22,089,563
11.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	31,429,296	28,174,756	23,474,880	16,598,012	11,522,852
12.	Total (Line 35)	7,737,760,046	6,934,669,350	6,495,010,460	6,368,235,898	6,052,107,096
	Statement of Income (Page 4)					
13	Net underwriting gain (loss) (Line 8)	124,607,985	218,989,217	256,301,022	142,877,469	70,468,791
14.	Net investment gain (loss) (Line 11)	692,792,064	774,631,124	628,294,949	810,878,594	707,693,786
15.	Total other income (Line 15)	(1,422,078)	11,848,151	9,316,538	11,993,127	5,938,623
16.	Dividends to policyholders (Line 17)	7,645,226	8,640,959	8,575,335	10,267,464	11,505,116
17.	Federal and foreign income taxes incurred (Line 19)	141,329,043	147,461,524	136,332,772	133,174,664	128,089,019
18.	Net income (Line 20)	667,003,702	849,366,010	749,004,402	822,307,063	644,507,065
	Balance Sheet Lines (Pages 2 and 3)					
19.	Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3)	23,054,569,302	22,183,433,415	20,881,814,306	20,090,121,772	19,476,302,837
20.	Premiums and considerations (Page 2, Col. 3)					
	20.1 In course of collection (Line 15.1)	950,411,436	869,475,587	818,878,993	751,208,639	689,465,645
	20.2 Deferred and not yet due (Line 15.2)	1,454,920,911	1,311,797,468	1,256,821,903	1,305,026,772	1,248,413,413
	20.3 Accrued retrospective premiums (Line 15.3)	15,192,140	14,822,697	17,230,204	20,364,606	20,659,842
21.	Total liabilities excluding protected cell business (Page 3, Line 26)	16,571,283,276	15,560,803,010	14,742,818,045	14,221,396,740	13,771,734,477
22.	Losses (Page 3, Line 1)	9,516,690,636	9,073,555,293	8,673,303,142	8,190,307,671	7,984,646,252
23.	Loss adjustment expenses (Page 3, Line 3)	2,047,621,362	1,988,729,907	1,911,322,074	1,891,172,384	1,857,084,301
24.	Unearned premiums (Page 3, Line 9)	3,633,798,073	3,268,918,585	3,042,568,573	2,928,406,693	2,745,184,940
25.	Capital paid up (Page 3, Lines 30 & 31)	20,000,000	20,000,000	20,000,000	20,000,000	20,000,000
26.	Surplus as regards policyholders (Page 3, Line 37)	6,483,286,026	6,622,630,405	6,138,996,260	5,868,725,032	5,704,568,360
	Cash Flow (Page 5)					
27.	Net cash from operations (Line 11)	1,448,955,350	1,565,949,408	1,527,671,321	1,162,407,967	1,041,282,338
	Risk-Based Capital Analysis					
28.	Total adjusted capital	6,483,286,026	6,622,630,405	6,138,996,260	5,868,725,032	5,704,568,360
29.	Authorized control level risk-based capital	1,481,508,493	1,423,702,638	1,339,894,440	1,310,149,650	1,211,714,159
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line divided by Page 2, Line 12, Col. 3) x100.0					
30.	Bonds (Line 1)	76.1	77.4	78.7	75.7	75.8
31.	Stocks (Lines 2.1 & 2.2)	10.5	11.0	11.3	11.6	11.6
32.	Mortgage loans on real estate (Lines 3.1 and 3.2)	0.0	0.0	0.0	0.0	0.0
33.	Real estate (Lines 4.1, 4.2 & 4.3)	4.3	4.6	5.1	5.0	4.7
34.	Cash, cash equivalents and short-term investments (Line 5)	0.7	0.4	1.0	3.3	3.0
35.	Contract loans (Line 6)	0.0	0.0	0.0	0.0	0.0
36.	Derivatives (Line 7)	0.0	0.0	0.0	0.0	0.0
37.	Other invested assets (Line 8)	7.6	6.1	3.5	3.6	4.1
38.	Receivables for securities (Line 9)	0.0	0.0	0.0	0.0	0.0
39.	Securities lending reinvested collateral assets (Line 10)	0.9	0.6	0.4	0.9	0.9
40.	Aggregate write-ins for invested assets (Line 11)	0.0	0.0	0.0	0.0	0.0
41.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
	Investments in Parent, Subsidiaries and Affiliates					
42.	Affiliated bonds (Schedule D, Summary, Line 12, Col. 1)	0	0	0	0	0
43.	Affiliated preferred stocks (Schedule D, Summary, Line 18, Col. 1)	0	0	0	0	0
44.	Affiliated common stocks (Schedule D, Summary, Line 24, Col. 1)	2,002,011,854	1,992,636,125	1,966,430,081	1,925,765,140	1,899,458,579
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	353,939,196	331,010,271	25,846,314	25,676,114	47,153,170
48.	Total of above Lines 42 to 47	2,355,951,050	2,323,646,396	1,992,276,396	1,951,441,254	1,946,611,748
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)	36.3	35.1	32.5	33.3	34.1

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2022	2 2021	3 2020	4 2019	5 2018
	Capital and Surplus Accounts (Page 4)					
51.	Net unrealized capital gains (losses) (Line 24)	(27,026,725)	108,642,577	38,940,192	(52,941,424)	(38,524,787)
52.	Dividends to stockholders (Line 35)	(770,000,000)	(506,000,000)	(530,000,000)	(632,000,000)	(255,000,000)
53.	Change in surplus as regards policyholders for the year (Line 38)	(139,344,380)	483,634,145	270,271,228	164,156,672	337,286,659
	Gross Losses Paid (Page 9, Part 2, Cols. 1 & 2)					
54.	Liability lines (Lines 11, 16, 17, 18 & 19)	2,007,147,746	1,770,637,220	1,744,012,293	2,011,972,935	1,869,597,225
55.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	841,151,191	691,149,373	607,798,173	750,218,570	684,625,764
56.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	1,397,139,236	1,212,811,244	1,046,877,575	1,049,373,494	1,055,080,004
57.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	7,219,664	3,427,799	5,891,478	3,895,382	6,881,482
58.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	33,441,708	30,962,708	57,552,597	38,674,190	41,614,273
59.	Total (Line 35)	4,286,099,546	3,708,988,344	3,462,132,116	3,854,134,571	3,657,798,747
	Net Losses Paid (Page 9, Part 2, Col. 4)					
60.	Liability lines (Lines 11, 16, 17, 18 & 19)	1,776,641,210	1,543,116,509	1,476,052,254	1,631,336,069	1,519,196,906
61.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	832,577,018	678,333,128	590,030,342	697,716,803	655,417,592
62.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	1,379,124,831	1,205,835,289	1,047,791,757	1,046,826,042	1,047,531,397
63.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	6,755,302	4,736,846	6,090,240	2,551,827	3,621,723
64.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	20,737,832	17,171,179	19,312,051	14,104,286	13,569,270
65.	Total (Line 35)	4,015,836,193	3,449,192,950	3,139,276,645	3,392,535,027	3,239,336,888
	Operating Percentages (Page 4) (Line divided by Page 4, Line 1) x 100.0					
66.	Premiums earned (Line 1)	100.0	100.0	100.0	100.0	100.0
67.	Losses incurred (Line 2)	60.3	57.4	57.1	58.1	58.9
68.	Loss expenses incurred (Line 3)	9.6	10.3	9.6	10.4	10.5
69.	Other underwriting expenses incurred (Line 4)	28.4	29.0	29.2	29.2	29.4
70.	Net underwriting gain (loss) (Line 8)	1.7	3.3	4.0	2.3	1.2
	Other Percentages					
71.	Other underwriting expenses to net premiums written (Page 4, Lines 4 + 5 - 15 divided by Page 8, Part 1B, Col. 6, Line 35 x 100.0)	27.2	27.9	28.4	28.2	28.7
72.	Losses and loss expenses incurred to premiums earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0)	69.9	67.7	66.8	68.5	69.4
73.	Net premiums written to policyholders' surplus (Page 8, Part 1B, Col. 6, Line 35 divided by Page 3, Line 37, Col. 1 x 100.0)	119.3	104.7	105.8	108.5	106.1
	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)	(124,528)	(118,481)	(96,743)	1,134	(59,198)
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)	(1.9)	(1.9)	(1.6)	0.0	(1.1)
	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)	(213,414)	(127,474)	(179,782)	(103,611)	(215,459)
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)	(3.5)	(2.2)	(3.2)	(1.9)	(3.9)

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

If no, please explain: .....

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 3548 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2022 NAIC Company Code 24767

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	16,251,131	17,564,118	192	7,493,265	2,943,967	(2,818,466)	8,156,673	531,491	192,639	785,351	2,082,592	673,773
2.1 Allied Lines	2,962,662	3,805,547	441	1,466,190	2,361,420	1,690,667	(722,142)	24,130	(105,681)	(74,860)	424,097	134,236
2.2 Multiple Peril Crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal Flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private Crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private Flood	0	0	0	0	0	0	0	0	0	0	0	0
3. Farmowners Multiple Peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners Multiple Peril	0	0	0	0	0	0	0	0	0	0	0	98
5.1 Commercial Multiple Peril (Non-Liability Portion)	58,282,348	40,575,433	0	30,292,010	14,788,234	23,519,221	11,603,212	271,007	774,622	727,416	10,120,872	1,858,643
5.2 Commercial Multiple Peril (Liability Portion)	15,716,342	10,920,633	0	8,377,235	1,326,377	4,182,678	9,410,245	582,385	121,098	3,584,316	2,668,956	498,063
6. Mortgage Guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean Marine	7,635,587	7,925,492	0	2,634,812	3,285,200	4,382,849	30,594,893	799,704	1,093,857	6,162,980	1,529,054	177,804
9. Inland Marine	6,304,025	10,258,868	0	1,334,554	2,226,876	799,836	7,288,401	480,246	415,700	370,651	1,336,105	276,629
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	33,769	(13,480)	868,167	34,213	147,269	519,751	0	0
11.2 Medical Professional Liability - Claims-Made	0	0	0	0	0	4,133	11,412,631	14,413	(1,136)	795,644	0	0
12. Earthquake	203,755	217,442	0	76,851	0	(10,023)	1,891,777	0	(656)	9,446	21,300	7,969
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	(327)	5,500	0	69	986	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	(4,913)	94,826	0	(5,503)	458	0	0
16. Workers' Compensation	93,493	91,493	0	2,000	17,869,494	(9,043,042)	517,431,773	1,214,861	2,251,108	45,049,653	661	73,590
17.1 Other Liability - Occurrence	12,445,001	50,624,851	0	5,869,324	140,037,958	86,184,570	602,346,859	29,960,801	38,266,407	91,962,091	2,214,687	605,336
17.2 Other Liability - Claims-Made	5,891,332	5,722,822	0	2,873,327	7,262,874	(1,556,082)	24,047,623	307,624	(5,328,848)	6,400,610	1,169,300	1,766,319
17.3 Excess Workers' Compensation	0	0	0	0	0	212,197	36,849,594	821	(117,504)	2,405	0	0
18.1 Products Liability - Occurrence	8,792,122	12,753,079	0	3,936,579	15,433,200	(11,542,991)	136,412,245	16,416,626	6,921,434	68,036,166	1,717,777	321,441
18.2 Products Liability - Claims-Made	145,813	153,332	0	53,601	(63,333)	(665,730)	10,583,350	86,327	(139,856)	4,020,470	22,179	5,698
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)	0	0	0	0	0	1	(2,965)	0	0	0	0	0
19.2 Other Private Passenger Auto Liability	0	0	0	0	0	0	0	0	0	0	0	0
19.3 Commercial Auto No-Fault (Personal Injury Protection)	(86)	(86)	0	0	49,845	(254,291)	16,127,435	1,560	8,448	116,937	(14)	139
19.4 Other Commercial Auto Liability	6,689,366	6,644,082	0	3,011,385	33,441,543	(3,336,615)	90,642,437	5,531,162	3,998,463	8,169,283	532,520	528,531
21.1 Private Passenger Auto Physical Damage	0	0	0	0	0	0	0	0	0	0	0	0
21.2 Commercial Auto Physical Damage	1,651,091	1,643,949	0	682,280	895,804	303,530	2,231,029	1,450	(502,628)	293,125	100,838	67,189
22. Aircraft (all perils)	0	0	0	0	6,489	(19,865,912)	12,478,415	68,494	(4,966,069)	4,138,959	(5)	0
23. Fidelity	2,383,635	2,417,170	0	1,226,410	(168,582)	(1,184,132)	1,618,421	0	(48,082)	31,853	386,031	298,514
24. Surety	984,981	1,014,185	0	541,850	412,234	(546,765)	11,208,192	16,687	(91,439)	1,250,686	137,774	66,120
26. Burglary and Theft	335,597	314,624	0	143,586	31,004	(33,707)	310,183	1,076	(25,981)	23,550	62,044	71,863
27. Boiler and Machinery	752,611	813,148	0	352,538	0	(189,287)	246,124	0	(8,045)	15,166	99,881	27,570
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	217,870
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	(8,652)	(329,493)	3,161,121	159	(97,583)	532,690	0	0
35. Total (a)	147,520,806	173,460,183	633	70,367,796	242,165,720	69,884,425	1,546,296,020	56,345,239	42,752,102	242,925,779	24,626,648	7,677,395
DETAILS OF WRITE-INS												
3401. Tribal Workers' Compensation	0	0	0	0	(8,652)	(329,493)	3,161,121	159	(97,583)	532,690	0	0
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	(8,652)	(329,493)	3,161,121	159	(97,583)	532,690	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 56,817

(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	7,684,959	434,289	4,286,559	4,720,848	46,745	2,410,883	3,613,332	0	0	0	0
0199999. Affiliates - U.S. Intercompany Pooling				7,684,959	434,289	4,286,559	4,720,848	46,745	2,410,883	3,613,332	0	0	0	0
Affiliates - U.S. Non-Pool - Other														
06-0907370	31194	TRAVELERS CASUALTY AND SURETY OF AMERICA	CT	3,705	0	0	0	0	0	0	0	0	0	0
0399999. Affiliates - U.S. Non-Pool - Other				3,705	0	0	0	0	0	0	0	0	0	0
0499999. Total - U.S. Non-Pool				3,705	0	0	0	0	0	0	0	0	0	0
Affiliates - Other (Non-U.S.) - Other														
AA-3194119	00000	TRAVELERS (BERMUDA) LTD	BMU	0	0	1,061	1,061	0	0	0	0	0	0	0
AA-1121375	00000	TRAVELERS INSURANCE COMPANY LTD	GBR	0	0	1	1	0	0	0	0	0	0	0
AA-1560039	00000	TRAVELERS INSURANCE COMPANY OF CANADA	CAN	3,250	0	0	0	0	928	0	0	0	0	0
0699999. Affiliates - Other (Non-U.S.) - Other				3,250	0	1,062	1,062	0	928	0	0	0	0	0
0799999. Total - Other (Non-U.S.)				3,250	0	1,062	1,062	0	928	0	0	0	0	0
0899999. Total - Affiliates				7,691,914	434,289	4,287,621	4,721,910	46,745	2,411,811	3,613,332	0	0	0	0
Other U.S. Unaffiliated Insurers														
13-3333609	32220	21ST CENTURY NORTH AMERICA INSURANCE CO	NY	0	(4)	333	330	0	0	0	0	0	0	0
13-5303710	19399	AIU INS CO	NY	0	24	3,443	3,467	0	0	0	1	0	0	0
21-0448855	13900	ARI INSURANCE COMPANY	PA	0	0	29	29	0	0	0	0	0	0	0
39-0491540	14184	ACUITY A MUTUAL INSURANCE COMPANY	WI	0	0	243	243	0	0	0	0	0	0	0
22-2235730	24856	ADMIRAL INSURANCE COMPANY	DE	0	0	47	47	0	0	0	0	0	0	0
95-4387273	19489	ALLIED WORLD ASSUR CO US INC	DE	0	0	0	0	0	0	0	0	0	0	0
36-2999368	36455	ALLSTATE NORTHBROOK INDEMNITY COMPANY	IL	0	0	4,653	4,653	0	0	0	0	0	0	0
13-5124990	19380	AMERICAN HOME ASSURANCE COMPANY	NY	0	0	5	5	0	0	0	0	0	0	0
58-1181498	31895	AMERICAN INTERSTATE INSURANCE COMPANY	NE	0	0	680	680	0	0	0	0	0	0	0
74-0484030	60739	AMERICAN NATIONAL INSURANCE COMPANY	TX	0	0	44	44	0	0	0	0	0	0	0
63-0801806	41300	AMERICAN RESOURCES INSURANCE CO INC	OK	0	0	12	12	0	0	0	0	0	0	0
75-6005586	19712	AMERICAN STATES INS CO OF TX	TX	0	0	7	7	0	0	0	0	0	0	0
38-1869912	19488	AMERISURE INSURANCE COMPANY	MI	0	0	1,036	1,036	0	0	0	0	0	0	0
23-2240321	42390	AMGUARD INS CO	PA	0	2	1,476	1,478	0	0	0	0	0	0	0
13-5358230	24678	ARROWOOD INDEMNITY COMPANY	DE	0	0	513	513	0	0	0	0	0	0	0
59-0714428	23140	ASSOCIATED INDUSTRIES INSURANCE	FL	0	0	5	5	0	0	0	0	0	0	0
82-0351206	37370	ASSOCIATED LOGGERS EXCH	ID	0	0	40	40	0	0	0	0	0	0	0
23-1502700	21970	BEDIVERE INSURANCE COMPANY	PA	0	0	69	69	0	0	0	0	0	0	0
23-2088429	90859	CIGNA WORLDWIDE INSURANCE COMPANY	DE	0	0	494	494	0	0	0	0	0	0	0
06-6105395	20710	CENTURY INDEMNITY COMPANY	PA	0	0	6	6	0	0	0	0	0	0	0
22-2405591	41386	CHUBB INSURANCE COMPANY OF NEW JERSEY	NJ	0	0	1,250	1,250	0	0	0	0	0	0	0
52-0266645	20532	CLARENDON NATIONAL INSURANCE COMPANY	TX	0	0	150	150	0	0	0	0	0	0	0
34-1266871	36927	COLONY SPECIALTY INSURANCE COMPANY	OH	0	0	31	31	0	0	0	0	0	0	0
47-0490411	31127	COLUMBIA CASUALTY COMPANY	IL	0	0	323	323	0	0	0	0	0	0	0
13-1938623	19410	COMMERCE & INDUSTRY INSURANCE COMPANY	NY	0	0	5	5	0	0	0	0	0	0	0
36-2114545	20443	CONTINENTAL CASUALTY COMPANY	IL	0	0	501	501	0	6	0	0	0	0	0
22-2476313	42625	CONTINENTAL INSURANCE COMPANY OF NJ	NJ	0	0	4	4	0	0	0	0	0	0	0
22-2464174	42471	CRUM & FORSTER INSURANCE COMPANY	NJ	0	12	1,289	1,301	0	0	0	0	0	0	0
21-0434400	13684	CUMBERLAND MUT FIRE INS CO	NJ	0	0	731	731	0	0	0	0	0	0	0
23-1336198	13692	DONEGAL MUT INS CO	PA	0	0	317	317	0	0	0	0	0	0	0
88-0442429	10640	EMPLOYERS INS CO OF NV	NV	0	0	3,025	3,025	0	0	0	0	0	0	0
39-0264050	21458	EMPLOYERS INSURANCE COMPANY OF WAUSAU	WI	0	0	66	66	0	0	0	0	0	0	0
42-0234980	21415	EMPLOYERS MUTUAL CASUALTY COMPANY	IA	0	0	9	9	0	0	0	0	0	0	0
25-1232960	26263	ERIE INSURANCE COMPANY	PA	0	0	994	994	0	0	0	0	0	0	0
25-6038677	26271	ERIE INSURANCE EXCHANGE	PA	0	0	1	1	0	0	0	0	0	0	0
13-2912259	35181	EXECUTIVE RISK INDEMNITY INC	DE	0	0	0	0	0	0	0	0	0	0	0
95-2575893	21652	FARMERS INSURANCE EXCHANGE	CA	0	0	27	27	0	0	0	0	0	0	0
13-2725441	26298	FARMERS PROPERTY & CAS INS CO	RI	0	0	222	222	0	0	0	0	0	0	0
13-1963496	20281	FEDERAL INSURANCE COMPANY	IN	0	0	97	97	0	0	0	0	0	0	0

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted		Amount of Assets Pledged or Collateral Held in Trust
41-0417460	13935	FEDERATED MUTUAL INSURANCE COMPANY	MN	0	0	647	647	0	0	0	0	0	0	0
06-1325038	39136	FINIAL REINSURANCE COMPANY	CT	0	0	0	0	0	0	0	0	0	0	0
04-2198460	21822	FIRST STATE INSURANCE COMPANY	CT	0	2	72	74	0	0	0	0	0	0	0
13-2559805	34266	FRONTIER INSURANCE COMPANY	NY	0	0	484	484	0	0	0	0	0	0	0
03-0308973	10594	GENCON INSURANCE COMPANY OF VERMONT	VT	0	0	3	3	0	0	0	0	0	0	0
13-2673100	22039	GENERAL REINSURANCE CORPORATION	DE	0	0	1,463	1,463	0	0	0	0	0	0	0
02-0140690	23809	GRANITE STATE INSURANCE COMPANY	IL	0	0	1,433	1,433	0	0	0	0	0	0	0
15-6020948	26344	GREAT AMERICAN ASSURANCE COMPANY	OH	0	0	300	300	0	0	0	0	0	0	0
31-0954439	37532	GREAT AMERICAN EXCESS & SURPLUS INS CO	OH	0	0	1,308	1,308	0	0	0	0	0	0	0
31-0501234	16691	GREAT AMERICAN INSURANCE COMPANY	OH	0	(2)	2,313	2,312	0	0	0	0	0	0	0
95-1479095	22322	GREENWICH INSURANCE COMPANY	DE	0	0	275	275	0	0	0	0	0	0	0
13-5129825	22292	HANOVER INSURANCE COMPANY	NH	1	0	260	260	0	0	0	0	0	0	0
06-0383030	22357	HARTFORD ACCIDENT & INDEMNITY COMPANY	CT	0	0	172	172	0	0	0	0	0	0	0
74-1296673	22489	HIGHLANDS INSURANCE COMPANY	TX	0	0	92	92	0	0	0	0	0	0	0
02-0308052	22527	HOME INSURANCE COMPANY	NH	0	42	398	440	0	0	0	0	0	0	0
74-2195939	42374	HOUSTON CASUALTY COMPANY	TX	0	0	16	16	0	0	0	0	0	0	0
13-5150451	25054	HUDSON INSURANCE COMPANY	DE	0	0	2	2	0	0	0	0	0	0	0
03-0311204	11268	ICI MUTUAL INSURANCE COMPANY, RRG	VT	0	0	729	729	0	0	42	0	0	0	0
00-0000000	00000	IDEAL MUTUAL INSURANCE COMPANY	NY	0	0	117	117	0	0	0	0	0	0	0
35-0410420	14265	INDIANA LUMBERMENS MUTUAL INSURANCE CO	IN	0	0	24	24	0	0	0	0	0	0	0
13-5540698	19429	INSURANCE COMPANY STATE OF PENNSYLVANIA	IL	0	0	260	260	0	0	0	0	0	0	0
95-2769232	27847	INSURANCE COMPANY OF THE WEST	CA	0	0	328	328	0	0	0	0	0	0	0
13-5339725	18341	INSURANCE CORPORATION OF NEW YORK	NY	0	312	25	338	0	0	0	0	0	0	0
22-1010450	11592	INTERNATIONAL FIDELITY INSURANCE COMPANY	NJ	1	0	0	0	0	0	0	0	0	0	0
42-0333120	14338	IOWA MUT INS CO	OH	0	0	566	566	0	0	0	0	0	0	0
25-1149494	19437	LEXINGTON INSURANCE COMPANY	DE	0	31	1,699	1,730	0	0	0	0	0	0	0
04-1543470	23043	LIBERTY MUTUAL INSURANCE COMPANY	MA	0	0	1,600	1,600	0	0	0	0	0	0	0
04-1560700	14435	LUMBER MUTUAL INSURANCE COMPANY	MA	0	0	1	1	0	0	0	0	0	0	0
43-0799570	23108	LUMBERMEN'S UNDERWRITING ALLIANCE	MO	0	0	514	514	0	0	0	0	0	0	0
36-1410470	22977	LUMBERMENS MUTUAL CASUALTY COMPANY	IL	0	144	677	821	0	9	0	0	0	0	0
38-0828980	14508	MICHIGAN MILLERS MUTUAL INSURANCE CO	MI	4	0	102	102	0	0	0	0	0	0	0
00-0000000	00000	MICHIGAN TOWNSHIP PARTICIPATING PLAN	MI	0	0	641	641	0	0	0	0	0	0	0
36-1475332	20451	MIDSTATES REINSURANCE CORPORATION	IL	0	0	177	177	0	0	0	0	0	0	0
31-1169435	23612	MIDWEST EMPLOYERS CASUALTY COMPANY	DE	0	0	2,407	2,407	0	0	0	0	0	0	0
41-0299900	13331	MOTORISTS COMMERCIAL MUTUAL INS CO	OH	0	0	37	37	0	0	0	0	0	0	0
13-4924125	10227	MUNICH REINSURANCE AMERICA INC	DE	0	0	216	216	0	0	0	0	0	0	0
23-6200024	14664	MUTUAL BENEFIT INS CO	PA	0	0	111	111	0	0	0	0	0	0	0
91-0217580	14761	MUTUAL OF ENUMCLAW INSURANCE COMPANY	OR	0	0	178	178	0	0	0	0	0	0	0
02-0170490	14788	NGM INSURANCE COMPANY	FL	0	0	51	51	0	0	0	0	0	0	0
52-1479893	27905	NLC MUTUAL INSURANCE COMPANY	VT	0	0	5,267	5,267	0	0	0	0	0	0	0
84-0982643	16217	NAT'L FARMERS UNION PROPERTY & CASUALTY	NC	0	0	182	182	0	0	0	0	0	0	0
47-0247300	23663	NATIONAL AMERICAN INSURANCE COMPANY	OK	0	0	423	423	0	0	0	0	0	0	0
43-6027380	15679	NATIONAL FIRE AND INDEMNITY EXCHANGE	MO	0	0	32	32	0	0	0	0	0	0	0
34-1607395	32620	NATIONAL INTERSTATE INSURANCE CO	OH	0	0	23	23	0	0	0	0	0	0	0
25-0687550	19445	NATIONAL UNION FIRE INSURANCE CO OF PA	PA	0	0	1	1	0	0	0	0	0	0	0
31-4177100	23787	NATIONWIDE MUTUAL INSURANCE COMPANY	OH	0	0	35	35	0	0	0	0	0	0	0
13-3138390	42307	NAVIGATORS INSURANCE COMPANY	NY	0	0	60	60	0	0	0	0	0	0	0
02-0172170	23841	NEW HAMPSHIRE INSURANCE COMPANY	IL	0	8	0	8	0	0	0	0	0	0	0
62-0929818	31208	OAKWOOD INSURANCE COMPANY	TN	0	0	10	10	0	0	0	0	0	0	0
31-0396250	24074	OHIO CASUALTY INSURANCE COMPANY	NH	0	0	3	3	0	0	0	0	0	0	0
25-0410420	24147	OLD REPUBLIC INSURANCE COMPANY	PA	0	0	238	238	0	0	0	0	0	0	0
95-1077060	22748	PACIFIC EMPLOYERS INSURANCE COMPANY	PA	0	0	501	501	0	0	0	0	0	0	0
23-1997049	32859	PENN-AMER INS CO	PA	0	22	56	78	0	0	0	0	0	0	0
13-3028939	38512	RAMPART INSURANCE COMPANY	NY	0	0	47	47	0	0	0	0	0	0	0

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted		Amount of Assets Pledged or Collateral Held in Trust
37-0915434	13056	RLI INSURANCE COMPANY	IL	0	0	3	3	0	0	0	0	0	0	0
41-0451140	67105	RELIASTAR LIFE INSURANCE COMPANY	MN	0	0	1	1	0	0	0	0	0	0	0
22-1272390	12572	SELECTIVE INS CO OF AMER	NJ	0	0	1	1	0	0	0	0	0	0	0
56-1285899	39926	SELECTIVE INSURANCE CO OF THE SOUTHEAST	IN	0	0	130	130	0	0	0	0	0	0	0
13-2941133	10936	SENECA INSURANCE COMPANY	NY	0	0	13	13	0	0	0	0	0	0	0
39-0333950	24988	SENTRY INSURANCE COMPANY	WI	0	0	28	28	0	0	0	0	0	0	0
36-2674180	21180	SENTRY SELECT INSURANCE COMPANY	WI	0	0	129	129	0	0	0	0	0	0	0
13-2554270	11126	SOMPO AMERICA INSURANCE COMPANY	NY	0	0	513	513	0	0	0	0	0	0	0
54-6048396	15709	SOUTHERN STATES INSURANCE EXCHANGE	VA	0	0	81	81	0	0	0	0	0	0	0
75-1670124	38318	STARR INDEMNITY & LIABILITY COMPANY	TX	0	(6)	62	56	0	0	0	0	0	0	0
31-4316080	25135	STATE AUTOMOBILE MUTUAL INSURANCE CO	OH	0	0	91	91	0	0	0	0	0	0	0
13-1675535	25364	SWISS REINSURANCE AMERICA CORPORATION	NY	0	77	194	271	0	0	0	0	0	0	0
94-1517098	25534	TIG INSURANCE COMPANY	CA	0	0	349	349	0	0	0	0	0	0	0
02-0449082	42376	TECHNOLOGY INSURANCE COMPANY INC	DE	0	0	243	243	0	0	0	0	0	0	0
00-0000000	00000	TEXAS PUBLIC ENTITY GROUP	TX	0	0	80	80	0	0	0	0	0	0	0
13-4032666	10945	TOKIO MARINE AMERICA INSURANCE COMPANY	NY	0	0	3	3	0	0	0	0	0	0	0
13-5616275	19453	TRANSATLANTIC REINSURANCE COMPANY	NY	0	0	329	329	0	0	0	0	0	0	0
75-0784127	33014	TRANSPORT INSURANCE COMPANY	OH	0	0	1	1	0	0	0	0	0	0	0
75-6015738	21075	TRANSVERSE INSURANCE COMPANY	TX	0	0	14	14	0	0	0	0	0	0	0
06-1117063	34894	TRENWICK AMERICA REINSURANCE CORPORATION	CT	0	0	131	131	0	0	0	0	0	0	0
41-1232071	31003	TRI STATE INSURANCE COMPANY OF MINNESOTA	IA	0	0	79	79	0	0	0	0	0	0	0
95-2575892	21709	TRUCK INS EXCH	CA	0	0	38	38	0	0	0	0	0	0	0
06-0732738	29459	TWIN CITY FIRE INSURANCE COMPANY	IN	0	0	1	1	0	0	0	0	0	0	0
23-1581485	13064	UNITED NATIONAL INSURANCE COMPANY	PA	0	6	95	101	0	0	0	0	0	0	0
13-5459190	21113	UNITED STATES FIRE INSURANCE COMPANY	DE	0	0	3	3	0	0	0	0	0	0	0
43-1249228	41181	UNIVERSAL UNDERWRITERS INSURANCE CO	IL	0	0	18	18	0	0	0	0	0	0	0
15-0476880	25976	UTICA MUTUAL INSURANCE COMPANY	NY	0	0	2,563	2,563	0	0	0	0	0	0	0
39-0698170	15350	WEST BEND MUTUAL INSURANCE COMPANY	WI	0	0	64	64	0	0	0	0	0	0	0
92-0040526	10030	WESTCHESTER FIRE INSURANCE COMPANY	PA	0	0	69	69	0	0	0	0	0	0	0
58-2139927	10172	WESTCHESTER SURPLUS LINES INS COMPANY	GA	0	0	66	66	0	0	0	0	0	0	0
85-0277191	37885	XL SPECIALTY INSURANCE COMPANY	DE	0	8	2,847	2,855	0	1	0	0	0	0	0
36-2781080	27855	ZURICH AMERICAN INS COMPANY OF ILLINOIS	IL	8	(29)	12,192	12,163	0	0	0	0	0	0	0
36-4233459	16535	ZURICH AMERICAN INSURANCE COMPANY	NY	0	0	291	291	0	0	0	0	0	0	0
0999999. Total Other U.S. Unaffiliated Insurers				14	651	69,475	70,127	0	16	42	1	0	0	0
Pools, Associations or Other Similar Facilities - Mandatory Pools														
AA-9991409	00000	FLORIDA WORKERS COMPENSATION	FL	0	0	140	140	0	0	0	0	0	0	0
AA-9992122	00000	MASSACHUSETTS WORK COMP ASSIG RISK POOL	MA	(8)	0	414	414	0	0	0	0	0	0	0
AA-9992114	00000	MICHIGAN WORKERS COMP INS FACILITY	MI	0	0	438	438	0	0	0	0	0	0	0
AA-9992118	00000	NATIONAL WORKERS COMP REINSURANCE POOL	NY	1,672	0	25,336	25,336	0	0	388	0	0	0	0
AA-9992108	00000	NEW MEXICO WORKERS COMP REINS POOL	NM	0	0	444	444	0	0	0	0	0	0	0
1099999. Total Pools, Associations or Other Similar Facilities - Mandatory Pools				1,664	0	26,771	26,771	0	0	388	0	0	0	0
Pools, Associations or Other Similar Facilities - Voluntary Pools														
AA-9995010	00000	ANI-NUCLEAR ENERGY LIABILITY INS ASSOC	CT	0	0	0	0	0	0	0	0	0	0	0
AA-9995006	00000	ASSOC OF MILL & ELEVATOR MUT INS COS	IL	0	0	10	10	0	0	0	0	0	0	0
AA-9995013	00000	ASSOCIATED AVIATION UNDERWRITERS	NJ	0	0	1	1	0	0	0	0	0	0	0
AA-9995068	00000	CANADIAN AIRCRAFT INSURANCE GROUP	NY	0	0	34	34	0	0	0	0	0	0	0
AA-9995022	00000	EXCESS & CASUALTY REINSURANCE ASSOC	NY	0	235	1,157	1,392	0	0	0	0	0	0	0
AA-9995078	00000	NAVIGATORS MANAGEMENT COMPANY INC	NY	181	0	236	236	0	0	0	0	0	0	0
AA-9995087	00000	RAILROAD INSURANCE UNDERWRITERS	NY	0	0	56	56	0	0	0	56	0	0	0
AA-9995043	00000	UNITED STATES AIRCRAFT INSURANCE GROUP	NY	0	0	7,450	7,450	0	0	0	0	0	0	18,005
1199999. Total Pools, Associations or Other Similar Facilities - Voluntary Pools				181	235	8,944	9,180	0	0	0	56	0	0	18,005
1299999. Total - Pools and Associations				1,845	235	35,716	35,951	0	0	388	56	0	0	18,005
Other Non-U.S. Insurers														
AA-1564107	00000	AIG INSURANCE COMPANY OF CANADA	CAN	0	0	17	18	0	0	0	0	0	0	0

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted		Amount of Assets Pledged or Collateral Held in Trust
AA-1560030	00000	ALLSTATE INSURANCE COMPANY OF CANADA	CAN	0	0	542	542	0	0	0	0	0	0	0
AA-2130020	00000	ASEGURADORA DE CREDITOS Y GARANTIAS SA	ARG	0	8	302	309	0	0	0	0	0	0	0
AA-5320010	00000	ASIA INSURANCE COMPANY LTD	HKG	0	0	0	0	0	0	0	0	0	0	0
AA-2830001	00000	ASSA COMPANIA DE SEGUROS SA	PAN	0	0	0	0	0	0	0	0	0	0	0
AA-1361002	00000	ASSICURATRICE EDILE	ITA	1	0	65	65	0	0	0	65	0	0	0
AA-1360015	00000	ASSICURAZIONI GENERALI S.P.A.	ITA	0	0	3	3	0	0	0	0	0	0	0
AA-3190004	00000	ASSOCIATED ELECTRIC & GAS INS SERVICES	BMU	0	0	546	546	0	0	0	0	0	0	0
AA-1840003	00000	ATRADIUS CREDITO Y CAUC SA DE SEG Y REAS	ESP	17	0	1,216	1,216	0	0	0	1,212	0	0	0
AA-2330029	00000	CIA DE SEGUROS GANADERA SA	COL	0	4	23	27	0	6	0	0	0	0	0
AA-5280010	00000	CENTRAL INSURANCE COMPANY LTD	TWN	0	0	1	1	0	0	0	0	0	0	0
AA-5280015	00000	CHINA MARINERS ASSURANCE CORP	TWN	0	0	0	0	0	0	0	0	0	0	0
AA-3190770	00000	CHUBB TEMPEST REINSURANCE LTD	BMU	0	0	20	20	0	0	0	0	0	0	0
AA-0000000	00000	CIE FRANCAISE D'ASSUR POUR LE COM EXT	FRA	0	0	824	824	0	0	0	18	905	0	0
AA-4360200	00000	CLAL INSURANCE COMPANY LTD	ISR	0	0	19	19	0	0	0	0	0	0	0
AA-2830000	00000	COMPANIA INTERNACIONAL DE SEGUROS SA	PAN	0	0	1	0	0	0	0	0	0	0	0
AA-0000000	00000	CONDOR SA COMPANIA DE SEGUROS GENERALES	COL	0	119	128	247	0	0	0	0	0	0	0
AA-2330021	00000	CONFIANZA ASEGURADORA DE FIANZAS	COL	30	0	130	130	0	0	0	0	0	0	0
AA-3164115	00000	CONSUMERS GUARANTEE INSURANCE CO LTD	BRB	0	0	127	127	0	0	0	0	0	0	0
AA-1560300	00000	DEFINITY INSURANCE COMPANY	CAN	0	0	18	18	0	0	0	0	0	0	0
AA-1340085	00000	E & S RUECKVERSICHERUNGS AG	DEU	0	0	32	32	0	0	0	32	0	0	0
AA-1240054	00000	EULER HERMES SA (NV)	BEL	0	(5)	17	12	0	0	0	16	0	0	0
AA-0000000	00000	FACILITY ASSOCIATION RESIDUAL MARKET	CAN	6,863	0	2,887	2,887	0	0	2,177	0	0	0	0
AA-5320042	00000	FALCON INSURANCE COMPANY LTD	HKG	0	0	0	0	0	0	0	0	0	0	0
AA-0000000	00000	FIANZAS DORAMA SA	MEX	0	12	9	21	0	(49)	0	328	0	0	0
AA-5280025	00000	FIRST INSURANCE COMPANY LTD	TWN	0	0	0	0	0	0	0	0	0	0	0
AA-5280027	00000	FUBON INSURANCE COMPANY LTD	TWN	0	0	4	4	0	0	0	0	0	0	0
AA-1120675	00000	GENERAL SURETY AND GUARANTEE CO LTD	GBR	0	0	0	0	0	0	0	0	0	0	0
AA-3190095	00000	INSCO LIMITED	BMU	0	0	9	9	0	0	0	0	0	0	0
AA-1561037	00000	INSURANCE CORP OF BRITISH COLUMBIA	CAN	0	0	2	2	0	0	0	0	0	0	0
AA-1320030	00000	L'ALSACIENNE IARD	FRA	0	0	1	1	0	0	0	0	0	0	0
AA-1564115	00000	LAWYERS PROFESSIONAL INDEMNITY	CAN	0	0	99	99	0	0	0	0	2	0	0
AA-1127121	00000	LLOYDS SYNDICATE 1121	GBR	0	0	1,149	1,149	0	0	0	0	0	0	0
AA-1127211	00000	LLOYDS SYNDICATE 1211	GBR	0	0	16	16	0	0	0	0	0	0	0
AA-1123000	00000	LLOYDS SYNDICATE 2008	GBR	(600)	0	0	0	0	0	0	0	0	0	0
AA-1126566	00000	LLOYDS SYNDICATE 566	GBR	5	0	1,685	1,685	0	0	0	0	0	0	0
AA-5280040	00000	MSIG MINGTAI INSURANCE COMPANY LTD	TWN	0	0	0	0	0	0	0	0	0	0	0
AA-2831003	00000	MAPFRE PANAMA SA	PAN	0	90	0	90	0	4	0	0	0	0	0
AA-3190760	00000	NORMANDY REINS CO LTD	BMU	0	0	0	0	0	0	0	0	0	0	0
AA-1560247	00000	NORTHBRIDGE GENERAL INSURANCE CORP	CAN	0	0	1,056	1,056	0	0	0	0	0	0	0
AA-5360015	00000	PT ASURANSI CENTRAL ASIA	IDN	0	0	0	0	0	0	0	0	0	0	0
AA-5360006	00000	PT ASURANSI RAMAYANA	IDN	0	0	0	0	0	0	0	0	0	0	0
AA-5364100	00000	PT REASURANSI NASIONAL INDONESIA	IDN	0	0	(45)	(45)	0	0	0	0	0	0	0
AA-0000000	00000	POLISH REINSURANCE COMPANY	POL	0	0	171	171	0	0	0	0	0	0	0
AA-1120012	00000	ROYAL & SUN ALLIANCE INS (GLOBAL) LTD	GBR	0	0	10	10	0	0	0	0	0	0	0
AA-1560735	00000	ROYAL & SUN ALLIANCE INS CO OF CANADA	CAN	0	5	2,793	2,799	0	0	0	0	0	0	0
AA-5780105	00000	SAFETY INSURANCE COMPANY LTD	THA	0	7	0	7	0	0	0	0	0	0	0
AA-1569737	00000	SASKATCHEWAN GOVERNMENT INSURANCE	CAN	0	0	0	0	0	0	0	0	0	0	0
AA-2130054	00000	SEGUROS SURA SA	ARG	0	10	0	10	0	8	0	0	0	0	0
AA-5280045	00000	SHIN KONG FIRE & MARINE INS CO LTD	TWN	0	0	0	0	0	0	0	0	0	0	0
AA-5760056	00000	SOMPO INSURANCE SINGAPORE PTE LTD	SGP	0	0	0	0	0	0	0	0	0	0	0
AA-1580110	00000	SOMPO JAPAN INSURANCE INC	JPN	0	0	0	0	0	0	0	0	0	0	0
AA-5280050	00000	SOUTH CHINA INSURANCE COMPANY LTD	TWN	0	0	0	0	0	0	0	0	0	0	0
AA-1560770	00000	SOVEREIGN GENERAL INSURANCE COMPANY LTD	CAN	0	0	107	107	0	0	0	0	0	0	0
AA-5280065	00000	TAIWAN FIRE & MARINE INSURANCE CO LTD	TWN	0	0	1	1	0	0	0	0	0	0	0

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7								
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted	Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	Amount of Assets Pledged or Collateral Held in Trust
AA-5320141	.00000	TRINITY GENERAL INSURANCE COMPANY LTD	HKG	0	0	(1)	(1)	0	0	0	0	0	0	0
AA-5660010	.00000	UCPB GEN INS CO INC	PHL	0	0	0	0	0	0	0	0	0	0	0
AA-3771000	.00000	UNITED INSURANCE COMPANY	CYM	0	0	2	2	0	0	0	0	0	0	0
AA-5280060	.00000	WALSUN INSURANCE LIMITED	TWN	0	0	1	1	0	0	0	0	0	0	0
AA-3191315	.00000	XL BERMUDA LTD	BMU	0	0	2,215	2,215	0	0	0	0	0	0	0
AA-3160100	.00000	XL INSURANCE COMPANY LIMITED	BRB	0	0	613	613	0	0	0	0	0	0	0
AA-5280035	.00000	ZURICH INSURANCE (TAIWAN) LTD	TWN	0	0	0	0	0	0	0	0	0	0	0
AA-3190825	.00000	ZURICH INSURANCE COMPANY	BMU	0	0	159	159	0	0	0	0	0	0	0
1399999. Total Other Non-U.S. Insurers				6,317	249	16,973	17,222	0	(30)	2,177	1,672	908	0	0
9999999 Totals				7,700,090	435,425	4,409,785	4,845,210	46,745	2,411,797	3,615,939	1,729	908	0	18,005

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		97,769	31,251	0	655,217	75,205	892,511	205,622	49,902	845	1,910,553	0	72,890	0	1,837,664	0
0199999. Total Authorized - Affiliates - U.S. Intercompany Pooling					97,769	31,251	0	655,217	75,205	892,511	205,622	49,902	845	1,910,553	0	72,890	0	1,837,664	0
Authorized - Affiliates - U.S. Non-Pool - Other																			
06-0566050 ..	25658	TRAVELERS INDEMNITY COMPANY	CT		4,911	141	0	705	0	(2,063)	0	1,035	0	(181)	0	(93)	0	(88)	0
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other					4,911	141	0	705	0	(2,063)	0	1,035	0	(181)	0	(93)	0	(88)	0
0499999. Total Authorized - Affiliates - U.S. Non-Pool					4,911	141	0	705	0	(2,063)	0	1,035	0	(181)	0	(93)	0	(88)	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					102,681	31,393	0	655,922	75,205	890,448	205,622	50,937	845	1,910,372	0	72,797	0	1,837,575	0
Authorized - Other U.S. Unaffiliated Insurers																			
06-1182357 ..	22730	ALLIED WORLD INSURANCE COMPANY	NH		5	0	0	0	0	1	0	1	0	2	0	1	0	1	0
36-2661954 ..	10103	AMERICAN AGRICULTURAL INSURANCE COMPANY	IN		68	1	0	(9)	0	12	3	35	0	42	0	35	0	7	0
06-1430254 ..	10348	ARCH REINSURANCE COMPANY	DE		231	0	0	0	0	8	13	48	0	69	0	1	0	68	0
13-5358230 ..	24678	ARROWOOD INDEMNITY COMPANY	DE		0	0	0	24	0	2	2	0	0	28	0	0	0	28	0
75-2344200 ..	43460	ASPEN AMERICAN INSURANCE COMPANY	TX		4	0	0	0	0	1	0	1	0	2	0	1	0	1	0
51-0434766 ..	20370	AXIS REINSURANCE COMPANY	NY		19	2	0	14	0	(16)	10	15	0	25	0	6	0	19	0
13-3531373 ..	10006	CERITY INSURANCE COMPANY	NY		0	0	0	16	0	1	1	0	0	18	0	0	0	18	0
31-0542366 ..	10677	CINCINNATI INSURANCE COMPANY	OH		33	1	0	2	0	6	0	16	0	25	0	15	0	10	0
36-2994662 ..	36552	COLISEUM REINSURANCE COMPANY	DE		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
36-2114545 ..	20443	CONTINENTAL CASUALTY COMPANY	IL		0	0	0	12	0	2	1	0	0	15	0	0	0	15	0
13-3176864 ..	42714	DR INSURANCE COMPANY	KY		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
38-2145898 ..	33499	DORINCO REINSURANCE COMPANY	MI		0	0	0	12	0	3	1	0	0	16	0	0	0	16	0
39-0264050 ..	21458	EMPLOYERS INSURANCE COMPANY OF WAUSAU	WI		0	0	0	34	0	9	2	0	0	45	0	0	0	45	0
42-0234980 ..	21415	EMPLOYERS MUTUAL CASUALTY COMPANY	IA		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
35-2293075 ..	11551	ENDURANCE ASSURANCE CORPORATION	DE		43	0	0	0	0	5	0	22	0	28	0	21	0	6	0
25-6038677 ..	26271	ERIE INSURANCE EXCHANGE	PA		0	0	0	37	0	21	2	0	0	60	0	0	0	60	0
22-2005057 ..	26921	EVEREST REINSURANCE COMPANY	DE		442	5	0	146	0	424	75	252	0	903	0	189	0	714	0
13-2915260 ..	34339	FARMERS GROUP PROP & CAS INS CO	RI		0	0	0	0	0	39	1	0	0	40	0	0	0	40	0
42-0245840 ..	13897	FARMERS MUTUAL HAIL INSURANCE CO OF IOWA	IA		0	0	0	5	0	0	0	0	0	5	0	0	0	5	0
13-2673100 ..	22039	GENERAL REINSURANCE CORPORATION	DE		256	2	0	1,353	0	567	19	69	0	2,010	0	0	0	2,010	0
13-5129825 ..	22292	HANOVER INSURANCE COMPANY	NH		0	0	0	36	0	0	0	0	0	36	0	0	0	36	0
06-0383750 ..	19682	HARTFORD FIRE INSURANCE COMPANY	CT		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
74-2195939 ..	42374	HOUSTON CASUALTY COMPANY	TX		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
04-1543470 ..	23043	LIBERTY MUTUAL INSURANCE COMPANY	MA		3	0	0	155	0	50	11	1	0	217	0	1	0	216	0
23-0813860 ..	14400	LITITZ MUTUAL INSURANCE CO	PA		0	0	0	2	0	0	0	0	0	2	0	0	0	2	0
06-1481194 ..	10829	MARKEL GLOBAL REINSURANCE COMPANY	DE		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
62-0928337 ..	31968	MERASTAR INSURANCE COMPANY	IL		0	0	0	2	0	0	0	0	0	2	0	0	0	2	0
04-1614490 ..	19798	MERRIMACK MUTUAL FIRE INSURANCE COMPANY	MA		0	0	0	17	0	4	1	0	0	22	0	0	0	22	0
13-4924125 ..	10227	MUNICH REINSURANCE AMERICA INC	DE		13	0	0	0	0	1	0	2	0	3	0	1	0	1	0
47-0355979 ..	20087	NATIONAL INDEMNITY COMPANY	NE		0	0	0	3	0	8	0	0	0	11	0	0	0	11	0
31-4177100 ..	23787	NATIONWIDE MUTUAL INSURANCE COMPANY	OH		1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
47-0698507 ..	23680	ODYSSEY REINSURANCE COMPANY	CT		382	4	0	322	0	363	38	209	0	936	0	171	0	764	0
13-3031176 ..	38636	PARTNER REINSURANCE CO OF THE US	NY		335	8	0	1,120	0	728	42	189	0	2,088	0	153	0	1,935	0
23-1641984 ..	10219	QBE REINSURANCE CORPORATION	PA		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
52-1952955 ..	10357	RENAISSANCE REINSURANCE US INC	MD		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
75-1444207 ..	30058	SCOR REINSURANCE COMPANY	NY		3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13-2941133 ..	10936	SENECA INSURANCE COMPANY	NY		0	0	0	13	0	2	1	0	0	16	0	0	0	16	0
13-2997499 ..	38776	SIRIUSPOINT AMERICA INSURANCE COMPANY	NY		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13-2554270 ..	11126	SOMPO AMERICA INSURANCE COMPANY	NY		0	0	0	12	0	2	1	0	0	16	0	0	0	16	0
13-1675535 ..	25364	SWISS REINSURANCE AMERICA CORPORATION	NY		25	0	0	(1)	0	49	5	3	0	56	0	(1)	0	57	0

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
13-4032666	10945	TOKIO MARINE AMERICA INSURANCE COMPANY	NY		0	0	0	26	0	6	2	0	0	34	0	0	0	34	0
13-5616275	19453	TRANSATLANTIC REINSURANCE COMPANY	NY		335	11	0	414	0	244	72	185	0	926	0	126	0	800	0
13-1290712	20583	XL REINSURANCE AMERICA INC	NY		136	0	0	230	0	138	41	86	0	496	0	51	0	444	0
36-4233459	16535	ZURICH AMERICAN INSURANCE COMPANY	NY		0	0	0	18	0	6	1	0	0	25	0	0	0	25	0
0999999. Total Authorized - Other U.S. Unaffiliated Insurers					2,336	35	0	4,017	0	2,687	346	1,134	0	8,219	0	772	0	7,448	0
Authorized - Pools - Voluntary Pools																			
AA-9995068	00000	CANADIAN AIRCRAFT INSURANCE GROUP	NY		0	0	0	40	0	35	9	0	0	84	0	0	0	84	0
1199999. Total Authorized - Pools - Voluntary Pools					0	0	0	40	0	35	9	0	0	84	0	0	0	84	0
Authorized - Other Non-U.S. Insurers																			
AA-1580015	00000	AIOI NISSAY DOWA INSURANCE COMPANY LTD	JPN		0	0	0	21	0	4	1	0	0	26	0	0	0	26	0
AA-3190010	00000	ANCON INSURANCE COMPANY SA	BMU		0	0	0	8	0	0	1	0	0	9	0	0	0	9	0
AA-3194168	00000	ASPEN BERMUDA LIMITED	BMU		3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1120337	00000	ASPEN INSURANCE UK LTD	GBR		0	6	0	0	0	(1)	0	0	0	5	0	1	0	4	0
AA-3191086	00000	ASTRO LTD	BMU		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3194139	00000	AXIS SPECIALTY LTD	BMU		3	0	0	0	0	1	0	0	0	1	0	1	0	1	1
AA-1280025	00000	CODAN FORSIKRINGS	DNK		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3191098	00000	CREOLE INSURANCE COMPANY LTD	BMU		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1340145	00000	GENERAL REINSURANCE AG	DEU		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1340125	00000	HANNOVER RUCK SE	DEU		0	1	0	416	0	236	2	0	0	654	0	0	0	654	0
AA-3190871	00000	LANCASHIRE INSURANCE COMPANY LIMITED	BMU		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1127084	00000	LLOYDS SYNDICATE 1084	GBR		1	0	0	0	0	0	0	0	0	0	0	0	0	1	0
AA-1127141	00000	LLOYDS SYNDICATE 1141	GBR		0	0	0	2	0	0	0	0	0	2	0	0	0	2	0
AA-1127183	00000	LLOYDS SYNDICATE 1183	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1127200	00000	LLOYDS SYNDICATE 1200	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1127207	00000	LLOYDS SYNDICATE 1207	GBR		0	0	0	6	0	0	0	0	0	6	0	0	0	6	0
AA-1127229	00000	LLOYDS SYNDICATE 1229	GBR		0	0	0	2	0	0	0	0	0	2	0	0	0	2	0
AA-1120085	00000	LLOYDS SYNDICATE 1274	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1127301	00000	LLOYDS SYNDICATE 1301	GBR		4	1	0	4	0	0	2	0	0	7	0	0	0	7	0
AA-1127414	00000	LLOYDS SYNDICATE 1414	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1120102	00000	LLOYDS SYNDICATE 1458	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1120156	00000	LLOYDS SYNDICATE 1686	GBR		(1)	0	0	0	0	0	0	0	0	0	0	(1)	0	1	0
AA-1120096	00000	LLOYDS SYNDICATE 1880	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1120083	00000	LLOYDS SYNDICATE 1910	GBR		3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1120084	00000	LLOYDS SYNDICATE 1955	GBR		1	0	0	0	0	0	0	0	0	1	0	0	0	1	0
AA-1126002	00000	LLOYDS SYNDICATE 2	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1128001	00000	LLOYDS SYNDICATE 2001	GBR		3	2	0	4	0	2	0	0	0	9	0	(1)	0	10	0
AA-1128003	00000	LLOYDS SYNDICATE 2003	GBR		(5)	1	0	23	0	99	17	1	0	141	0	(2)	0	142	0
AA-1120071	00000	LLOYDS SYNDICATE 2007	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1128010	00000	LLOYDS SYNDICATE 2010	GBR		(1)	0	0	0	0	0	0	0	0	0	0	(1)	0	1	0
AA-1120158	00000	LLOYDS SYNDICATE 2014	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1126219	00000	LLOYDS SYNDICATE 219	GBR		0	0	0	2	0	0	0	0	0	2	0	0	0	2	0
AA-1128227	00000	LLOYDS SYNDICATE 2227	GBR		0	0	0	2	0	0	0	0	0	2	0	0	0	2	0
AA-1126227	00000	LLOYDS SYNDICATE 227	GBR		0	0	0	1	0	0	0	0	0	1	0	0	0	1	0
AA-1120152	00000	LLOYDS SYNDICATE 2357	GBR		2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1128376	00000	LLOYDS SYNDICATE 2376	GBR		0	0	0	1	0	0	0	0	0	2	0	0	0	2	0
AA-1128623	00000	LLOYDS SYNDICATE 2623	GBR		(1)	0	0	0	0	0	0	0	0	1	0	(1)	0	1	0
AA-1128791	00000	LLOYDS SYNDICATE 2791	GBR		2	1	0	2	0	1	0	0	0	4	0	0	0	4	0
AA-1128987	00000	LLOYDS SYNDICATE 2987	GBR		2	0	0	1	0	0	0	0	0	1	0	0	0	1	0
AA-1129000	00000	LLOYDS SYNDICATE 3000	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1126033	00000	LLOYDS SYNDICATE 33	GBR		2	0	0	0	0	0	0	0	0	1	0	0	0	1	0

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
AA-1126376	.00000	LLOYDS SYNDICATE 376	GBR		0	0	0	1	0	0	0	0	0	1	0	0	0	1	0
AA-1126382	.00000	LLOYDS SYNDICATE 382	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1120075	.00000	LLOYDS SYNDICATE 4020	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1120086	.00000	LLOYDS SYNDICATE 4141	GBR		(1)	0	0	0	0	0	0	0	0	0	0	(1)	0	1	0
AA-1126435	.00000	LLOYDS SYNDICATE 435	GBR		1	0	0	0	0	5	1	0	0	6	0	0	0	6	0
AA-1126004	.00000	LLOYDS SYNDICATE 4444	GBR		2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1126006	.00000	LLOYDS SYNDICATE 4472	GBR		1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1126457	.00000	LLOYDS SYNDICATE 457	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1120090	.00000	LLOYDS SYNDICATE 4711	GBR		(3)	0	0	0	0	(1)	0	0	0	(1)	0	(3)	0	2	0
AA-1126051	.00000	LLOYDS SYNDICATE 51	GBR		0	0	0	11	0	0	0	0	0	11	0	0	0	11	0
AA-1126510	.00000	LLOYDS SYNDICATE 510	GBR		(1)	0	0	0	0	0	0	0	0	1	0	(1)	0	1	0
AA-1126055	.00000	LLOYDS SYNDICATE 55	GBR		0	0	0	4	0	0	0	0	0	4	0	0	0	4	0
AA-1126566	.00000	LLOYDS SYNDICATE 566	GBR		0	0	0	4	0	0	0	0	0	4	0	0	0	4	0
AA-1126609	.00000	LLOYDS SYNDICATE 609	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1126623	.00000	LLOYDS SYNDICATE 623	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1126780	.00000	LLOYDS SYNDICATE 780	GBR		0	0	0	7	0	0	0	0	0	7	0	0	0	7	0
AA-1126947	.00000	LLOYDS SYNDICATE 947	GBR		0	0	0	1	0	0	0	0	0	1	0	0	0	1	0
AA-1126958	.00000	LLOYDS SYNDICATE 958	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1126991	.00000	LLOYDS SYNDICATE 991	GBR		0	0	0	1	0	0	0	0	0	1	0	0	0	1	0
AA-1840000	.00000	MAPFRE RE COMPANIA DE REASEGUROS SA	ESP		1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3190829	.00000	MARKEL BERMUDA LIMITED	BMU		3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1580085	.00000	MITSUI SUMITOMO INSURANCE CO LTD	JPN		0	0	0	3	0	0	0	0	0	4	0	0	0	4	0
AA-1320205	.00000	MUTUELLE CENTRALE DE REASSURANCE	FRA		0	0	0	3	0	0	0	0	0	3	0	0	0	3	0
AA-1580070	.00000	NISSHIN FIRE & MARINE INSURANCE LTD	JPN		0	0	0	2	0	0	0	0	0	3	0	0	0	3	0
AA-3190686	.00000	PARTNER REINSURANCE COMPANY LTD	BMU		44	4	0	11	0	6	0	21	0	41	0	23	0	18	3
AA-1780078	.00000	PARTNER REINSURANCE EUROPE SE	IRL		0	0	0	6	0	1	0	0	0	7	0	0	0	7	0
AA-1580110	.00000	SOMPO JAPAN INSURANCE INC	JPN		0	0	0	23	0	3	2	0	0	28	0	0	0	28	0
AA-1440105	.00000	SWEDISH CLUB	SWE		0	0	0	1	0	0	0	0	0	1	0	0	0	1	0
AA-1460006	.00000	VALIDUS REINSURANCE (SWITZERLAND) LTD	CHE		5	0	0	0	0	0	0	1	0	2	0	1	0	1	0
AA-3190870	.00000	VALIDUS REINSURANCE LTD	BMU		37	0	0	0	0	2	0	15	0	17	0	15	0	2	1
AA-3191097	.00000	WESTEL LTD	BMU		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3190368	.00000	WOBURN INSURANCE LTD	BMU		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1299999. Total Authorized - Other Non-U.S. Insurers					105	17	0	576	0	361	25	38	0	1,018	0	30	0	988	6
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)					105,123	31,445	0	660,555	75,206	893,532	206,003	52,108	845	1,919,693	0	73,598	0	1,846,095	6
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Unauthorized - Affiliates - Other (Non-U.S.) - Other																			
AA-1121375	.00000	TRAVELERS INSURANCE COMPANY LTD	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1560039	.00000	TRAVELERS INSURANCE COMPANY OF CANADA	CAN		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
2299999. Total Unauthorized - Affiliates					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Unauthorized - Other U.S. Unaffiliated Insurers																			
38-0315280	18988	AUTO OWNERS INSURANCE COMPANY	MI		0	0	0	55	0	31	3	0	0	89	0	0	0	89	0
00-0000000	12643	INS INSURANCE COMPANY	VT		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
00-0000000	10439	PENWALD INSURANCE COMPANY	VT		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
00-0000000	11792	SAMMARNICK INSURANCE CORPORATION	NY		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers					0	0	0	55	0	31	3	0	0	89	0	0	0	89	0
Unauthorized - Pools - Voluntary Pools																			

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
AA-9995068 ..	.00000 .	CANADIAN AIRCRAFT INSURANCE GROUP	NY		0	0	0	221	0	181	(5)	0	0	397	0	0	0	397	0
2599999. Total Unauthorized - Pools - Voluntary Pools					0	0	0	221	0	181	(5)	0	0	397	0	0	0	397	0
Unauthorized - Other Non-U.S. Insurers																			
AA-1580015 ..	.00000 .	AIOI NISSAY DOWA INSURANCE COMPANY LTD	JPN		0	0	0	0	0	1	0	0	0	2	0	0	0	2	0
AA-3191454 ..	.00000 .	AXA XL REINSURANCE LTD	BMU		129	0	0	0	0	6	1	58	0	64	0	57	0	7	0
AA-3191448 ..	.00000 .	ADA RE LTD	BMU		4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1120445 ..	.00000 .	ALLIANZ INSURANCE PLC	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3194128 ..	.00000 .	ALLIED WORLD ASSURANCE COMPANY LTD	BMU		2	0	0	15	0	22	0	0	0	37	0	0	0	37	234
AA-3191298 ..	.00000 .	ANTARES REINSURANCE COMPANY LIMITED	BMU		1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3190522 ..	.00000 .	ASHMONT INSURANCE COMPANY LTD	BMU		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1460025 ..	.00000 .	BALOISE INSURANCE LTD	CHE		246	0	0	5	0	337	13	60	0	414	0	0	0	414	0
AA-1340075 ..	.00000 .	BALOISE SACHVERSICHERUNG AG DEUTSCHLAND	DEU		19	0	0	0	0	7	0	0	0	8	0	0	0	8	0
AA-1320142 ..	.00000 .	CCR RE SA	FRA		45	0	0	35	0	34	0	23	0	92	0	23	0	69	0
AA-1560196 ..	.00000 .	CHUBB INSURANCE COMPANY OF CANADA	CAN		84	3	0	384	0	212	1	44	0	644	0	45	0	599	0
AA-3190770 ..	.00000 .	CHUBB TEMPEST REINSURANCE LTD	BMU		0	0	0	0	0	0	0	0	0	0	0	0	0	0	1
AA-3191435 ..	.00000 .	CONDUIT REINSURANCE LIMITED	BMU		1	0	0	1	0	1	0	0	0	2	0	0	0	2	0
AA-1120191 ..	.00000 .	CONVEX INSURANCE UK LTD	GBR		0	1	0	2	0	1	0	0	0	4	0	0	0	4	0
AA-3191400 ..	.00000 .	CONVEX RE LIMITED	BMU		0	1	0	4	0	2	0	0	0	7	0	0	0	7	0
AA-3190586 ..	.00000 .	COVENTRY ASSURANCE LTD	BMU		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1340240 ..	.00000 .	ERGO VERSICHERUNG AG	DEU		564	0	0	805	0	632	29	7	0	1,473	0	0	0	1,473	0
AA-3194130 ..	.00000 .	ENDURANCE SPECIALTY INSURANCE LTD	BMU		0	0	0	0	0	0	0	0	0	0	0	0	0	0	1
AA-1124129 ..	.00000 .	ENDURANCE WORLDWIDE INS LTD	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3191289 ..	.00000 .	FIDELIS INSURANCE BERMUDA LTD	BMU		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1120175 ..	.00000 .	FIDELIS UNDERWRITING LIMITED	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-5340310 ..	.00000 .	GENERAL INSURANCE CORPORATION OF INDIA	IND		0	1	0	0	0	0	0	0	0	1	0	0	0	1	0
AA-1420030 ..	.00000 .	GJENSIDIGE FORSIKRING ASA	NOR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1340097 ..	.00000 .	GOTHAER ALLGEMEINE VERSICHERUNG AG	DEU		142	0	0	0	0	243	20	0	0	263	0	(3)	0	266	0
AA-3191437 ..	.00000 .	GROUP ARK INSURANCE LIMITED	BMU		8	0	0	0	0	0	0	3	0	3	0	3	0	0	0
AA-3191190 ..	.00000 .	HAMILTON RE LIMITED	BMU		4	0	0	0	0	0	0	1	0	1	0	1	0	0	0
AA-3190060 ..	.00000 .	HANNOVER RE (BERMUDA) LTD	BMU		6	1	0	4	0	2	0	0	0	7	0	0	0	7	0
AA-3190875 ..	.00000 .	HISCOX INSURANCE COMPANY (BERMUDA) LTD	BMU		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-5424101 ..	.00000 .	KB INSURANCE CO LTD	KOR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1440060 ..	.00000 .	LANSFORSAKRINGAR AB (PUBL)	SWE		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3191239 ..	.00000 .	LUMEN RE LIMITED	BMU		4	2	0	5	0	3	0	0	0	9	0	0	0	9	0
AA-1320222 ..	.00000 .	MMA IARD ASSURANCES MUTUELLES	FRA		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1320131 ..	.00000 .	MMA IARD SA	FRA		24	0	0	0	0	2	0	13	0	15	0	0	0	15	0
AA-1460019 ..	.00000 .	MS AMLIN AG	CHE		1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1240057 ..	.00000 .	MS AMLIN INSURANCE SE	BEL		0	0	0	1,357	0	7	1	0	0	1,365	0	0	0	1,365	0
AA-1580085 ..	.00000 .	MITSUI SUMITOMO INSURANCE CO LTD	JPN		0	0	0	1	0	0	0	0	0	1	0	0	0	1	0
AA-1560600 ..	.00000 .	MUNICH REINSURANCE COMPANY OF CANADA	CAN		433	11	0	12	0	404	130	124	0	680	0	88	0	592	0
AA-1560247 ..	.00000 .	NORTHBRIDGE GENERAL INSURANCE CORP	CAN		0	2	0	142	0	107	0	0	0	250	0	0	0	250	0
AA-1780078 ..	.00000 .	PARTNER REINSURANCE EUROPE SE	IRL		1	0	0	(18)	0	0	0	0	0	(17)	0	0	0	(17)	0
AA-5320039 ..	.00000 .	PEAK REINSURANCE COMPANY LIMITED	HKG		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1120481 ..	.00000 .	QBE UK LIMITED	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1374105 ..	.00000 .	RECEM SA OF LUXEMBOURG	LUX		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1560745 ..	.00000 .	SCOR CANADA REINSURANCE CO	CAN		494	5	0	29	0	245	42	271	0	593	0	238	0	355	0
AA-1320158 ..	.00000 .	SCOR S.E.	FRA		3	0	0	0	0	0	0	1	0	1	0	1	0	0	0
AA-3770273 ..	.00000 .	SAFE TRUCKING INSURANCE LTD	CYM		0	0	0	75	0	(488)	(110)	0	0	(523)	0	0	0	(523)	0
AA-3191321 ..	.00000 .	SIRIUSPOINT BERMUDA INSURANCE CO LTD	BMU		0	1	0	2	0	1	0	0	0	4	0	0	0	4	0
AA-1580110 ..	.00000 .	SOMPO JAPAN INSURANCE INC	JPN		0	0	0	3	0	0	0	0	0	4	0	0	0	4	0

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

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
AA-1460125	.00000	SWISS MOBILIAR INSURANCE COMPANY	CHE		7	0	0	0	0	1	0	0	0	1	0	0	0	1	0
AA-1370021	.00000	SWISS RE EUROPE S.A.	LUX		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1460146	.00000	SWISS REINSURANCE COMPANY LIMITED	CHE		0	2	0	87	0	46	0	0	0	135	0	4	0	131	0
AA-3191432	.00000	VANTAGE RISK LTD	BMU		3	1	0	4	0	2	0	0	0	7	0	0	0	7	0
AA-3191388	.00000	VERMEER REINSURANCE LTD	BMU		2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3190368	.00000	WOBURN INSURANCE LTD	BMU		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3191315	.00000	XL BERMUDA LTD	BMU		0	0	0	0	0	0	0	0	0	0	0	0	0	0	1
AA-1780072	.00000	XL RE EUROPE SE	IRL		3	0	0	0	0	0	0	1	0	1	0	1	0	0	0
2699999. Total Unauthorized - Other Non-U.S. Insurers					2,227	31	0	2,951	0	1,831	129	605	0	5,547	0	460	0	5,087	236
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)					2,227	31	0	3,227	0	2,043	127	605	0	6,033	0	460	0	5,573	236
3299999. Total Certified - Affiliates - U.S. Non-Pool					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
3599999. Total Certified - Affiliates - Other (Non-U.S.)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
3699999. Total Certified - Affiliates					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Certified - Other Non-U.S. Insurers																			
CR-3194126	.00000	ARCH REINSURANCE LTD	BMU		164	11	0	21	0	29	1	78	0	140	0	78	0	62	1
CR-3194122	.00000	DAVINCI REINSURANCE LTD	BMU		0	2	0	5	0	3	0	0	0	9	0	0	0	10	0
CR-3194130	.00000	ENDURANCE SPECIALTY INSURANCE LTD	BMU		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
CR-3191289	.00000	FIDELIS INSURANCE BERMUDA LTD	BMU		8	0	0	0	0	0	0	1	0	1	0	1	0	0	0
CR-1120175	.00000	FIDELIS UNDERWRITING LIMITED	GBR		1	0	0	0	0	0	0	1	0	1	0	1	0	0	0
CR-1340125	.00000	HANNOVER RUCK SE	DEU		924	17	0	126	0	11	69	492	0	716	0	426	0	290	0
CR-3190875	.00000	HISCOX INSURANCE COMPANY (BERMUDA) LTD	BMU		18	0	0	0	0	1	0	8	0	9	0	8	0	1	0
CR-3190339	.00000	RENAISSANCE REINSURANCE LTD	BMU		0	10	0	27	0	16	0	0	0	54	0	0	0	54	0
CR-1460146	.00000	SWISS REINSURANCE COMPANY LIMITED	CHE		878	14	0	0	0	230	42	468	0	754	0	434	0	320	0
CR-3191315	.00000	XL BERMUDA LTD	BMU		(1)	1	0	2	0	1	0	0	0	4	0	0	0	4	0
4099999. Total Certified - Other Non-U.S. Insurers					1,993	55	0	181	0	291	112	1,048	0	1,687	0	947	0	740	1
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)					1,993	55	0	181	0	291	112	1,048	0	1,687	0	947	0	740	1
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
5099999. Total Reciprocal Jurisdiction - Affiliates					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Reciprocal Jurisdiction - Other Non-U.S. Insurers																			
RJ-3194168	.00000	ASPEN BERMUDA LIMITED	BMU		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
RJ-1120191	.00000	CONVEX INSURANCE UK LTD	GBR		17	0	0	0	0	1	0	6	0	7	0	6	0	1	0
RJ-3191400	.00000	CONVEX RE LIMITED	BMU		19	0	0	0	0	1	0	6	0	7	0	6	0	1	0
RJ-3194122	.00000	DAVINCI REINSURANCE LTD	BMU		12	0	0	0	0	0	0	2	0	2	0	2	0	0	0
RJ-3190871	.00000	LANCASHIRE INSURANCE COMPANY LIMITED	BMU		27	0	0	0	0	2	0	14	0	15	0	14	0	2	0
RJ-1127084	.00000	LLOYDS SYNDICATE 1084	GBR		22	0	0	0	0	1	0	9	0	10	0	9	0	1	0
RJ-1127183	.00000	LLOYDS SYNDICATE 1183	GBR		3	0	0	0	0	0	0	1	0	2	0	1	0	0	0
RJ-1127200	.00000	LLOYDS SYNDICATE 1200	GBR		1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
RJ-1120085	.00000	LLOYDS SYNDICATE 1274	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
RJ-1127414	.00000	LLOYDS SYNDICATE 1414	GBR		5	0	0	0	0	0	0	2	0	2	0	2	0	0	0
RJ-1120156	.00000	LLOYDS SYNDICATE 1686	GBR		2	0	0	0	0	0	0	0	0	1	0	0	0	0	0
RJ-1120171	.00000	LLOYDS SYNDICATE 1856	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
RJ-1120096	.00000	LLOYDS SYNDICATE 1880	GBR		8	0	0	0	0	1	0	4	0	5	0	4	0	1	0
RJ-1120083	.00000	LLOYDS SYNDICATE 1910	GBR		8	0	0	0	0	0	0	4	0	4	0	4	0	0	0
RJ-1120084	.00000	LLOYDS SYNDICATE 1955	GBR		4	0	0	0	0	0	0	1	0	1	0	1	0	0	0
RJ-1128001	.00000	LLOYDS SYNDICATE 2001	GBR		40	0	0	0	0	2	0	20	0	22	0	20	0	2	0
RJ-1128010	.00000	LLOYDS SYNDICATE 2010	GBR		39	0	0	0	0	2	0	20	0	22	0	20	0	2	0

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
RJ-1128623 ..	.00000 .	LLOYDS SYNDICATE 2623	GBR		36	0	0	0	0	1	0	18	0	19	0	18	0	1	0
RJ-1128791 ..	.00000 .	LLOYDS SYNDICATE 2791	GBR		15	0	0	0	0	1	0	8	0	9	0	8	0	1	0
RJ-1128987 ..	.00000 .	LLOYDS SYNDICATE 2987	GBR		17	0	0	0	0	0	0	9	0	9	0	8	0	0	0
RJ-1126033 ..	.00000 .	LLOYDS SYNDICATE 33	GBR		40	0	0	0	0	1	0	20	0	22	0	20	0	2	0
RJ-1120086 ..	.00000 .	LLOYDS SYNDICATE 4141	GBR		8	0	0	0	0	1	0	4	0	4	0	4	0	1	0
RJ-1126435 ..	.00000 .	LLOYDS SYNDICATE 435	GBR		8	0	0	0	0	0	0	4	0	4	0	4	0	0	0
RJ-1126004 ..	.00000 .	LLOYDS SYNDICATE 4444	GBR		13	0	0	0	0	0	0	6	0	6	0	6	0	0	0
RJ-1126006 ..	.00000 .	LLOYDS SYNDICATE 4472	GBR		7	0	0	0	0	0	0	3	0	3	0	3	0	0	0
RJ-1120090 ..	.00000 .	LLOYDS SYNDICATE 4711	GBR		100	0	0	0	0	11	1	50	0	62	0	50	0	12	0
RJ-1126510 ..	.00000 .	LLOYDS SYNDICATE 510	GBR		32	0	0	0	0	2	0	16	0	19	0	16	0	2	0
RJ-1126566 ..	.00000 .	LLOYDS SYNDICATE 566	GBR		7	0	0	0	0	0	0	4	0	4	0	4	0	0	0
RJ-1120181 ..	.00000 .	LLOYDS SYNDICATE 5886	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
RJ-1126609 ..	.00000 .	LLOYDS SYNDICATE 609	GBR		3	0	0	0	0	0	0	1	0	1	0	1	0	0	0
RJ-1126623 ..	.00000 .	LLOYDS SYNDICATE 623	GBR		8	0	0	0	0	0	0	4	0	4	0	4	0	0	0
RJ-1126727 ..	.00000 .	LLOYDS SYNDICATE 727	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
RJ-3190339 ..	.00000 .	RENAISSANCE REINSURANCE LTD	BMU		8	0	0	0	0	0	0	1	0	1	0	1	0	0	0
RJ-3191388 ..	.00000 .	VERMEER REINSURANCE LTD	BMU		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
5499999. Total Reciprocal Jurisdiction - Other Non-U.S. Insurers					508	0	0	0	0	27	2	236	0	265	0	235	0	31	0
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)					508	0	0	0	0	27	2	236	0	265	0	235	0	31	0
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)					109,850	31,530	0	663,962	75,206	895,893	206,244	53,998	845	1,927,679	0	75,240	0	1,852,439	242
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					109,850	31,530	0	663,962	75,206	895,893	206,244	53,998	845	1,927,679	0	75,240	0	1,852,439	242

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	72,890	1,837,664	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0199999. Total Authorized - Affiliates - U.S. Intercompany Pooling		0	0	XXX	0	72,890	1,837,664	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Authorized - Affiliates - U.S. Non-Pool - Other																	
06-0566050 ..	TRAVELERS INDEMNITY COMPANY	0	0		0	(181)	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other		0	0	XXX	0	(181)	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0499999. Total Authorized - Affiliates - U.S. Non-Pool		0	0	XXX	0	(181)	0	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	72,708	1,837,664	0	0	0	0	0	0	0	XXX	0	0
Authorized - Other U.S. Unaffiliated Insurers																	
06-1182357 ..	ALLIED WORLD INSURANCE COMPANY	0	0		0	1	1	0	2	3	1	1	0	1	3	0	0
36-2661954 ..	AMERICAN AGRICULTURAL INSURANCE COMPANY	0	0		0	35	7	0	42	50	35	16	0	16	3	0	0
06-1430254 ..	ARCH REINSURANCE COMPANY	0	0		0	1	68	0	69	83	1	82	0	82	2	0	2
13-5358230 ..	ARROWOOD INDEMNITY COMPANY	0	0		0	0	28	0	28	34	0	34	0	34	6	0	4
75-2344200 ..	ASPEN AMERICAN INSURANCE COMPANY	0	0		0	1	1	0	2	2	1	2	0	2	3	0	0
51-0434766 ..	AXIS REINSURANCE COMPANY	0	0		0	6	19	0	25	30	6	24	0	24	3	0	1
13-3531373 ..	CERITY INSURANCE COMPANY	0	0		0	0	18	0	18	22	0	22	0	22	4	0	1
31-0542366 ..	CINCINNATI INSURANCE COMPANY	0	0		0	15	10	0	25	30	15	14	0	14	2	0	0
36-2994662 ..	COLISEUM REINSURANCE COMPANY	0	0		0	0	0	0	0	0	0	0	0	0	6	0	0
36-2114545 ..	CONTINENTAL CASUALTY COMPANY	0	0		0	0	15	0	15	18	0	18	0	18	3	0	0
13-3176864 ..	DR INSURANCE COMPANY	0	0		0	0	0	0	0	0	0	0	0	0	6	0	0
38-2145898 ..	DORINCO REINSURANCE COMPANY	0	0		0	0	16	0	16	19	0	19	0	19	3	0	1
39-0264050 ..	EMPLOYERS INSURANCE COMPANY OF WAUSAU	0	0		0	0	45	0	45	54	0	54	0	54	3	0	2
42-0234980 ..	EMPLOYERS MUTUAL CASUALTY COMPANY	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
35-2293075 ..	ENDURANCE ASSURANCE CORPORATION	0	0		0	21	6	0	28	33	21	12	0	12	2	0	0
25-6038677 ..	ERIE INSURANCE EXCHANGE	0	0		0	0	60	0	60	72	0	72	0	72	2	0	2
22-2005057 ..	EVEREST REINSURANCE COMPANY	0	0		0	189	714	0	903	1,083	189	894	0	894	2	0	19
13-2915260 ..	FARMERS GROUP PROP & CAS INS CO	0	0		0	0	40	0	40	48	0	48	0	48	3	0	1
42-0245840 ..	FARMERS MUTUAL HAIL INSURANCE CO OF IOWA	0	0		0	0	5	0	5	6	0	6	0	6	4	0	0
13-2673100 ..	GENERAL REINSURANCE CORPORATION	0	0		0	0	2,010	0	2,010	2,412	0	2,412	0	2,412	1	0	39
13-5129825 ..	HANOVER INSURANCE COMPANY	0	0		0	0	36	0	36	43	0	43	0	43	3	0	1
06-0383750 ..	HARTFORD FIRE INSURANCE COMPANY	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
74-2195939 ..	HOUSTON CASUALTY COMPANY	0	0		0	0	0	0	0	0	0	0	0	0	1	0	0
04-1543470 ..	LIBERTY MUTUAL INSURANCE COMPANY	0	0		0	1	216	0	217	260	1	259	0	259	3	0	7
23-0813860 ..	LITITZ MUTUAL INSURANCE CO	0	0		0	0	2	0	2	2	0	2	0	2	3	0	0
06-1481194 ..	MARKEL GLOBAL REINSURANCE COMPANY	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
62-0928337 ..	MERASTAR INSURANCE COMPANY	0	0		0	0	2	0	2	3	0	3	0	3	4	0	0
04-1614490 ..	MERRIMACK MUTUAL FIRE INSURANCE COMPANY	0	0		0	0	22	0	22	27	0	27	0	27	3	0	1
13-4924125 ..	MUNICH REINSURANCE AMERICA INC	0	0		0	1	1	0	3	3	1	2	0	2	2	0	0
47-0355979 ..	NATIONAL INDEMNITY COMPANY	0	0		0	0	11	0	11	13	0	13	0	13	1	0	0
31-4177100 ..	NATIONWIDE MUTUAL INSURANCE COMPANY	0	0		0	0	0	0	0	0	0	1	0	1	2	0	0
47-0698507 ..	ODYSSEY REINSURANCE COMPANY	0	0		0	171	764	0	936	1,123	171	951	0	951	3	0	27

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)
13-3031176 ..	PARTNER REINSURANCE CO OF THE US	0	0		0	153	1,935	0	2,088	2,506	153	2,352	0	2,352	2	0	49
23-1641984 ..	QBE REINSURANCE CORPORATION	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
52-1952955 ..	RENAISSANCE REINSURANCE US INC	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
75-1444207 ..	SCOR REINSURANCE COMPANY	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
13-2941133 ..	SENECA INSURANCE COMPANY	0	0		0	0	16	0	16	19	0	19	0	19	3	0	1
13-2997499 ..	SIRIUSPOINT AMERICA INSURANCE COMPANY	0	0		0	0	0	0	0	0	0	0	0	0	4	0	0
13-2554270 ..	SOMPO AMERICA INSURANCE COMPANY	0	0		0	0	16	0	16	19	0	19	0	19	2	0	0
13-1675535 ..	SWISS REINSURANCE AMERICA CORPORATION	0	0		0	(1)	57	0	56	67	(1)	68	0	68	2	0	1
13-4032666 ..	TOKIO MARINE AMERICA INSURANCE COMPANY	0	0		0	0	34	0	34	41	0	41	0	41	1	0	1
13-5616275 ..	TRANSATLANTIC REINSURANCE COMPANY	0	0		0	126	800	0	926	1,111	126	986	0	986	2	0	21
13-1290712 ..	XL REINSURANCE AMERICA INC	0	0		0	51	444	0	496	595	51	543	0	543	2	0	11
36-4233459 ..	ZURICH AMERICAN INSURANCE COMPANY	0	0		0	0	25	0	25	30	0	30	0	30	2	0	1
0999999. Total Authorized - Other U.S. Unaffiliated Insurers		0	0	XXX	0	771	7,448	0	8,220	9,863	772	9,092	0	9,092	XXX	0	193
Authorized - Pools - Voluntary Pools																	
AA-9995068 ..	CANADIAN AIRCRAFT INSURANCE GROUP	0	0		0	0	84	0	84	101	0	101	0	101	3	0	3
1199999. Total Authorized - Pools - Voluntary Pools		0	0	XXX	0	0	84	0	84	101	0	101	0	101	XXX	0	3
Authorized - Other Non-U.S. Insurers																	
AA-1580015 ..	AIOI NISSAY DOWA INSURANCE COMPANY LTD	0	0		0	0	26	0	26	32	0	32	0	32	2	0	1
AA-3190010 ..	ANCON INSURANCE COMPANY SA	0	0		0	0	9	0	9	11	0	11	0	11	6	0	1
AA-3194168 ..	ASPEN BERMUDA LIMITED	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1120337 ..	ASPEN INSURANCE UK LTD	0	0		0	1	4	1	4	5	1	4	0	4	3	0	0
AA-3191086 ..	ASTRO LTD	0	0		0	0	0	0	0	0	0	0	0	0	6	0	0
AA-3194139 ..	AXIS SPECIALTY LTD	0	0		0	1	0	0	1	1	1	0	0	0	3	0	0
AA-1280025 ..	CODAN FORSIKRINGS	0	0		0	0	0	0	0	0	0	0	0	0	6	0	0
AA-3191098 ..	CREOLE INSURANCE COMPANY LTD	0	0		0	0	0	0	0	0	0	0	0	0	6	0	0
AA-1340145 ..	GENERAL REINSURANCE AG	0	0		0	0	0	0	0	0	0	0	0	0	1	0	0
AA-1340125 ..	HANNOVER RUCK SE	0	0		0	0	654	0	654	785	0	785	0	785	2	0	16
AA-3190871 ..	LANCASHIRE INSURANCE COMPANY LIMITED	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1127084 ..	LLOYDS SYNDICATE 1084	0	0		0	0	1	0	0	0	0	1	0	1	3	0	0
AA-1127141 ..	LLOYDS SYNDICATE 1141	0	0		0	0	2	0	2	3	0	3	0	3	3	0	0
AA-1127183 ..	LLOYDS SYNDICATE 1183	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1127200 ..	LLOYDS SYNDICATE 1200	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1127207 ..	LLOYDS SYNDICATE 1207	0	0		0	0	6	0	6	7	0	7	0	7	3	0	0
AA-1127229 ..	LLOYDS SYNDICATE 1229	0	0		0	0	2	0	2	2	0	2	0	2	3	0	0
AA-1120085 ..	LLOYDS SYNDICATE 1274	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1127301 ..	LLOYDS SYNDICATE 1301	0	0		0	0	7	0	7	9	0	9	0	9	3	0	0
AA-1127414 ..	LLOYDS SYNDICATE 1414	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1120102 ..	LLOYDS SYNDICATE 1458	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1120156 ..	LLOYDS SYNDICATE 1686	0	0		0	(1)	1	0	0	0	(1)	1	0	1	3	0	0
AA-1120096 ..	LLOYDS SYNDICATE 1880	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1120083 ..	LLOYDS SYNDICATE 1910	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1120084 ..	LLOYDS SYNDICATE 1955	0	0		0	0	1	0	1	1	0	1	0	1	3	0	0
AA-1126002 ..	LLOYDS SYNDICATE 2	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
		Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-1128001	LLOYDS SYNDICATE 2001	0	0		0	(1)	10	0	9	10	(1)	11	0	11	3	0	0
AA-1128003	LLOYDS SYNDICATE 2003	0	0		0	(2)	142	0	141	169	(2)	171	0	171	3	0	5
AA-1120071	LLOYDS SYNDICATE 2007	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1128010	LLOYDS SYNDICATE 2010	0	0		0	(1)	1	0	0	0	(1)	1	0	1	3	0	0
AA-1120158	LLOYDS SYNDICATE 2014	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1126219	LLOYDS SYNDICATE 219	0	0		0	0	2	0	2	2	0	2	0	2	3	0	0
AA-1128227	LLOYDS SYNDICATE 2227	0	0		0	0	2	0	2	2	0	2	0	2	3	0	0
AA-1126227	LLOYDS SYNDICATE 227	0	0		0	0	1	0	1	1	0	1	0	1	3	0	0
AA-1120152	LLOYDS SYNDICATE 2357	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1128376	LLOYDS SYNDICATE 2376	0	0		0	0	2	0	2	2	0	2	0	2	3	0	0
AA-1128623	LLOYDS SYNDICATE 2623	0	0		0	(1)	1	0	1	1	(1)	2	0	2	3	0	0
AA-1128791	LLOYDS SYNDICATE 2791	0	0		0	0	4	0	4	4	0	4	0	4	3	0	0
AA-1128987	LLOYDS SYNDICATE 2987	0	0		0	0	1	0	1	1	0	1	0	1	3	0	0
AA-1129000	LLOYDS SYNDICATE 3000	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1126033	LLOYDS SYNDICATE 33	0	0		0	0	1	0	1	1	0	1	0	1	3	0	0
AA-1126376	LLOYDS SYNDICATE 376	0	0		0	0	1	0	1	2	0	2	0	2	3	0	0
AA-1126382	LLOYDS SYNDICATE 382	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1120075	LLOYDS SYNDICATE 4020	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1120086	LLOYDS SYNDICATE 4141	0	0		0	(1)	1	0	0	0	(1)	1	0	1	3	0	0
AA-1126435	LLOYDS SYNDICATE 435	0	0		0	0	6	0	6	8	0	8	0	8	3	0	0
AA-1126004	LLOYDS SYNDICATE 4444	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1126006	LLOYDS SYNDICATE 4472	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1126457	LLOYDS SYNDICATE 457	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1120090	LLOYDS SYNDICATE 4711	0	0		0	(3)	2	0	0	0	(3)	3	0	3	3	0	0
AA-1126051	LLOYDS SYNDICATE 51	0	0		0	0	11	0	11	13	0	13	0	13	3	0	0
AA-1126510	LLOYDS SYNDICATE 510	0	0		0	(1)	1	0	1	1	(1)	1	0	1	3	0	0
AA-1126055	LLOYDS SYNDICATE 55	0	0		0	0	4	0	4	5	0	5	0	5	3	0	0
AA-1126566	LLOYDS SYNDICATE 566	0	0		0	0	4	0	4	4	0	4	0	4	3	0	0
AA-1126609	LLOYDS SYNDICATE 609	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1126623	LLOYDS SYNDICATE 623	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1126780	LLOYDS SYNDICATE 780	0	0		0	0	7	0	7	8	0	8	0	8	3	0	0
AA-1126947	LLOYDS SYNDICATE 947	0	0		0	0	1	0	1	1	0	1	0	1	3	0	0
AA-1126958	LLOYDS SYNDICATE 958	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1126991	LLOYDS SYNDICATE 991	0	0		0	0	1	0	1	1	0	1	0	1	3	0	0
AA-1840000	MAPFRE RE COMPANIA DE REASEGUROS SA	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
AA-3190829	MARKEL BERMUDA LIMITED	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1580085	MITSUI SUMITOMO INSURANCE CO LTD	0	0		0	0	4	0	4	4	0	4	0	4	2	0	0
AA-1320205	MUTUELLE CENTRALE DE REASSURANCE	0	0		0	0	3	0	3	4	0	4	0	4	6	0	0
AA-1580070	NISSHIN FIRE & MARINE INSURANCE LTD	0	0		0	0	3	0	3	3	0	3	0	3	6	0	0
AA-3190686	PARTNER REINSURANCE COMPANY LTD	0	0		0	27	15	0	41	49	27	23	0	23	2	0	0
AA-1780078	PARTNER REINSURANCE EUROPE SE	0	0		0	0	7	0	7	9	0	9	0	9	2	0	0
AA-1580110	SOMPO JAPAN INSURANCE INC	0	0		0	0	28	0	28	33	0	33	0	33	2	0	1
AA-1440105	SWEDISH CLUB	0	0		0	0	1	0	1	2	0	2	0	2	4	0	0
AA-1460006	VALIDUS REINSURANCE (SWITZERLAND) LTD	0	0		0	1	1	0	2	2	1	1	0	1	3	0	0

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
		Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-3190870 ..	VALIDUS REINSURANCE LTD	0	0		0	16	1	0	17	20	16	4	0	4	3	0	0
AA-3191097 ..	WESTEL LTD	0	0		0	0	0	0	0	0	0	0	0	0	6	0	0
AA-3190368 ..	WOBURN INSURANCE LTD	0	0		0	0	0	0	0	0	0	0	0	0	6	0	0
1299999. Total Authorized - Other Non-U.S. Insurers		0	0	XXX	0	34	984	1	1,018	1,222	35	1,187	0	1,187	XXX	0	29
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		0	0	XXX	0	73,514	1,846,179	1	9,322	11,186	806	10,380	0	10,380	XXX	0	224
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool		0	0	XXX	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Unauthorized - Affiliates - Other (Non-U.S.) - Other																	
AA-1121375 ..	TRAVELERS INSURANCE COMPANY LTD	0	0		0	0	0	0	0	0	0	0	0	0	1	0	0
AA-1560039 ..	TRAVELERS INSURANCE COMPANY OF CANADA	0	0		0	0	0	0	0	0	0	0	0	0	1	0	0
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
2299999. Total Unauthorized - Affiliates		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
Unauthorized - Other U.S. Unaffiliated Insurers																	
38-0315280 ..	AUTO OWNERS INSURANCE COMPANY	0	0		0	0	89	89	0	0	0	0	0	0	1	0	0
00-0000000 ..	INS INSURANCE COMPANY	0	0		0	0	0	0	0	0	0	0	0	0	6	0	0
00-0000000 ..	PENWALD INSURANCE COMPANY	0	0		0	0	0	0	0	0	0	0	0	0	6	0	0
00-0000000 ..	SAMMARNICK INSURANCE CORPORATION	0	0		0	0	0	0	0	0	0	0	0	0	6	0	0
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers		0	0	XXX	0	0	89	89	0	0	0	0	0	0	XXX	0	0
Unauthorized - Pools - Voluntary Pools																	
AA-9995068 ..	CANADIAN AIRCRAFT INSURANCE GROUP	0	0		0	0	397	397	0	0	0	0	0	0	3	0	0
2599999. Total Unauthorized - Pools - Voluntary Pools		0	0	XXX	0	0	397	397	0	0	0	0	0	0	XXX	0	0
Unauthorized - Other Non-U.S. Insurers																	
AA-1580015 ..	AIOI NISSAY DOWA INSURANCE COMPANY LTD	0	0		0	0	2	2	0	0	0	0	0	0	2	0	0
AA-3191454 ..	AXA XL REINSURANCE LTD	0	0		0	57	7	7	57	69	57	11	0	11	2	0	0
AA-3191448 ..	ADA RE LTD	0	0		0	0	0	0	0	0	0	0	0	0	6	0	0
AA-1120445 ..	ALLIANZ INSURANCE PLC	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
AA-3194128 ..	ALLIED WORLD ASSURANCE COMPANY LTD	0	0		0	37	0	0	37	44	44	0	0	0	3	0	0
AA-3191298 ..	ANTARES REINSURANCE COMPANY LIMITED	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
AA-3190522 ..	ASHMONT INSURANCE COMPANY LTD	0	0		0	0	0	0	0	0	0	0	0	0	6	0	0
AA-1460025 ..	BALOISE INSURANCE LTD	0	0		0	0	414	414	0	0	0	0	0	0	3	0	0
AA-1340075 ..	BALOISE SACHVERSICHERUNG AG DEUTSCHLAND	0	0		0	0	8	8	0	0	0	0	0	0	3	0	0
AA-1320142 ..	CCR RE SA	0	0		0	23	69	69	23	28	23	5	0	5	3	0	0
AA-1560196 ..	CHUBB INSURANCE COMPANY OF CANADA	0	0		0	45	599	599	45	54	45	9	0	9	1	0	0
AA-3190770 ..	CHUBB TEMPEST REINSURANCE LTD	0	0		0	0	0	0	0	0	0	0	0	0	1	0	0
AA-3191435 ..	CONDUIT REINSURANCE LIMITED	0	0		0	0	2	2	0	0	0	0	0	0	4	0	0
AA-1120191 ..	CONVEX INSURANCE UK LTD	0	0		0	0	4	4	0	0	0	0	0	0	4	0	0
AA-3191400 ..	CONVEX RE LIMITED	0	0		0	0	7	7	0	0	0	0	0	0	4	0	0
AA-3190586 ..	COVENTRY ASSURANCE LTD	0	0		0	0	0	0	0	0	0	0	0	0	6	0	0
AA-1340240 ..	ERGO VERSICHERUNG AG	0	0		0	0	1,473	1,473	0	0	0	0	0	0	2	0	0
AA-3194130 ..	ENDURANCE SPECIALTY INSURANCE LTD	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
		Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-1124129 ..	ENDURANCE WORLDWIDE INS LTD	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
AA-3191289 ..	FIDELIS INSURANCE BERMUDA LTD	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1120175 ..	FIDELIS UNDERWRITING LIMITED	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
AA-5340310 ..	GENERAL INSURANCE CORPORATION OF INDIA	0	0		0	0	1	1	0	0	0	0	0	0	5	0	0
AA-1420030 ..	GJENSIDIGE FORSIKRING ASA	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1340097 ..	GOTHAER ALLGEMEINE VERSICHERUNG AG	0	0		0	(3)	266	263	0	0	(3)	3	0	3	3	0	0
AA-3191437 ..	GROUP ARK INSURANCE LIMITED	0	0		0	3	0	0	3	3	3	1	0	1	3	0	0
AA-3191190 ..	HAMILTON RE LIMITED	0	0		0	1	0	0	1	2	1	0	0	0	4	0	0
AA-3190060 ..	HANNOVER RE (BERMUDA) LTD	0	0		0	0	7	7	0	0	0	0	0	0	2	0	0
AA-3190875 ..	HISCOX INSURANCE COMPANY (BERMUDA) LTD	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
AA-5424101 ..	KB INSURANCE CO LTD	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1440060 ..	LANSFORSAKRINGAR AB (PUBL)	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
AA-3191239 ..	LUMEN RE LIMITED	0	0		0	0	9	9	0	0	0	0	0	0	3	0	0
AA-1320222 ..	MMA IARD ASSURANCES MUTUELLES	0	0		0	0	0	0	0	0	0	0	0	0	6	0	0
AA-1320131 ..	MMA IARD SA	0	0		0	0	15	15	0	0	0	0	0	0	2	0	0
AA-1460019 ..	MS AMLIN AG	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1240057 ..	MS AMLIN INSURANCE SE	0	1,396	0001	0	1,365	0	0	1,365	1,639	0	1,639	1,396	242	3	39	7
AA-1580085 ..	MITSUI SUMITOMO INSURANCE CO LTD	0	0		0	0	1	1	0	0	0	0	0	0	2	0	0
AA-1560600 ..	MUNICH REINSURANCE COMPANY OF CANADA	0	0		0	88	592	593	87	104	88	16	0	16	2	0	0
AA-1560247 ..	NORTHBRIDGE GENERAL INSURANCE CORP	0	0		0	0	250	250	0	0	0	0	0	0	3	0	0
AA-1780078 ..	PARTNER REINSURANCE EUROPE SE	0	0		0	(17)	0	0	0	0	0	0	0	0	2	0	0
AA-5320039 ..	PEAK REINSURANCE COMPANY LIMITED	0	0		0	0	0	0	0	0	0	0	0	0	4	0	0
AA-1120481 ..	QBE UK LIMITED	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1374105 ..	RECEM SA OF LUXEMBOURG	0	0		0	0	0	0	0	0	0	0	0	0	6	0	0
AA-1560745 ..	SCOR CANADA REINSURANCE CO	0	0		0	238	355	355	238	286	238	48	0	48	2	0	1
AA-1320158 ..	SCOR S.E.	0	0		0	1	0	0	1	1	1	0	0	0	2	0	0
AA-3770273 ..	SAFE TRUCKING INSURANCE LTD	0	0		0	(523)	0	0	0	0	0	0	0	0	6	0	0
AA-3191321 ..	SIRIUSPOINT BERMUDA INSURANCE CO LTD	0	0		0	0	4	4	0	0	0	0	0	0	4	0	0
AA-1580110 ..	SOMPO JAPAN INSURANCE INC	0	0		0	0	4	4	0	0	0	0	0	0	2	0	0
AA-1460125 ..	SWISS MOBILIAR INSURANCE COMPANY	0	0		0	0	1	1	0	0	0	0	0	0	6	0	0
AA-1370021 ..	SWISS RE EUROPE S.A.	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1460146 ..	SWISS REINSURANCE COMPANY LIMITED	0	0		0	4	131	131	4	5	4	1	0	1	2	0	0
AA-3191432 ..	VANTAGE RISK LTD	0	0		0	0	7	7	0	0	0	0	0	0	4	0	0
AA-3191388 ..	VERMEER REINSURANCE LTD	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
AA-3190368 ..	WOBURN INSURANCE LTD	0	0		0	0	0	0	0	0	0	0	0	0	6	0	0
AA-3191315 ..	XL BERMUDA LTD	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1780072 ..	XL RE EUROPE SE	0	0		0	1	0	0	1	1	1	0	0	0	2	0	0
2699999. Total Unauthorized - Other Non-U.S. Insurers		0	1,396	XXX	0	1,320	4,227	4,225	1,863	2,236	503	1,733	1,396	336	XXX	39	9
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)		0	1,396	XXX	0	1,320	4,713	4,711	1,863	2,236	503	1,733	1,396	336	XXX	39	9
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

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)
Certified - Other Non-U.S. Insurers																	
CR-3194126 ..	ARCH REINSURANCE LTD	0	0		0	79	61	59	81	97	79	18	0	18	2	0	0
CR-3194122 ..	DAVINCI REINSURANCE LTD	5	0		0	5	5	0	9	11	0	11	5	7	3	0	0
CR-3194130 ..	ENDURANCE SPECIALTY INSURANCE LTD	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
CR-3191289 ..	FIDELIS INSURANCE BERMUDA LTD	0	0		0	1	0	0	1	1	1	0	0	0	3	0	0
CR-1120175 ..	FIDELIS UNDERWRITING LIMITED	0	0		0	1	0	0	1	1	1	0	0	0	3	0	0
CR-1340125 ..	HANNOVER RUCK SE	29	0		0	455	261	0	716	859	426	433	29	404	2	1	8
CR-3190875 ..	HISCOX INSURANCE COMPANY (BERMUDA) LTD	0	0		0	8	1	1	8	9	8	2	0	2	3	0	0
CR-3190339 ..	RENAISSANCE REINSURANCE LTD	11	0		0	11	43	0	54	64	0	64	11	54	2	0	1
CR-1460146 ..	SWISS REINSURANCE COMPANY LIMITED	0	0		0	434	320	320	434	521	434	87	0	87	2	0	2
CR-3191315 ..	XL BERMUDA LTD	0	0		0	0	4	4	0	0	0	0	0	0	2	0	0
4099999. Total Certified - Other Non-U.S. Insurers		44	0	XXX	0	992	695	384	1,303	1,563	948	616	44	571	XXX	1	12
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		44	0	XXX	0	992	695	384	1,303	1,563	948	616	44	571	XXX	1	12
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool		0	0	XXX	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
5099999. Total Reciprocal Jurisdiction - Affiliates		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
Reciprocal Jurisdiction - Other Non-U.S. Insurers																	
RJ-3194168 ..	ASPEN BERMUDA LIMITED	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
RJ-1120191 ..	CONVEX INSURANCE UK LTD	0	0		0	6	1	0	7	9	6	3	0	3	4	0	0
RJ-3191400 ..	CONVEX RE LIMITED	0	0		0	6	1	0	7	8	6	2	0	2	4	0	0
RJ-3194122 ..	DAVINCI REINSURANCE LTD	0	0		0	2	0	0	2	2	2	0	0	0	3	0	0
RJ-3190871 ..	LANCASHIRE INSURANCE COMPANY LIMITED	0	0		0	14	2	0	15	19	14	5	0	5	3	0	0
RJ-1127084 ..	LLOYDS SYNDICATE 1084	0	0		0	9	1	0	10	12	9	3	0	3	3	0	0
RJ-1127183 ..	LLOYDS SYNDICATE 1183	0	0		0	1	0	0	2	2	1	1	0	1	3	0	0
RJ-1127200 ..	LLOYDS SYNDICATE 1200	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
RJ-1120085 ..	LLOYDS SYNDICATE 1274	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
RJ-1127414 ..	LLOYDS SYNDICATE 1414	0	0		0	2	0	0	2	3	2	1	0	1	3	0	0
RJ-1120156 ..	LLOYDS SYNDICATE 1686	0	0		0	0	0	0	1	1	0	0	0	0	3	0	0
RJ-1120171 ..	LLOYDS SYNDICATE 1856	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
RJ-1120096 ..	LLOYDS SYNDICATE 1880	0	0		0	4	1	0	5	6	4	2	0	2	3	0	0
RJ-1120083 ..	LLOYDS SYNDICATE 1910	0	0		0	4	0	0	4	5	4	1	0	1	3	0	0
RJ-1120084 ..	LLOYDS SYNDICATE 1955	0	0		0	1	0	0	1	1	1	0	0	0	3	0	0
RJ-1128001 ..	LLOYDS SYNDICATE 2001	0	0		0	20	2	0	22	26	20	7	0	7	3	0	0
RJ-1128010 ..	LLOYDS SYNDICATE 2010	0	0		0	20	2	0	22	26	20	7	0	7	3	0	0
RJ-1128623 ..	LLOYDS SYNDICATE 2623	0	0		0	18	1	0	19	23	18	5	0	5	3	0	0
RJ-1128791 ..	LLOYDS SYNDICATE 2791	0	0		0	8	1	0	9	11	8	3	0	3	3	0	0
RJ-1128987 ..	LLOYDS SYNDICATE 2987	0	0		0	8	0	0	9	10	8	2	0	2	3	0	0
RJ-1126033 ..	LLOYDS SYNDICATE 33	0	0		0	20	2	0	22	26	20	6	0	6	3	0	0
RJ-1120086 ..	LLOYDS SYNDICATE 4141	0	0		0	4	1	0	4	5	4	1	0	1	3	0	0
RJ-1126435 ..	LLOYDS SYNDICATE 435	0	0		0	4	0	0	4	5	4	1	0	1	3	0	0
RJ-1126004 ..	LLOYDS SYNDICATE 4444	0	0		0	6	0	0	6	7	6	1	0	1	3	0	0

SCHEDULE F - PART 3 (Continued)

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

(Credit Risk)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
		Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
RJ-1126006 ..	LLOYDS SYNDICATE 4472	0	0		0	3	0	0	3	4	3	1	0	1	3	0	0
RJ-1120090 ..	LLOYDS SYNDICATE 4711	0	0		0	50	12	0	62	74	50	24	0	24	3	0	1
RJ-1126510 ..	LLOYDS SYNDICATE 510	0	0		0	16	2	0	19	22	16	6	0	6	3	0	0
RJ-1126566 ..	LLOYDS SYNDICATE 566	0	0		0	4	0	0	4	4	4	1	0	1	3	0	0
RJ-1120181 ..	LLOYDS SYNDICATE 5886	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
RJ-1126609 ..	LLOYDS SYNDICATE 609	0	0		0	1	0	0	1	1	1	0	0	0	3	0	0
RJ-1126623 ..	LLOYDS SYNDICATE 623	0	0		0	4	0	0	4	5	4	1	0	1	3	0	0
RJ-1126727 ..	LLOYDS SYNDICATE 727	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
RJ-3190339 ..	RENAISSANCE REINSURANCE LTD	0	0		0	1	0	0	1	2	1	0	0	0	2	0	0
RJ-3191388 ..	VERMEER REINSURANCE LTD	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
5499999. Total Reciprocal Jurisdiction - Other Non-U.S. Insurers		0	0	XXX	0	235	31	0	265	318	235	84	0	84	XXX	0	2
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)		0	0	XXX	0	235	31	0	265	318	235	84	0	84	XXX	0	2
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)		44	1,396	XXX	0	76,061	1,851,618	5,096	12,753	15,304	2,492	12,812	1,441	11,371	XXX	40	247
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		44	1,396	XXX	0	76,061	1,851,618	5,096	12,753	15,304	2,492	12,812	1,441	11,371	XXX	40	247

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	31,251	0	0	0	0	0	31,251	0	0	31,251	0	0	0.0	0.0	0.0	YES	0
0199999. Total Authorized - Affiliates - U.S. Intercompany Pooling		31,251	0	0	0	0	0	31,251	0	0	31,251	0	0	0.0	0.0	0.0	XXX	0
Authorized - Affiliates - U.S. Non-Pool - Other																		
06-0566050 ..	TRAVELERS INDEMNITY COMPANY	0	141	0	0	0	141	141	0	0	141	0	0	100.0	0.0	0.0	YES	0
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other		0	141	0	0	0	141	141	0	0	141	0	0	100.0	0.0	0.0	XXX	0
0499999. Total Authorized - Affiliates - U.S. Non-Pool		0	141	0	0	0	141	141	0	0	141	0	0	100.0	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		31,251	141	0	0	0	141	31,393	0	0	31,393	0	0	0.4	0.0	0.0	XXX	0
Authorized - Other U.S. Unaffiliated Insurers																		
06-1182357 ..	ALLIED WORLD INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
36-2661954 ..	AMERICAN AGRICULTURAL INSURANCE COMPANY	1	0	0	0	0	0	1	0	0	1	0	0	0.0	0.0	0.0	YES	0
06-1430254 ..	ARCH REINSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-5358230 ..	ARROWOOD INDEMNITY COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
75-2344200 ..	ASPEN AMERICAN INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
51-0434766 ..	AXIS REINSURANCE COMPANY	2	0	0	0	0	0	2	0	0	2	0	0	0.0	0.0	0.0	YES	0
13-3531373 ..	CERITY INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	100.0	0.0	0.0	YES	0
31-0542366 ..	CINCINNATI INSURANCE COMPANY	1	0	0	0	0	0	1	0	0	1	0	0	0.0	0.0	0.0	YES	0
36-2994662 ..	COLISEUM REINSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
36-2114545 ..	CONTINENTAL CASUALTY COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-3176864 ..	DR INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
38-2145898 ..	DORINCO REINSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
39-0264050 ..	EMPLOYERS INSURANCE COMPANY OF WAUSAU	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
42-0234980 ..	EMPLOYERS MUTUAL CASUALTY COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
35-2293075 ..	ENDURANCE ASSURANCE CORPORATION	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
25-6038677 ..	ERIE INSURANCE EXCHANGE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
22-2005057 ..	EVEREST REINSURANCE COMPANY	4	0	0	0	0	0	5	0	0	5	0	1	9.4	0.0	0.0	YES	0
13-2915260 ..	FARMERS GROUP PROP & CAS INS CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
42-0245840 ..	FARMERS MUTUAL HAIL INSURANCE CO OF IOWA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-2673100 ..	GENERAL REINSURANCE CORPORATION	0	2	0	0	0	2	2	0	0	2	0	0	99.8	0.1	0.1	YES	0
13-5129825 ..	HANOVER INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-0383750 ..	HARTFORD FIRE INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
74-2195939 ..	HOUSTON CASUALTY COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
04-1543470 ..	LIBERTY MUTUAL INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
23-0813860 ..	LITITZ MUTUAL INSURANCE CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-1481194 ..	MARKEL GLOBAL REINSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
62-0928337 ..	MERASTAR INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
04-1614490 ..	MERRIMACK MUTUAL FIRE INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-4924125 ..	MUNICH REINSURANCE AMERICA INC	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
47-0355979 ..	NATIONAL INDEMNITY COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
31-4177100 ..	NATIONWIDE MUTUAL INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
47-0698507 ..	ODYSSEY REINSURANCE COMPANY	3	1	0	0	0	1	4	0	0	4	0	0	16.6	0.0	0.0	YES	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
		Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
13-3031176 ..	PARTNER REINSURANCE CO OF THE US	6	2	0	0	0	2	8	0	0	8	0	0	26.6	0.0	0.0	YES	0
23-1641984 ..	QBE REINSURANCE CORPORATION	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
52-1952955 ..	RENAISSANCE REINSURANCE US INC	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
75-1444207 ..	SCOR REINSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-2941133 ..	SENECA INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-2997499 ..	SIRIUSPOINT AMERICA INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-2554270 ..	SOMPO AMERICA INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-1675535 ..	SWISS REINSURANCE AMERICA CORPORATION	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-4032666 ..	TOKIO MARINE AMERICA INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-5616275 ..	TRANSATLANTIC REINSURANCE COMPANY	11	0	0	0	0	0	11	0	0	11	0	3	0.0	0.0	0.0	YES	0
13-1290712 ..	XL REINSURANCE AMERICA INC	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
36-4233459 ..	ZURICH AMERICAN INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
0999999. Total Authorized - Other U.S. Unaffiliated Insurers		30	5	0	0	0	5	35	0	0	35	0	4	15.3	0.0	0.0	XXX	0
Authorized - Pools - Voluntary Pools																		
AA-9995068 ..	CANADIAN AIRCRAFT INSURANCE GROUP	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
1199999. Total Authorized - Pools - Voluntary Pools		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
Authorized - Other Non-U.S. Insurers																		
AA-1580015 ..	AIOI NISSAY DOWA INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190010 ..	ANCON INSURANCE COMPANY SA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3194168 ..	ASPEN BERMUDA LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120337 ..	ASPEN INSURANCE UK LTD	2	0	0	3	0	3	6	0	0	6	3	0	62.8	62.8	0.0	NO	0
AA-3191086 ..	ASTRO LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3194139 ..	AXIS SPECIALTY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1280025 ..	CODAN FORSIKRINGS	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191098 ..	CREOLE INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1340145 ..	GENERAL REINSURANCE AG	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1340125 ..	HANNOVER RUCK SE	0	1	0	0	0	1	1	0	0	1	0	0	100.0	0.0	0.0	YES	0
AA-3190871 ..	LANCASHIRE INSURANCE COMPANY LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1127084 ..	LLOYDS SYNDICATE 1084	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1127141 ..	LLOYDS SYNDICATE 1141	0	0	0	0	0	0	0	0	0	0	0	0	100.0	0.0	0.0	YES	0
AA-1127183 ..	LLOYDS SYNDICATE 1183	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1127200 ..	LLOYDS SYNDICATE 1200	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1127207 ..	LLOYDS SYNDICATE 1207	0	0	0	0	0	0	0	0	0	0	0	0	100.0	0.0	0.0	YES	0
AA-1127229 ..	LLOYDS SYNDICATE 1229	0	0	0	0	0	0	0	0	0	0	0	0	100.0	0.0	0.0	YES	0
AA-1120085 ..	LLOYDS SYNDICATE 1274	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1127301 ..	LLOYDS SYNDICATE 1301	1	0	0	0	0	0	1	0	0	1	0	0	0.0	0.0	0.0	YES	0
AA-1127414 ..	LLOYDS SYNDICATE 1414	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120102 ..	LLOYDS SYNDICATE 1458	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120156 ..	LLOYDS SYNDICATE 1686	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120096 ..	LLOYDS SYNDICATE 1880	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120083 ..	LLOYDS SYNDICATE 1910	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120084 ..	LLOYDS SYNDICATE 1955	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126002 ..	LLOYDS SYNDICATE 2	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
		Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
AA-1128001 ..	LLOYDS SYNDICATE 2001	2	0	0	0	0	0	2	0	0	2	0	0	0.0	0.0	0.0	YES	0
AA-1128003 ..	LLOYDS SYNDICATE 2003	1	0	0	0	0	0	1	0	0	1	0	0	0.0	0.0	0.0	YES	0
AA-1120071 ..	LLOYDS SYNDICATE 2007	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1128010 ..	LLOYDS SYNDICATE 2010	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120158 ..	LLOYDS SYNDICATE 2014	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126219 ..	LLOYDS SYNDICATE 219	0	0	0	0	0	0	0	0	0	0	0	0	100.0	0.0	0.0	YES	0
AA-1128227 ..	LLOYDS SYNDICATE 2227	0	0	0	0	0	0	0	0	0	0	0	0	100.0	0.0	0.0	YES	0
AA-1126227 ..	LLOYDS SYNDICATE 227	0	0	0	0	0	0	0	0	0	0	0	0	100.0	0.0	0.0	YES	0
AA-1120152 ..	LLOYDS SYNDICATE 2357	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1128376 ..	LLOYDS SYNDICATE 2376	0	0	0	0	0	0	0	0	0	0	0	0	100.0	0.0	0.0	YES	0
AA-1128623 ..	LLOYDS SYNDICATE 2623	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1128791 ..	LLOYDS SYNDICATE 2791	1	0	0	0	0	0	1	0	0	1	0	0	0.0	0.0	0.0	YES	0
AA-1128987 ..	LLOYDS SYNDICATE 2987	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1129000 ..	LLOYDS SYNDICATE 3000	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126033 ..	LLOYDS SYNDICATE 33	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126376 ..	LLOYDS SYNDICATE 376	0	0	0	0	0	0	0	0	0	0	0	0	100.0	0.0	0.0	YES	0
AA-1126382 ..	LLOYDS SYNDICATE 382	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120075 ..	LLOYDS SYNDICATE 4020	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120086 ..	LLOYDS SYNDICATE 4141	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126435 ..	LLOYDS SYNDICATE 435	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126004 ..	LLOYDS SYNDICATE 4444	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126006 ..	LLOYDS SYNDICATE 4472	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126457 ..	LLOYDS SYNDICATE 457	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120090 ..	LLOYDS SYNDICATE 4711	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126051 ..	LLOYDS SYNDICATE 51	0	0	0	0	0	0	0	0	0	0	0	0	100.0	0.0	0.0	YES	0
AA-1126510 ..	LLOYDS SYNDICATE 510	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126055 ..	LLOYDS SYNDICATE 55	0	0	0	0	0	0	0	0	0	0	0	0	100.0	0.0	0.0	YES	0
AA-1126566 ..	LLOYDS SYNDICATE 566	0	0	0	0	0	0	0	0	0	0	0	0	14.9	0.0	0.0	YES	0
AA-1126609 ..	LLOYDS SYNDICATE 609	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126623 ..	LLOYDS SYNDICATE 623	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126780 ..	LLOYDS SYNDICATE 780	0	0	0	0	0	0	0	0	0	0	0	0	100.0	0.0	0.0	YES	0
AA-1126947 ..	LLOYDS SYNDICATE 947	0	0	0	0	0	0	0	0	0	0	0	0	100.0	0.0	0.0	YES	0
AA-1126958 ..	LLOYDS SYNDICATE 958	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126991 ..	LLOYDS SYNDICATE 991	0	0	0	0	0	0	0	0	0	0	0	0	100.0	0.0	0.0	YES	0
AA-1840000 ..	MAPFRE RE COMPANIA DE REASEGUROS SA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190829 ..	MARKEL BERMUDA LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1580085 ..	MITSUI SUMITOMO INSURANCE CO LTD	0	0	0	0	0	0	0	0	0	0	0	0	(69.6)	0.0	(69.6)	YES	0
AA-1320205 ..	MUTUELLE CENTRALE DE REASSURANCE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1580070 ..	NISSHIN FIRE & MARINE INSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190686 ..	PARTNER REINSURANCE COMPANY LTD	4	0	0	0	0	0	4	0	0	4	0	1	0.0	0.0	0.0	YES	0
AA-1780078 ..	PARTNER REINSURANCE EUROPE SE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1580110 ..	SOMPO JAPAN INSURANCE INC	0	0	0	0	0	0	0	0	0	0	0	0	(70.6)	0.0	(70.6)	YES	0
AA-1440105 ..	SWEDISH CLUB	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1460006 ..	VALIDUS REINSURANCE (SWITZERLAND) LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190870 ..	VALIDUS REINSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
		Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
AA-3191097 ..	WESTEL LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190368 ..	WOBURN INSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
1299999. Total Authorized - Other Non-U.S. Insurers		13	1	0	3	0	5	17	0	0	17	3	2	26.7	17.7	(0.1)	XXX	0
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		31,294	148	0	3	0	151	31,445	0	0	31,445	3	6	0.5	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
Unauthorized - Affiliates - Other (Non-U.S.) - Other																		
AA-1121375 ..	TRAVELERS INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1560039 ..	TRAVELERS INSURANCE COMPANY OF CANADA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
2299999. Total Unauthorized - Affiliates		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
Unauthorized - Other U.S. Unaffiliated Insurers																		
38-0315280 ..	AUTO OWNERS INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
00-0000000 ..	INS INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
00-0000000 ..	PENWALD INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
00-0000000 ..	SAMMARNICK INSURANCE CORPORATION	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
Unauthorized - Pools - Voluntary Pools																		
AA-9995068 ..	CANADIAN AIRCRAFT INSURANCE GROUP	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
2599999. Total Unauthorized - Pools - Voluntary Pools		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
Unauthorized - Other Non-U.S. Insurers																		
AA-1580015 ..	AIOI NISSAY DOWA INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191454 ..	AXA XL REINSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191448 ..	ADA RE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120445 ..	ALLIANZ INSURANCE PLC	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3194128 ..	ALLIED WORLD ASSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191298 ..	ANTARES REINSURANCE COMPANY LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190522 ..	ASHMONT INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1460025 ..	BALOISE INSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1340075 ..	BALOISE SACHVERSICHERUNG AG DEUTSCHLAND	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1320142 ..	CCR RE SA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1560196 ..	CHUBB INSURANCE COMPANY OF CANADA	3	0	0	0	0	0	3	0	0	3	0	0	0.0	0.0	0.0	YES	0
AA-3190770 ..	CHUBB TEMPEST REINSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191435 ..	CONDUIT REINSURANCE LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120191 ..	CONVEX INSURANCE UK LTD	1	0	0	0	0	0	1	0	0	1	0	0	0.0	0.0	0.0	YES	0
AA-3191400 ..	CONVEX RE LIMITED	1	0	0	0	0	0	1	0	0	1	0	0	0.0	0.0	0.0	YES	0
AA-3190586 ..	COVENTRY ASSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1340240 ..	ERGO VERSICHERUNG AG	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3194130 ..	ENDURANCE SPECIALTY INSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

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		37	Overdue					43										
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AA-1124129 ..	ENDURANCE WORLDWIDE INS LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191289 ..	FIDELIS INSURANCE BERMUDA LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120175 ..	FIDELIS UNDERWRITING LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-5340310 ..	GENERAL INSURANCE CORPORATION OF INDIA	0	0	1	0	0	1	1	0	0	1	0	1	100.0	0.0	0.0	YES	0
AA-1420030 ..	GJENSIDIGE FORSIKRING ASA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1340097 ..	GOTHAER ALLGEMEINE VERSICHERUNG AG	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191437 ..	GROUP ARK INSURANCE LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191190 ..	HAMILTON RE LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190060 ..	HANNOVER RE (BERMUDA) LTD	1	0	0	0	0	0	1	0	0	1	0	0	0.0	0.0	0.0	YES	0
AA-3190875 ..	HISCOX INSURANCE COMPANY (BERMUDA) LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-5424101 ..	KB INSURANCE CO LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1440060 ..	LANSFORSAKRINGAR AB (PUBL)	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191239 ..	LUMEN RE LIMITED	2	0	0	0	0	0	2	0	0	2	0	1	0.0	0.0	0.0	YES	0
AA-1320222 ..	MMA IARD ASSURANCES MUTUELLES	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1320131 ..	MMA IARD SA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1460019 ..	MS AMLIN AG	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1240057 ..	MS AMLIN INSURANCE SE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1580085 ..	MITSUI SUMITOMO INSURANCE CO LTD	0	0	0	0	0	0	0	0	0	0	0	0	(292.9)	0.0	(292.9)	YES	0
AA-1560600 ..	MUNICH REINSURANCE COMPANY OF CANADA	4	0	0	7	0	7	11	0	0	11	7	0	65.8	65.2	0.6	NO	0
AA-1560247 ..	NORTHBRIDGE GENERAL INSURANCE CORP	0	2	0	0	0	2	2	0	0	2	0	0	100.0	0.0	0.0	YES	0
AA-1780078 ..	PARTNER REINSURANCE EUROPE SE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-5320039 ..	PEAK REINSURANCE COMPANY LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120481 ..	QBE UK LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1374105 ..	RECEM SA OF LUXEMBOURG	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1560745 ..	SCOR CANADA REINSURANCE CO	5	0	0	0	0	0	5	0	0	5	0	0	0.0	0.0	0.0	YES	0
AA-1320158 ..	SCOR S.E.	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3770273 ..	SAFE TRUCKING INSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191321 ..	SIRIUSPOINT BERMUDA INSURANCE CO LTD	1	0	0	0	0	0	1	0	0	1	0	1	0.0	0.0	0.0	YES	0
AA-1580110 ..	SOMPO JAPAN INSURANCE INC	0	0	0	0	0	0	0	0	0	0	0	0	(288.2)	0.0	(288.2)	YES	0
AA-1460125 ..	SWISS MOBILIAR INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1370021 ..	SWISS RE EUROPE S.A.	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1460146 ..	SWISS REINSURANCE COMPANY LIMITED	1	0	0	0	0	0	2	0	0	2	0	0	26.8	0.0	0.0	YES	0
AA-3191432 ..	VANTAGE RISK LTD	1	0	0	0	0	0	1	0	0	1	0	0	0.0	0.0	0.0	YES	0
AA-3191388 ..	VERMEER REINSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190368 ..	WOBURN INSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191315 ..	XL BERMUDA LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1780072 ..	XL RE EUROPE SE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
2699999. Total Unauthorized - Other Non-U.S. Insurers		21	2	1	7	0	10	31	0	0	31	7	3	30.8	20.4	0.0	XXX	0
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)		21	2	1	7	0	10	31	0	0	31	7	3	30.8	20.4	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

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										
		Current	38 1 - 29 Days	39 30 - 90 Days	40 91 - 120 Days	41 Over 120 Days	42 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
Certified - Other Non-U.S. Insurers																		
CR-3194126 ..	ARCH REINSURANCE LTD	11	0	0	0	0	0	11	0	0	11	0	1	0.0	0.0	0.0	YES	0
CR-3194122 ..	DAVINCI REINSURANCE LTD	2	0	0	0	0	0	2	0	0	2	0	1	0.0	0.0	0.0	YES	0
CR-3194130 ..	ENDURANCE SPECIALTY INSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
CR-3191289 ..	FIDELIS INSURANCE BERMUDA LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
CR-1120175 ..	FIDELIS UNDERWRITING LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
CR-1340125 ..	HANNOVER RUCK SE	17	0	0	0	0	0	17	0	0	17	0	0	0.0	0.0	0.0	YES	0
CR-3190875 ..	HISCOX INSURANCE COMPANY (BERMUDA) LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
CR-3190339 ..	RENAISSANCE REINSURANCE LTD	10	0	0	0	0	0	10	0	0	10	0	2	0.0	0.0	0.0	YES	0
CR-1460146 ..	SWISS REINSURANCE COMPANY LIMITED	14	0	0	0	0	0	14	0	0	14	0	0	0.0	0.0	0.0	YES	0
CR-3191315 ..	XL BERMUDA LTD	1	0	0	0	0	0	1	0	0	1	0	0	0.0	0.0	0.0	YES	0
4099999. Total Certified - Other Non-U.S. Insurers		55	0	0	0	0	0	55	0	0	55	0	3	0.0	0.0	0.0	XXX	0
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		55	0	0	0	0	0	55	0	0	55	0	3	0.0	0.0	0.0	XXX	0
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
5099999. Total Reciprocal Jurisdiction - Affiliates		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
Reciprocal Jurisdiction - Other Non-U.S. Insurers																		
RJ-3194168 ..	ASPEN BERMUDA LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1120191 ..	CONVEX INSURANCE UK LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-3191400 ..	CONVEX RE LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-3194122 ..	DAVINCI REINSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-3190871 ..	LANCASHIRE INSURANCE COMPANY LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1127084 ..	LLOYDS SYNDICATE 1084	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1127183 ..	LLOYDS SYNDICATE 1183	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1127200 ..	LLOYDS SYNDICATE 1200	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1120085 ..	LLOYDS SYNDICATE 1274	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1127414 ..	LLOYDS SYNDICATE 1414	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1120156 ..	LLOYDS SYNDICATE 1686	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1120171 ..	LLOYDS SYNDICATE 1856	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1120096 ..	LLOYDS SYNDICATE 1880	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1120083 ..	LLOYDS SYNDICATE 1910	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1120084 ..	LLOYDS SYNDICATE 1955	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1128001 ..	LLOYDS SYNDICATE 2001	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1128010 ..	LLOYDS SYNDICATE 2010	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1128623 ..	LLOYDS SYNDICATE 2623	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1128791 ..	LLOYDS SYNDICATE 2791	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1128987 ..	LLOYDS SYNDICATE 2987	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1126033 ..	LLOYDS SYNDICATE 33	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1120086 ..	LLOYDS SYNDICATE 4141	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1126435 ..	LLOYDS SYNDICATE 435	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
		Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
RJ-1126004 ..	LLOYDS SYNDICATE 4444	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1126006 ..	LLOYDS SYNDICATE 4472	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1120090 ..	LLOYDS SYNDICATE 4711	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1126510 ..	LLOYDS SYNDICATE 510	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1126566 ..	LLOYDS SYNDICATE 566	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1120181 ..	LLOYDS SYNDICATE 5886	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1126609 ..	LLOYDS SYNDICATE 609	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1126623 ..	LLOYDS SYNDICATE 623	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1126727 ..	LLOYDS SYNDICATE 727	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-3190339 ..	RENAISSANCE REINSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-3191388 ..	VERMEER REINSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
5499999. Total Reciprocal Jurisdiction - Other Non-U.S. Insurers		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
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)		31,370	150	1	10	0	161	31,530	0	0	31,530	10	13	0.5	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		31,370	150	1	10	0	161	31,530	0	0	31,530	10	13	0.5	0.0	0.0	XXX	0

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
		Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
Authorized - Affiliates - U.S. Intercompany Pooling																	
06-0566050 ..	TRAVELERS INDEMNITY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0199999. Total Authorized - Affiliates - U.S. Intercompany Pooling				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Authorized - Affiliates - U.S. Non-Pool - Other																	
06-0566050 ..	TRAVELERS INDEMNITY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0499999. Total Authorized - Affiliates - U.S. Non-Pool				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0799999. Total Authorized - Affiliates - Other (Non-U.S.)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0899999. Total Authorized - Affiliates				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Authorized - Other U.S. Unaffiliated Insurers																	
06-1182357 ..	ALLIED WORLD INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2661954 ..	AMERICAN AGRICULTURAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1430254 ..	ARCH REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5358230 ..	ARROWOOD INDEMNITY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
75-2344200 ..	ASPEN AMERICAN INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
51-0434766 ..	AXIS REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3531373 ..	CERITY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
31-0542366 ..	CINCINNATI INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2994662 ..	COLISEUM REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2114545 ..	CONTINENTAL CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3176864 ..	DR INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
38-2145898 ..	DORINCO REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
39-0264050 ..	EMPLOYERS INSURANCE COMPANY OF WAUSAU	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
42-0234980 ..	EMPLOYERS MUTUAL CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
35-2293075 ..	ENDURANCE ASSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
25-6038677 ..	ERIE INSURANCE EXCHANGE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
22-2005057 ..	EVEREST REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2915260 ..	FARMERS GROUP PROP & CAS INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
42-0245840 ..	FARMERS MUTUAL HAIL INSURANCE CO OF IOWA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2673100 ..	GENERAL REINSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5129825 ..	HANOVER INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0383750 ..	HARTFORD FIRE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
74-2195939 ..	HOUSTON CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
04-1543470 ..	LIBERTY MUTUAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-0813860 ..	LITITZ MUTUAL INSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1481194 ..	MARKEL GLOBAL REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
62-0928337 ..	MERASTAR INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
04-1614490 ..	MERRIMACK MUTUAL FIRE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-4924125 ..	MUNICH REINSURANCE AMERICA INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
47-0355979 ..	NATIONAL INDEMNITY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
31-4177100 ..	NATIONWIDE MUTUAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

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)
47-0698507 ..	ODYSSEY REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3031176 ..	PARTNER REINSURANCE CO OF THE US	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-1641984 ..	QBE REINSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
52-1952955 ..	RENAISSANCE REINSURANCE US INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
75-1444207 ..	SCOR REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2941133 ..	SENECA INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2997499 ..	SIRIUSPOINT AMERICA INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2554270 ..	SOMPO AMERICA INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-1675535 ..	SWISS REINSURANCE AMERICA CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-4032666 ..	TOKIO MARINE AMERICA INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5616275 ..	TRANSATLANTIC REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-1290712 ..	XL REINSURANCE AMERICA INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-4233459 ..	ZURICH AMERICAN INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0999999. Total Authorized - Other U.S. Unaffiliated Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Authorized - Pools - Voluntary Pools																	
AA-9995068 ..	CANADIAN AIRCRAFT INSURANCE GROUP	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1199999. Total Authorized - Pools - Voluntary Pools				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Authorized - Other Non-U.S. Insurers																	
AA-1580015 ..	AIOI NISSAY DOWA INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190010 ..	ANCON INSURANCE COMPANY SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194168 ..	ASPEN BERMUDA LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120337 ..	ASPEN INSURANCE UK LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191086 ..	ASTRO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194139 ..	AXIS SPECIALTY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1280025 ..	CODAN FORSIKRINGS	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191098 ..	CREOLE INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340145 ..	GENERAL REINSURANCE AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340125 ..	HANNOVER RUCK SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190871 ..	LANCASHIRE INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127084 ..	LLOYDS SYNDICATE 1084	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127141 ..	LLOYDS SYNDICATE 1141	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127183 ..	LLOYDS SYNDICATE 1183	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127200 ..	LLOYDS SYNDICATE 1200	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127207 ..	LLOYDS SYNDICATE 1207	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127229 ..	LLOYDS SYNDICATE 1229	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120085 ..	LLOYDS SYNDICATE 1274	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127301 ..	LLOYDS SYNDICATE 1301	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127414 ..	LLOYDS SYNDICATE 1414	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120102 ..	LLOYDS SYNDICATE 1458	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120156 ..	LLOYDS SYNDICATE 1686	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120096 ..	LLOYDS SYNDICATE 1880	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120083 ..	LLOYDS SYNDICATE 1910	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
		Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
AA-1120084 ..	LLOYDS SYNDICATE 1955	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126002 ..	LLOYDS SYNDICATE 2	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128001 ..	LLOYDS SYNDICATE 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128003 ..	LLOYDS SYNDICATE 2003	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120071 ..	LLOYDS SYNDICATE 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128010 ..	LLOYDS SYNDICATE 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120158 ..	LLOYDS SYNDICATE 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126219 ..	LLOYDS SYNDICATE 219	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128227 ..	LLOYDS SYNDICATE 2227	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126227 ..	LLOYDS SYNDICATE 227	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120152 ..	LLOYDS SYNDICATE 2357	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128376 ..	LLOYDS SYNDICATE 2376	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128623 ..	LLOYDS SYNDICATE 2623	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128791 ..	LLOYDS SYNDICATE 2791	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128987 ..	LLOYDS SYNDICATE 2987	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1129000 ..	LLOYDS SYNDICATE 3000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126033 ..	LLOYDS SYNDICATE 33	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126376 ..	LLOYDS SYNDICATE 376	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126382 ..	LLOYDS SYNDICATE 382	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120075 ..	LLOYDS SYNDICATE 4020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120086 ..	LLOYDS SYNDICATE 4141	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126435 ..	LLOYDS SYNDICATE 435	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126004 ..	LLOYDS SYNDICATE 4444	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126006 ..	LLOYDS SYNDICATE 4472	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126457 ..	LLOYDS SYNDICATE 457	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120090 ..	LLOYDS SYNDICATE 4711	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126051 ..	LLOYDS SYNDICATE 51	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126510 ..	LLOYDS SYNDICATE 510	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126055 ..	LLOYDS SYNDICATE 55	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126566 ..	LLOYDS SYNDICATE 566	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126609 ..	LLOYDS SYNDICATE 609	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126623 ..	LLOYDS SYNDICATE 623	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126780 ..	LLOYDS SYNDICATE 780	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126947 ..	LLOYDS SYNDICATE 947	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126958 ..	LLOYDS SYNDICATE 958	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126991 ..	LLOYDS SYNDICATE 991	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1840000 ..	MAPFRE RE COMPANIA DE REASEGUROS SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190829 ..	MARKEL BERMUDA LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580085 ..	MITSUI SUMITOMO INSURANCE CO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320205 ..	MUTUELLE CENTRALE DE REASSURANCE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580070 ..	NISSHIN FIRE & MARINE INSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190686 ..	PARTNER REINSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
		Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
AA-1780078 ..	PARTNER REINSURANCE EUROPE SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580110 ..	SOMPO JAPAN INSURANCE INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1440105 ..	SWEDISH CLUB	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460006 ..	VALIDUS REINSURANCE (SWITZERLAND) LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190870 ..	VALIDUS REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191097 ..	WESTEL LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190368 ..	WOBURN INSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1299999. Total Authorized - Other Non-U.S. Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Unauthorized - Affiliates - Other (Non-U.S.) - Other																	
AA-1121375 ..	TRAVELERS INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1560039 ..	TRAVELERS INSURANCE COMPANY OF CANADA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2299999. Total Unauthorized - Affiliates				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Unauthorized - Other U.S. Unaffiliated Insurers																	
38-0315280 ..	AUTO OWNERS INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000 ..	INS INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000 ..	PENWALD INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000 ..	SAMMARNICK INSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Unauthorized - Pools - Voluntary Pools																	
AA-9995068 ..	CANADIAN AIRCRAFT INSURANCE GROUP	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2599999. Total Unauthorized - Pools - Voluntary Pools				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Unauthorized - Other Non-U.S. Insurers																	
AA-1580015 ..	AIOI NISSAY DOWA INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191454 ..	AXA XL REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191448 ..	ADA RE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120445 ..	ALLIANZ INSURANCE PLC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194128 ..	ALLIED WORLD ASSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191298 ..	ANTARES REINSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190522 ..	ASHMONT INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460025 ..	BALOISE INSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340075 ..	BALOISE SACHVERSICHERUNG AG DEUTSCHLAND	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320142 ..	CCR RE SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1560196 ..	CHUBB INSURANCE COMPANY OF CANADA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190770 ..	CHUBB TEMPEST REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191435 ..	CONDUIT REINSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120191 ..	CONVEX INSURANCE UK LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

		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	
ID Number From Col. 1	Name of Reinsurer From Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
AA-3191400 ..	CONVEX RE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190586 ..	COVENTRY ASSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340240 ..	ERGO VERSICHERUNG AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194130 ..	ENDURANCE SPECIALTY INSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1124129 ..	ENDURANCE WORLDWIDE INS LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191289 ..	FIDELIS INSURANCE BERMUDA LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120175 ..	FIDELIS UNDERWRITING LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5340310 ..	GENERAL INSURANCE CORPORATION OF INDIA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1420030 ..	GJENSIDIGE FORSIKRING ASA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340097 ..	GOTHAER ALLGEMEINE VERSICHERUNG AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191437 ..	GROUP ARK INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191190 ..	HAMILTON RE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190060 ..	HANNOVER RE (BERMUDA) LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190875 ..	HISCOX INSURANCE COMPANY (BERMUDA) LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5424101 ..	KB INSURANCE CO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1440060 ..	LANSFORSAKRINGAR AB (PUBL)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191239 ..	LUMEN RE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320222 ..	MMA IARD ASSURANCES MUTUELLES	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320131 ..	MMA IARD SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460019 ..	MS AMLIN AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1240057 ..	MS AMLIN INSURANCE SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580085 ..	MITSUI SUMITOMO INSURANCE CO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1560600 ..	MUNICH REINSURANCE COMPANY OF CANADA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1560247 ..	NORTHBRIDGE GENERAL INSURANCE CORP	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1780078 ..	PARTNER REINSURANCE EUROPE SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5320039 ..	PEAK REINSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120481 ..	QBE UK LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1374105 ..	RECEM SA OF LUXEMBOURG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1560745 ..	SCOR CANADA REINSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320158 ..	SCOR S.E.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3770273 ..	SAFE TRUCKING INSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191321 ..	SIRIUSPOINT BERMUDA INSURANCE CO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580110 ..	SOMPO JAPAN INSURANCE INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460125 ..	SWISS MOBILIAR INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1370021 ..	SWISS RE EUROPE S.A.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460146 ..	SWISS REINSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191432 ..	VANTAGE RISK LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191388 ..	VERMEER REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190368 ..	WOBURN INSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191315 ..	XL BERMUDA LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1780072 ..	XL RE EUROPE SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

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)
2699999. Total Unauthorized - Other Non-U.S. Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3299999. Total Certified - Affiliates - U.S. Non-Pool				XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	0
3599999. Total Certified - Affiliates - Other (Non-U.S.)				XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	0
3699999. Total Certified - Affiliates				XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	0
Certified - Other Non-U.S. Insurers																	
CR-3194126 ..	ARCH REINSURANCE LTD	3	.04/27/2015 ..	20.0	0	62	12	0.9	4.5	0	3	59	0	0	0	0	0
CR-3194122 ..	DAVINCI REINSURANCE LTD	4	.11/21/2018 ..	50.0	0	10	5	50.0	100.0	0	10	0	0	0	0	0	0
CR-3194130 ..	ENDURANCE SPECIALTY INSURANCE LTD	3	.08/09/2016 ..	20.0	0	0	0	0.0	0.0	0	0	0	0	0	0	0	0
CR-3191289 ..	FIDELIS INSURANCE BERMUDA LTD	4	.01/01/2022 ..	50.0	0	0	0	0.0	0.0	0	0	0	0	0	0	0	0
CR-1120175 ..	FIDELIS UNDERWRITING LIMITED	4	.01/01/2022 ..	50.0	0	0	0	0.0	0.0	0	0	0	0	0	0	0	0
CR-1340125 ..	HANNOVER RUCK SE	2	.05/22/2014 ..	10.0	0	290	29	10.0	100.0	0	290	0	0	0	0	0	0
CR-3190875 ..	HISCOX INSURANCE COMPANY (BERMUDA) LTD	3	.08/15/2017 ..	20.0	0	1	0	0.0	0.0	0	0	1	0	0	0	0	0
CR-3190339 ..	RENAISSANCE REINSURANCE LTD	3	.11/21/2018 ..	20.0	0	54	11	20.0	100.0	0	54	0	0	0	0	0	0
CR-1460146 ..	SWISS REINSURANCE COMPANY LIMITED	2	.03/19/2018 ..	10.0	0	320	32	0.0	0.0	0	0	320	0	0	0	0	0
CR-3191315 ..	XL BERMUDA LTD	3	.01/01/2019 ..	20.0	0	4	1	0.0	0.0	0	0	4	0	0	0	0	0
4099999. Total Certified - Other Non-U.S. Insurers				XXX	0	740	90	XXX	XXX	0	356	384	0	0	0	0	0
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)				XXX	0	740	90	XXX	XXX	0	356	384	0	0	0	0	0
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5099999. Total Reciprocal Jurisdiction - Affiliates				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Reciprocal Jurisdiction - Other Non-U.S. Insurers																	
RJ-3194168 ..	ASPEN BERMUDA LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1120191 ..	CONVEX INSURANCE UK LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-3191400 ..	CONVEX RE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-3194122 ..	DAVINCI REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-3190871 ..	LANCASHIRE INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1127084 ..	LLOYDS SYNDICATE 1084	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1127183 ..	LLOYDS SYNDICATE 1183	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1127200 ..	LLOYDS SYNDICATE 1200	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1120085 ..	LLOYDS SYNDICATE 1274	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1127414 ..	LLOYDS SYNDICATE 1414	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1120156 ..	LLOYDS SYNDICATE 1686	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1120171 ..	LLOYDS SYNDICATE 1856	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1120096 ..	LLOYDS SYNDICATE 1880	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1120083 ..	LLOYDS SYNDICATE 1910	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1120084 ..	LLOYDS SYNDICATE 1955	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1128001 ..	LLOYDS SYNDICATE 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1128010 ..	LLOYDS SYNDICATE 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

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)
RJ-1128623 ..	LLOYDS SYNDICATE 2623	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1128791 ..	LLOYDS SYNDICATE 2791	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1128987 ..	LLOYDS SYNDICATE 2987	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1126033 ..	LLOYDS SYNDICATE 33	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1120086 ..	LLOYDS SYNDICATE 4141	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1126435 ..	LLOYDS SYNDICATE 435	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1126004 ..	LLOYDS SYNDICATE 4444	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1126006 ..	LLOYDS SYNDICATE 4472	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1120090 ..	LLOYDS SYNDICATE 4711	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1126510 ..	LLOYDS SYNDICATE 510	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1126566 ..	LLOYDS SYNDICATE 566	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1120181 ..	LLOYDS SYNDICATE 5886	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1126609 ..	LLOYDS SYNDICATE 609	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1126623 ..	LLOYDS SYNDICATE 623	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1126727 ..	LLOYDS SYNDICATE 727	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-3190339 ..	RENAISSANCE REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-3191388 ..	VERMEER REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5499999. Total Reciprocal Jurisdiction - Other Non-U.S. Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
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	740	90	XXX	XXX	0	356	384	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	740	90	XXX	XXX	0	356	384	0	0	0	0	0

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
		20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0 Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
Authorized - Affiliates - U.S. Intercompany Pooling										
06-0566050 ..	TRAVELERS INDEMNITY COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
0199999. Total Authorized - Affiliates - U.S. Intercompany Pooling		0	XXX	XXX	0	0	0	XXX	XXX	0
Authorized - Affiliates - U.S. Non-Pool - Other										
06-0566050 ..	TRAVELERS INDEMNITY COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other		0	XXX	XXX	0	0	0	XXX	XXX	0
0499999. Total Authorized - Affiliates - U.S. Non-Pool		0	XXX	XXX	0	0	0	XXX	XXX	0
0799999. Total Authorized - Affiliates - Other (Non-U.S.)		0	XXX	XXX	0	0	0	XXX	XXX	0
0899999. Total Authorized - Affiliates		0	XXX	XXX	0	0	0	XXX	XXX	0
Authorized - Other U.S. Unaffiliated Insurers										
06-1182357 ..	ALLIED WORLD INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
36-2661954 ..	AMERICAN AGRICULTURAL INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1430254 ..	ARCH REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-5358230 ..	ARROWOOD INDEMNITY COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
75-2344200 ..	ASPEN AMERICAN INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
51-0434766 ..	AXIS REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-3531373 ..	CERITY INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
31-0542366 ..	CINCINNATI INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
36-2994662 ..	COLISEUM REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
36-2114545 ..	CONTINENTAL CASUALTY COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-3176864 ..	DR INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
38-2145898 ..	DORINCO REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
39-0264050 ..	EMPLOYERS INSURANCE COMPANY OF WAUSAU	0	XXX	XXX	0	0	0	XXX	XXX	0
42-0234980 ..	EMPLOYERS MUTUAL CASUALTY COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
35-2293075 ..	ENDURANCE ASSURANCE CORPORATION	0	XXX	XXX	0	0	0	XXX	XXX	0
25-6038677 ..	ERIE INSURANCE EXCHANGE	0	XXX	XXX	0	0	0	XXX	XXX	0
22-2005057 ..	EVEREST REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-2915260 ..	FARMERS GROUP PROP & CAS INS CO	0	XXX	XXX	0	0	0	XXX	XXX	0
42-0245840 ..	FARMERS MUTUAL HAIL INSURANCE CO OF IOWA	0	XXX	XXX	0	0	0	XXX	XXX	0
13-2673100 ..	GENERAL REINSURANCE CORPORATION	0	XXX	XXX	0	0	0	XXX	XXX	0
13-5129825 ..	HANOVER INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
06-0383750 ..	HARTFORD FIRE INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
74-2195939 ..	HOUSTON CASUALTY COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
04-1543470 ..	LIBERTY MUTUAL INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
23-0813860 ..	LITITZ MUTUAL INSURANCE CO	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1481194 ..	MARKEL GLOBAL REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
62-0928337 ..	MERASTAR INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
04-1614490 ..	MERRIMACK MUTUAL FIRE INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-4924125 ..	MUNICH REINSURANCE AMERICA INC	0	XXX	XXX	0	0	0	XXX	XXX	0
47-0355979 ..	NATIONAL INDEMNITY COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0

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)
31-4177100 ..	NATIONWIDE MUTUAL INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
47-0698507 ..	ODYSSEY REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-3031176 ..	PARTNER REINSURANCE CO OF THE US	0	XXX	XXX	0	0	0	XXX	XXX	0
23-1641984 ..	QBE REINSURANCE CORPORATION	0	XXX	XXX	0	0	0	XXX	XXX	0
52-1952955 ..	RENAISSANCE REINSURANCE US INC	0	XXX	XXX	0	0	0	XXX	XXX	0
75-1444207 ..	SCOR REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-2941133 ..	SENECA INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-2997499 ..	SIRIUSPOINT AMERICA INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-2554270 ..	SOMPO AMERICA INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-1675535 ..	SWISS REINSURANCE AMERICA CORPORATION	0	XXX	XXX	0	0	0	XXX	XXX	0
13-4032666 ..	TOKIO MARINE AMERICA INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-5616275 ..	TRANSATLANTIC REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-1290712 ..	XL REINSURANCE AMERICA INC	0	XXX	XXX	0	0	0	XXX	XXX	0
36-4233459 ..	ZURICH AMERICAN INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
0999999. Total Authorized - Other U.S. Unaffiliated Insurers		0	XXX	XXX	0	0	0	XXX	XXX	0
Authorized - Pools - Voluntary Pools										
AA-9995068 ..	CANADIAN AIRCRAFT INSURANCE GROUP	0	XXX	XXX	0	0	0	XXX	XXX	0
1199999. Total Authorized - Pools - Voluntary Pools		0	XXX	XXX	0	0	0	XXX	XXX	0
Authorized - Other Non-U.S. Insurers										
AA-1580015 ..	AIOI NISSAY DOWA INSURANCE COMPANY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3190010 ..	ANCON INSURANCE COMPANY SA	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3194168 ..	ASPEN BERMUDA LIMITED	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120337 ..	ASPEN INSURANCE UK LTD	1	XXX	XXX	0	1	1	XXX	XXX	1
AA-3191086 ..	ASTRO LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3194139 ..	AXIS SPECIALTY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1280025 ..	CODAN FORSIKRINGS	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3191098 ..	CREOLE INSURANCE COMPANY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1340145 ..	GENERAL REINSURANCE AG	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1340125 ..	HANNOVER RUCK SE	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3190871 ..	LANCASHIRE INSURANCE COMPANY LIMITED	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127084 ..	LLOYDS SYNDICATE 1084	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127141 ..	LLOYDS SYNDICATE 1141	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127183 ..	LLOYDS SYNDICATE 1183	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127200 ..	LLOYDS SYNDICATE 1200	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127207 ..	LLOYDS SYNDICATE 1207	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127229 ..	LLOYDS SYNDICATE 1229	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120085 ..	LLOYDS SYNDICATE 1274	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127301 ..	LLOYDS SYNDICATE 1301	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127414 ..	LLOYDS SYNDICATE 1414	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120102 ..	LLOYDS SYNDICATE 1458	0	XXX	XXX	0	0	0	XXX	XXX	0

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73 Complete if Col. 52 = "Yes"; Otherwise Enter 0	74 Complete if Col. 52 = "No"; Otherwise Enter 0	75	76	77	78
		20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-1120156	LLOYDS SYNDICATE 1686	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120096	LLOYDS SYNDICATE 1880	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120083	LLOYDS SYNDICATE 1910	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120084	LLOYDS SYNDICATE 1955	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126002	LLOYDS SYNDICATE 2	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128001	LLOYDS SYNDICATE 2001	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128003	LLOYDS SYNDICATE 2003	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120071	LLOYDS SYNDICATE 2007	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128010	LLOYDS SYNDICATE 2010	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120158	LLOYDS SYNDICATE 2014	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126219	LLOYDS SYNDICATE 219	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128227	LLOYDS SYNDICATE 2227	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126227	LLOYDS SYNDICATE 227	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120152	LLOYDS SYNDICATE 2357	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128376	LLOYDS SYNDICATE 2376	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128623	LLOYDS SYNDICATE 2623	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128791	LLOYDS SYNDICATE 2791	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128987	LLOYDS SYNDICATE 2987	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1129000	LLOYDS SYNDICATE 3000	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126033	LLOYDS SYNDICATE 33	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126376	LLOYDS SYNDICATE 376	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126382	LLOYDS SYNDICATE 382	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120075	LLOYDS SYNDICATE 4020	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120086	LLOYDS SYNDICATE 4141	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126435	LLOYDS SYNDICATE 435	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126004	LLOYDS SYNDICATE 4444	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126006	LLOYDS SYNDICATE 4472	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126457	LLOYDS SYNDICATE 457	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120090	LLOYDS SYNDICATE 4711	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126051	LLOYDS SYNDICATE 51	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126510	LLOYDS SYNDICATE 510	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126055	LLOYDS SYNDICATE 55	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126566	LLOYDS SYNDICATE 566	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126609	LLOYDS SYNDICATE 609	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126623	LLOYDS SYNDICATE 623	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126780	LLOYDS SYNDICATE 780	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126947	LLOYDS SYNDICATE 947	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126958	LLOYDS SYNDICATE 958	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126991	LLOYDS SYNDICATE 991	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1840000	MAPFRE RE COMPANIA DE REASEGUROS SA	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3190829	MARKEL BERMUDA LIMITED	0	XXX	XXX	0	0	0	XXX	XXX	0

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73 Complete if Col. 52 = "Yes"; Otherwise Enter 0	74 Complete if Col. 52 = "No"; Otherwise Enter 0	75	76	77	78
		20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-1580085 ..	MITSUI SUMITOMO INSURANCE CO LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1320205 ..	MUTUELLE CENTRALE DE REASSURANCE	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1580070 ..	NISSHIN FIRE & MARINE INSURANCE LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3190686 ..	PARTNER REINSURANCE COMPANY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1780078 ..	PARTNER REINSURANCE EUROPE SE	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1580110 ..	SOMPO JAPAN INSURANCE INC	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1440105 ..	SWEDISH CLUB	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1460006 ..	VALIDUS REINSURANCE (SWITZERLAND) LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3190870 ..	VALIDUS REINSURANCE LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3191097 ..	WESTEL LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3190368 ..	WOBURN INSURANCE LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
1299999. Total Authorized - Other Non-U.S. Insurers		1	XXX	XXX	0	1	1	XXX	XXX	1
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		1	XXX	XXX	0	1	1	XXX	XXX	1
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool		0	0	0	XXX	XXX	XXX	0	XXX	0
Unauthorized - Affiliates - Other (Non-U.S.) - Other										
AA-1121375 ..	TRAVELERS INSURANCE COMPANY LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1560039 ..	TRAVELERS INSURANCE COMPANY OF CANADA	0	0	0	XXX	XXX	XXX	0	XXX	0
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other		0	0	0	XXX	XXX	XXX	0	XXX	0
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)		0	0	0	XXX	XXX	XXX	0	XXX	0
2299999. Total Unauthorized - Affiliates		0	0	0	XXX	XXX	XXX	0	XXX	0
Unauthorized - Other U.S. Unaffiliated Insurers										
38-0315280 ..	AUTO OWNERS INSURANCE COMPANY	0	89	0	XXX	XXX	XXX	89	XXX	89
00-0000000 ..	INS INSURANCE COMPANY	0	0	0	XXX	XXX	XXX	0	XXX	0
00-0000000 ..	PENWALD INSURANCE COMPANY	0	0	0	XXX	XXX	XXX	0	XXX	0
00-0000000 ..	SAMMARNICK INSURANCE CORPORATION	0	0	0	XXX	XXX	XXX	0	XXX	0
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers		0	89	0	XXX	XXX	XXX	89	XXX	89
Unauthorized - Pools - Voluntary Pools										
AA-9995068 ..	CANADIAN AIRCRAFT INSURANCE GROUP	0	397	0	XXX	XXX	XXX	397	XXX	397
2599999. Total Unauthorized - Pools - Voluntary Pools		0	397	0	XXX	XXX	XXX	397	XXX	397
Unauthorized - Other Non-U.S. Insurers										
AA-1580015 ..	AIOI NISSAY DOWA INSURANCE COMPANY LTD	0	2	0	XXX	XXX	XXX	2	XXX	2
AA-3191454 ..	AXA XL REINSURANCE LTD	0	7	0	XXX	XXX	XXX	7	XXX	7
AA-3191448 ..	ADA RE LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1120445 ..	ALLIANZ INSURANCE PLC	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3194128 ..	ALLIED WORLD ASSURANCE COMPANY LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191298 ..	ANTARES REINSURANCE COMPANY LIMITED	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190522 ..	ASHMONT INSURANCE COMPANY LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1460025 ..	BALOISE INSURANCE LTD	0	414	0	XXX	XXX	XXX	414	XXX	414
AA-1340075 ..	BALOISE SACHVERSICHERUNG AG DEUTSCHLAND	0	8	0	XXX	XXX	XXX	8	XXX	8

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73 Complete if Col. 52 = "Yes"; Otherwise Enter 0	74 Complete if Col. 52 = "No"; Otherwise Enter 0	75	76	77	78
		20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-1320142	CCR RE SA	0	69	0	XXX	XXX	XXX	69	XXX	69
AA-1560196	CHUBB INSURANCE COMPANY OF CANADA	0	599	0	XXX	XXX	XXX	599	XXX	599
AA-3190770	CHUBB TEMPEST REINSURANCE LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191435	CONDUIT REINSURANCE LIMITED	0	2	0	XXX	XXX	XXX	2	XXX	2
AA-1120191	CONVEX INSURANCE UK LTD	0	4	0	XXX	XXX	XXX	4	XXX	4
AA-3191400	CONVEX RE LIMITED	0	7	0	XXX	XXX	XXX	7	XXX	7
AA-3190586	COVENTRY ASSURANCE LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1340240	ERGO VERSICHERUNG AG	0	1,473	0	XXX	XXX	XXX	1,473	XXX	1,473
AA-3194130	ENDURANCE SPECIALTY INSURANCE LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1124129	ENDURANCE WORLDWIDE INS LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191289	FIDELIS INSURANCE BERMUDA LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1120175	FIDELIS UNDERWRITING LIMITED	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-5340310	GENERAL INSURANCE CORPORATION OF INDIA	0	1	0	XXX	XXX	XXX	1	XXX	1
AA-1420030	GJENSIDIGE FORSIKRING ASA	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1340097	GOTHAER ALLGEMEINE VERSICHERUNG AG	0	266	0	XXX	XXX	XXX	263	XXX	263
AA-3191437	GROUP ARK INSURANCE LIMITED	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191190	HAMILTON RE LIMITED	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190060	HANNOVER RE (BERMUDA) LTD	0	7	0	XXX	XXX	XXX	7	XXX	7
AA-3190875	HISCOX INSURANCE COMPANY (BERMUDA) LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-5424101	KB INSURANCE CO LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1440060	LANSFORSAKRINGAR AB (PUBL)	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191239	LUMEN RE LIMITED	0	9	0	XXX	XXX	XXX	9	XXX	9
AA-1320222	MMA IARD ASSURANCES MUTUELLES	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1320131	MMA IARD SA	0	15	0	XXX	XXX	XXX	15	XXX	15
AA-1460019	MS AMLIN AG	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1240057	MS AMLIN INSURANCE SE	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1580085	MITSUI SUMITOMO INSURANCE CO LTD	0	1	0	XXX	XXX	XXX	1	XXX	1
AA-1560600	MUNICH REINSURANCE COMPANY OF CANADA	1	592	1	XXX	XXX	XXX	593	XXX	593
AA-1560247	NORTHBRIDGE GENERAL INSURANCE CORP	0	250	0	XXX	XXX	XXX	250	XXX	250
AA-1780078	PARTNER REINSURANCE EUROPE SE	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-5320039	PEAK REINSURANCE COMPANY LIMITED	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1120481	QBE UK LIMITED	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1374105	RECEM SA OF LUXEMBOURG	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1560745	SCOR CANADA REINSURANCE CO	0	355	0	XXX	XXX	XXX	355	XXX	355
AA-1320158	SCOR S.E.	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3770273	SAFE TRUCKING INSURANCE LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191321	SIRIUSPOINT BERMUDA INSURANCE CO LTD	0	4	0	XXX	XXX	XXX	4	XXX	4
AA-1580110	SOMPO JAPAN INSURANCE INC	0	4	0	XXX	XXX	XXX	4	XXX	4
AA-1460125	SWISS MOBILIAR INSURANCE COMPANY	0	1	0	XXX	XXX	XXX	1	XXX	1
AA-1370021	SWISS RE EUROPE S.A.	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1460146	SWISS REINSURANCE COMPANY LIMITED	0	131	0	XXX	XXX	XXX	131	XXX	131

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73 Complete if Col. 52 = "Yes"; Otherwise Enter 0	74 Complete if Col. 52 = "No"; Otherwise Enter 0	75	76	77	78
		20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-3191432	VANTAGE RISK LTD	0	7	0	XXX	XXX	XXX	7	XXX	7
AA-3191388	VERMEER REINSURANCE LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190368	WOBURN INSURANCE LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191315	XL BERMUDA LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1780072	XL RE EUROPE SE	0	0	0	XXX	XXX	XXX	0	XXX	0
2699999. Total Unauthorized - Other Non-U.S. Insurers		1	4,227	1	XXX	XXX	XXX	4,225	XXX	4,225
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)		1	4,713	1	XXX	XXX	XXX	4,711	XXX	4,711
3299999. Total Certified - Affiliates - U.S. Non-Pool		XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
3599999. Total Certified - Affiliates - Other (Non-U.S.)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
3699999. Total Certified - Affiliates		XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
Certified - Other Non-U.S. Insurers										
CR-3194126	ARCH REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	59	59
CR-3194122	DAVINCI REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
CR-3194130	ENDURANCE SPECIALTY INSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
CR-3191289	FIDELIS INSURANCE BERMUDA LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
CR-1120175	FIDELIS UNDERWRITING LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
CR-1340125	HANNOVER RUCK SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
CR-3190875	HISCOX INSURANCE COMPANY (BERMUDA) LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	1
CR-3190339	RENAISSANCE REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
CR-1460146	SWISS REINSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	320	320
CR-3191315	XL BERMUDA LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4	4
4099999. Total Certified - Other Non-U.S. Insurers		XXX	XXX	XXX	XXX	XXX	XXX	XXX	384	384
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	384	384
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool		0	XXX	XXX	0	0	0	XXX	XXX	0
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)		0	XXX	XXX	0	0	0	XXX	XXX	0
5099999. Total Reciprocal Jurisdiction - Affiliates		0	XXX	XXX	0	0	0	XXX	XXX	0
Reciprocal Jurisdiction - Other Non-U.S. Insurers										
RJ-3194168	ASPEN BERMUDA LIMITED	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1120191	CONVEX INSURANCE UK LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-3191400	CONVEX RE LIMITED	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-3194122	DAVINCI REINSURANCE LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-3190871	LANCASHIRE INSURANCE COMPANY LIMITED	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1127084	LLOYDS SYNDICATE 1084	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1127183	LLOYDS SYNDICATE 1183	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1127200	LLOYDS SYNDICATE 1200	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1120085	LLOYDS SYNDICATE 1274	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1127414	LLOYDS SYNDICATE 1414	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1120156	LLOYDS SYNDICATE 1686	0	XXX	XXX	0	0	0	XXX	XXX	0

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73 Complete if Col. 52 = "Yes"; Otherwise Enter 0	74 Complete if Col. 52 = "No"; Otherwise Enter 0	75	76	77	78
		20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
RJ-1120171 ..	LLOYDS SYNDICATE 1856	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1120096 ..	LLOYDS SYNDICATE 1880	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1120083 ..	LLOYDS SYNDICATE 1910	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1120084 ..	LLOYDS SYNDICATE 1955	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1128001 ..	LLOYDS SYNDICATE 2001	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1128010 ..	LLOYDS SYNDICATE 2010	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1128623 ..	LLOYDS SYNDICATE 2623	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1128791 ..	LLOYDS SYNDICATE 2791	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1128987 ..	LLOYDS SYNDICATE 2987	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1126033 ..	LLOYDS SYNDICATE 33	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1120086 ..	LLOYDS SYNDICATE 4141	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1126435 ..	LLOYDS SYNDICATE 435	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1126004 ..	LLOYDS SYNDICATE 4444	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1126006 ..	LLOYDS SYNDICATE 4472	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1120090 ..	LLOYDS SYNDICATE 4711	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1126510 ..	LLOYDS SYNDICATE 510	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1126566 ..	LLOYDS SYNDICATE 566	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1120181 ..	LLOYDS SYNDICATE 5886	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1126609 ..	LLOYDS SYNDICATE 609	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1126623 ..	LLOYDS SYNDICATE 623	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1126727 ..	LLOYDS SYNDICATE 727	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-3190339 ..	RENAISSANCE REINSURANCE LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-3191388 ..	VERMEER REINSURANCE LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
5499999. Total Reciprocal Jurisdiction - Other Non-U.S. Insurers		0	XXX	XXX	0	0	0	XXX	XXX	0
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)		0	XXX	XXX	0	0	0	XXX	XXX	0
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)		2	4,713	1	0	1	1	4,711	384	5,096
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)		0	0	0	0	0	0	0	0	0
9999999 Totals		2	4,713	1	0	1	1	4,711	384	5,096

SCHEDULE F - PART 4

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

1 Issuing or Confirming Bank Reference Number Used in Col. 23 of Sch F Part 3	2 Letters of Credit Code	3 American Bankers Association (ABA) Routing Number	4 Issuing or Confirming Bank Name	5 Letters of Credit Amount
0001	1	026015037	LLOYDS BANK CORPORATE MARKETS PLC	1,396
Total				1,396

SCHEDULE F - PART 5

Interrogatories for Schedule F, Part 3 (000 Omitted)

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

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

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

	1 Name of Reinsurer	2 Total Recoverables	3 Ceded Premiums	4 Affiliated
6.	TRAVELERS INDEMNITY COMPANY	1,910,372	102,681	Yes [X] No [ ]
7.	PARTNER REINSURANCE CO OF THE US	2,088	335	Yes [ ] No [X]
8.	GENERAL REINSURANCE CORPORATION	2,010	256	Yes [ ] No [X]
9.	ERGO VERSICHERUNG AG	1,473	564	Yes [ ] No [X]
10.	HANNOVER RUCK SE	1,370	924	Yes [ ] No [X]

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

SCHEDULE F - PART 6

Restatement of Balance Sheet to Identify Net Credit for Reinsurance

		1 As Reported (Net of Ceded)	2 Restatement Adjustments	3 Restated (Gross of Ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	20,076,549,468	0	20,076,549,468
2.	Premiums and considerations (Line 15)	2,420,524,488	0	2,420,524,488
3.	Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1)	31,530,490	(31,530,490)	0
4.	Funds held by or deposited with reinsured companies (Line 16.2)	1,729,228	0	1,729,228
5.	Other assets	524,235,627	0	524,235,627
6.	Net amount recoverable from reinsurers	0	1,847,100,444	1,847,100,444
7.	Protected cell assets (Line 27)	0	0	0
8.	Totals (Line 28)	23,054,569,302	1,815,569,954	24,870,139,255
	LIABILITIES (Page 3)			
9.	Losses and loss adjustment expenses (Lines 1 through 3)	11,999,736,694	1,841,305,007	13,841,041,700
10.	Taxes, expenses, and other obligations (Lines 4 through 8)	433,511,912	845,386	434,357,298
11.	Unearned premiums (Line 9)	3,633,798,073	53,997,640	3,687,795,713
12.	Advance premiums (Line 10)	2,679	0	2,679
13.	Dividends declared and unpaid (Line 11.1 and 11.2)	12,595,657	0	12,595,657
14.	Ceded reinsurance premiums payable (net of ceding commissions (Line 12)	75,239,979	(75,239,980)	0
15.	Funds held by company under reinsurance treaties (Line 13)	241,971	(241,971)	0
16.	Amounts withheld or retained by company for account of others (Line 14)	18,293,666	0	18,293,666
17.	Provision for reinsurance (Line 16)	5,096,127	(5,096,128)	(1)
18.	Other liabilities	392,766,518	0	392,766,518
19.	Total liabilities excluding protected cell business (Line 26)	16,571,283,276	1,815,569,954	18,386,853,230
20.	Protected cell liabilities (Line 27)	0	0	0
21.	Surplus as regards policyholders (Line 37)	6,483,286,026	XXX	6,483,286,026
22.	Totals (Line 38)	23,054,569,302	1,815,569,954	24,870,139,255

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

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS

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

NONE

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

NONE

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

PART 2. - RESERVES AND LIABILITIES

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

NONE

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

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

NONE

PART 4. - REINSURANCE

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Reinsurance Assumed:													
1. Premiums written	0	0	0	0	0	0	0	0	0	0	0	0	0
2. Premiums earned	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Incurred claims	23,008	0	33,012	0	0	0	0	0	0	0	0	0	(10,004)
4. Commissions	0	0	0	0	0	0	0	0	0	0	0	0	0
B. Reinsurance Ceded:													
1. Premiums written	0	0	0	0	0	0	0	0	0	0	0	0	0
2. Premiums earned	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Incurred claims	17,768	0	32,685	0	0	0	0	0	0	0	0	0	(14,917)
4. Commissions	0	0	0	0	0	0	0	0	0	0	0	0	0

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

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Comprehensive (Hospital and Medical) Individual	2 Comprehensive (Hospital and Medical) Group	3 Medicare Supplement	4 Vision Only	5 Dental Only	6 Federal Employees Health Benefits Plan	7 Medicare Title XVIII	8 Medicaid Title XIX	9 Credit A&H	10 Disability Income	11 Long-Term Care	12 Other Health	13 Total
A. Direct:													
1. Incurred claims													
2. Beginning claim reserves and liabilities													
3. Ending claim reserves and liabilities													
4. Claims paid													
B. Assumed Reinsurance:													
1. Incurred claims													
2. Beginning claim reserves and liabilities													
3. Ending claim reserves and liabilities													
4. Claims paid													
C. Ceded Reinsurance:													
1. Incurred claims													
2. Beginning claim reserves and liabilities													
3. Ending claim reserves and liabilities													
4. Claims paid													
D. Net:													
1. Incurred claims													
2. Beginning claim reserves and liabilities													
3. Ending claim reserves and liabilities													
4. Claims paid													
E. Net Incurred Claims and Cost Containment Expenses:													
1. Incurred claims and cost containment expenses													
2. Beginning reserves and liabilities													
3. Ending reserves and liabilities													
4. Paid claims and cost containment expenses													

NONE

SCHEDULE P - ANALYSIS OF LOSSES AND LOSS EXPENSES

SCHEDULE P - PART 1 - SUMMARY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	191,810	39,105	59,851	8,232	17,065	120	730	221,270	XXX
2. 2013	5,563,004	448,235	5,114,768	2,598,845	188,987	244,048	10,022	271,247	6,573	132,242	2,908,557	XXX
3. 2014	5,532,335	422,846	5,109,489	2,525,743	168,970	254,500	14,451	258,565	6,244	129,380	2,849,142	XXX
4. 2015	5,590,863	380,198	5,210,665	2,526,987	146,912	226,129	10,032	262,314	5,054	130,828	2,853,432	XXX
5. 2016	5,751,962	359,845	5,392,116	2,744,629	163,593	205,765	8,586	278,205	1,078	149,299	3,055,343	XXX
6. 2017	5,963,759	325,460	5,638,299	3,187,772	200,142	206,559	7,648	294,423	589	259,586	3,480,374	XXX
7. 2018	6,243,931	319,136	5,924,795	3,174,187	151,193	202,308	6,379	306,019	439	268,256	3,524,504	XXX
8. 2019	6,573,988	384,913	6,189,076	3,099,233	134,436	178,345	5,086	316,252	286	177,357	3,454,022	XXX
9. 2020	6,756,745	418,072	6,338,673	2,660,030	184,051	114,137	4,246	280,229	257	138,646	2,865,842	XXX
10. 2021	7,170,144	458,229	6,711,915	2,701,765	109,988	84,956	3,207	293,407	250	175,912	2,966,682	XXX
11. 2022	7,892,005	499,219	7,392,786	2,030,739	117,768	37,047	1,701	247,959	198	100,048	2,196,078	XXX
12. Totals	XXX	XXX	XXX	27,441,740	1,605,143	1,813,644	79,591	2,825,685	21,088	1,662,284	30,375,248	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	1,387,097	386,612	1,218,671	140,834	161,605	15,770	328,892	37,797	177,836	(174)	3,565	2,693,261	XXX
2. 2013	78,660	13,191	88,590	6,525	7,627	267	13,355	299	6,047	(9)	1,171	174,007	XXX
3. 2014	79,577	9,486	103,788	4,558	9,107	737	14,670	312	7,067	(11)	1,466	199,128	XXX
4. 2015	99,547	18,272	116,649	6,051	10,046	497	17,918	249	8,948	(13)	1,716	228,053	XXX
5. 2016	156,762	18,232	131,364	9,485	16,298	452	20,865	523	11,637	(19)	2,751	308,254	XXX
6. 2017	219,115	31,947	200,424	8,022	22,804	1,231	31,040	216	23,421	(22)	9,595	455,410	XXX
7. 2018	293,060	29,614	260,411	8,881	32,431	581	44,055	824	32,817	(19)	14,370	622,893	XXX
8. 2019	411,650	29,746	371,826	23,100	48,698	808	83,341	853	46,091	(28)	19,335	907,127	XXX
9. 2020	459,214	31,638	646,456	35,319	51,419	994	111,195	2,663	54,318	(35)	28,966	1,252,024	XXX
10. 2021	627,289	119,465	911,365	65,802	58,992	1,970	166,973	2,733	68,286	(34)	47,990	1,642,970	XXX
11. 2022	879,984	75,987	1,953,661	105,704	59,146	2,236	239,150	4,747	138,192	274	144,912	3,081,185	XXX
12. Totals	4,691,955	764,190	6,003,206	414,280	478,172	25,542	1,071,456	51,216	574,661	(91)	275,838	11,564,312	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	2,078,322	614,939
2. 2013	3,308,419	225,854	3,082,565	59.5	50.4	60.3	0	0	24.8	147,535	26,472
3. 2014	3,253,017	204,747	3,048,270	58.8	48.4	59.7	0	0	24.8	169,321	29,807
4. 2015	3,268,538	187,053	3,081,485	58.5	49.2	59.1	0	0	24.8	191,873	36,179
5. 2016	3,565,527	201,930	3,363,597	62.0	56.1	62.4	0	0	24.8	260,409	47,845
6. 2017	4,185,558	249,774	3,935,784	70.2	76.7	69.8	0	0	24.8	379,570	75,840
7. 2018	4,345,287	197,890	4,147,397	69.6	62.0	70.0	0	0	24.8	514,975	107,918
8. 2019	4,555,436	194,287	4,361,149	69.3	50.5	70.5	0	0	24.8	730,629	176,497
9. 2020	4,376,998	259,132	4,117,866	64.8	62.0	65.0	0	0	24.8	1,038,714	213,311
10. 2021	4,913,033	303,381	4,609,652	68.5	66.2	68.7	0	0	24.8	1,353,388	289,582
11. 2022	5,585,878	308,615	5,277,262	70.8	61.8	71.4	0	0	24.8	2,651,954	429,231
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	9,516,691	2,047,621

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	2	3	4	5	6	7	8	9	10	11	12
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	One Year	Two Year
1. Prior	7,341,105	7,068,090	6,981,312	6,898,069	6,875,899	6,872,185	6,873,584	6,930,644	7,005,630	7,052,960	47,330	122,316
2. 2013	2,971,761	2,949,868	2,915,785	2,905,290	2,894,919	2,876,524	2,859,228	2,844,122	2,831,166	2,821,770	(9,396)	(22,352)
3. 2014	XXX	2,960,003	2,906,739	2,901,231	2,866,159	2,852,963	2,853,475	2,832,824	2,818,826	2,799,699	(19,127)	(33,125)
4. 2015	XXX	XXX	2,944,245	2,937,522	2,902,889	2,893,862	2,884,447	2,866,633	2,844,627	2,826,166	(18,462)	(40,467)
5. 2016	XXX	XXX	XXX	3,235,949	3,205,967	3,167,066	3,161,946	3,140,326	3,106,355	3,088,144	(18,211)	(52,182)
6. 2017	XXX	XXX	XXX	XXX	3,725,670	3,749,702	3,735,210	3,646,210	3,639,903	3,631,053	(8,850)	(15,157)
7. 2018	XXX	XXX	XXX	XXX	XXX	3,870,091	3,915,640	3,841,853	3,821,324	3,823,297	1,973	(18,555)
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	3,909,427	3,993,603	3,997,652	4,010,775	13,123	17,172
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,966,166	3,878,417	3,795,101	(83,316)	(171,065)
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,288,076	4,258,481	(29,595)	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,902,308	XXX	XXX
12. Totals											(124,528)	(213,414)

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	2	3	4	5	6	7	8	9	10		
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022		
1. Prior	000	1,136,797	1,983,680	2,671,885	3,129,260	3,471,907	3,791,491	3,989,165	4,183,481	4,387,806	XXX	XXX
2. 2013	1,114,646	1,695,047	2,015,479	2,241,501	2,402,715	2,501,866	2,562,647	2,591,072	2,611,940	2,643,884	XXX	XXX
3. 2014	XXX	1,107,392	1,675,623	2,001,538	2,245,886	2,401,903	2,499,820	2,546,965	2,577,257	2,596,821	XXX	XXX
4. 2015	XXX	XXX	1,090,885	1,695,166	2,034,367	2,278,627	2,437,848	2,511,597	2,563,469	2,596,172	XXX	XXX
5. 2016	XXX	XXX	XXX	1,183,277	1,856,278	2,201,774	2,461,184	2,604,238	2,706,009	2,778,216	XXX	XXX
6. 2017	XXX	XXX	XXX	XXX	1,462,515	2,261,445	2,660,992	2,870,278	3,050,418	3,186,541	XXX	XXX
7. 2018	XXX	XXX	XXX	XXX	XXX	1,529,183	2,374,080	2,726,414	3,000,893	3,218,923	XXX	XXX
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	1,535,409	2,383,582	2,798,226	3,138,056	XXX	XXX
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,503,847	2,230,741	2,585,870	XXX	XXX
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,726,393	2,673,526	XXX	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,948,317	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	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	3,968,919	3,065,706	2,568,808	2,106,521	1,863,769	1,707,814	1,568,492	1,526,360	1,509,752	1,464,673
2. 2013	1,148,098	721,915	477,449	345,990	274,271	203,420	163,978	134,207	117,354	103,279
3. 2014	XXX	1,226,074	722,005	496,769	327,405	244,959	198,239	167,984	141,905	123,587
4. 2015	XXX	XXX	1,199,451	731,264	484,657	339,422	255,445	201,762	167,301	137,900
5. 2016	XXX	XXX	XXX	1,328,250	789,139	522,761	368,363	279,059	201,521	153,612
6. 2017	XXX	XXX	XXX	XXX	1,462,670	877,903	604,555	409,714	314,885	233,907
7. 2018	XXX	XXX	XXX	XXX	XXX	1,525,386	917,721	603,254	419,586	308,599
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	1,563,778	939,859	638,889	442,402
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,792,945	1,109,280	731,018
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,777,236	1,020,100
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,093,084

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	464	0	120	0	26	0	20	610	XXX
2. 2013	879,765	23,433	856,332	344,188	168	12,238	6	63,070	0	7,792	419,323	38,161
3. 2014	864,540	22,644	841,895	364,264	149	11,962	2	64,075	0	7,410	440,150	38,692
4. 2015	854,730	20,718	834,012	360,026	529	13,504	5	60,990	0	8,087	433,986	36,949
5. 2016	867,139	17,333	849,806	378,912	333	12,273	2	58,301	0	9,508	449,150	36,944
6. 2017	900,254	15,716	884,538	543,785	1,618	12,567	10	61,376	0	65,459	616,099	43,372
7. 2018	948,364	15,017	933,348	574,451	915	14,911	13	64,175	0	71,186	652,609	47,752
8. 2019	1,031,193	33,902	997,291	585,676	714	11,809	16	66,621	0	12,811	663,377	46,094
9. 2020	1,171,721	28,058	1,143,663	733,945	38,114	11,456	8	67,089	0	8,801	774,368	55,581
10. 2021	1,332,944	36,187	1,296,757	817,708	6,897	11,491	2	73,746	0	7,270	896,045	58,525
11. 2022	1,541,758	39,719	1,502,039	639,040	123	8,027	1	67,281	0	2,678	714,224	48,458
12. Totals	XXX	XXX	XXX	5,342,458	49,559	120,359	66	646,749	0	201,021	6,059,941	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	452	0	299	(2)	290	0	1,167	0	475	0	20	2,685	37
2. 2013	186	0	51	0	13	0	8	0	61	0	12	319	5
3. 2014	447	0	101	0	59	0	15	0	100	0	16	723	7
4. 2015	450	0	175	0	66	0	56	0	152	0	18	900	11
5. 2016	811	0	340	0	136	0	(1)	0	227	0	31	1,513	18
6. 2017	8,973	69	5,524	163	889	1	111	2	2,938	0	2,804	18,202	296
7. 2018	10,982	142	5,426	20	1,251	6	399	2	2,522	0	4,008	20,409	208
8. 2019	9,612	1,409	1,238	257	1,297	6	513	(32)	2,585	0	2,212	13,604	229
9. 2020	22,844	1,275	15,360	(231)	1,843	19	3,287	1	4,198	0	5,034	46,469	343
10. 2021	40,866	16,832	43,534	8,745	2,965	1	5,694	0	5,931	0	9,277	73,412	958
11. 2022	99,694	34	326,647	338	4,497	2	12,709	19	19,176	0	18,203	462,331	3,933
12. Totals	195,315	19,760	398,695	9,289	13,307	36	23,959	(9)	38,366	0	41,634	640,566	6,045

	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	753	1,932
2. 2013	419,815	174	419,641	47.7	0.7	49.0	0	0	24.8	236	82
3. 2014	441,023	151	440,872	51.0	0.7	52.4	0	0	24.8	548	174
4. 2015	435,420	534	434,886	50.9	2.6	52.1	0	0	24.8	625	274
5. 2016	450,998	335	450,663	52.0	1.9	53.0	0	0	24.8	1,150	363
6. 2017	636,164	1,863	634,301	70.7	11.9	71.7	0	0	24.8	14,265	3,937
7. 2018	674,116	1,098	673,018	71.1	7.3	72.1	0	0	24.8	16,247	4,163
8. 2019	679,350	2,370	676,981	65.9	7.0	67.9	0	0	24.8	9,183	4,421
9. 2020	860,022	39,185	820,837	73.4	139.7	71.8	0	0	24.8	37,161	9,309
10. 2021	1,001,934	32,477	969,457	75.2	89.7	74.8	0	0	24.8	58,822	14,590
11. 2022	1,177,072	517	1,176,555	76.3	1.3	78.3	0	0	24.8	425,969	36,361
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	564,961	75,605

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
				4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	3,825	2,831	172	0	77	0	18	1,243	XXX
2. 2013	530,545	4,488	526,057	305,983	2,184	20,171	27	51,895	145	7,469	375,693	53,212
3. 2014	506,039	4,543	501,496	288,305	2,105	18,702	32	46,154	126	6,265	350,898	47,845
4. 2015	532,143	4,168	527,975	330,201	2,157	20,638	67	47,914	135	6,289	396,394	50,092
5. 2016	606,019	4,662	601,357	403,115	2,367	24,481	19	55,216	210	7,647	480,215	59,296
6. 2017	701,939	5,651	696,288	455,755	3,499	26,628	33	61,129	299	9,081	539,681	65,876
7. 2018	774,219	6,653	767,566	459,992	3,358	25,932	14	64,901	331	10,315	547,122	64,025
8. 2019	805,902	5,567	800,335	453,559	2,398	22,979	39	71,067	193	9,786	544,976	61,943
9. 2020	794,910	5,122	789,787	327,873	1,550	14,002	18	53,789	159	7,799	393,937	43,396
10. 2021	846,167	4,844	841,323	356,686	1,858	10,460	9	63,370	166	9,592	428,483	54,761
11. 2022	912,596	4,971	907,625	210,923	1,101	3,493	1	49,562	118	5,251	262,757	53,658
12. Totals	XXX	XXX	XXX	3,596,217	25,408	187,658	259	565,074	1,881	79,512	4,321,401	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	102,184	73,176	26,481	16,078	999	3	148	0	1,385	(1)	78	41,942	296
2. 2013	171	0	6	0	59	0	7	0	176	0	32	419	46
3. 2014	342	0	(21)	4	69	0	15	1	208	0	31	610	55
4. 2015	1,014	37	152	31	223	2	54	1	371	0	53	1,743	103
5. 2016	1,736	0	620	65	581	2	191	2	851	(1)	76	3,911	243
6. 2017	5,660	1,164	1,648	118	1,165	0	591	4	1,630	(2)	115	9,411	477
7. 2018	11,362	3	4,440	91	2,314	1	1,143	6	2,720	(4)	245	21,880	798
8. 2019	24,280	96	13,585	112	4,453	3	2,423	8	5,267	(7)	553	49,795	1,553
9. 2020	35,738	49	29,967	458	5,583	6	7,530	10	7,709	(10)	1,006	86,015	2,276
10. 2021	82,840	97	89,321	681	7,347	7	19,047	110	11,802	(18)	2,758	209,480	6,510
11. 2022	147,731	177	276,796	1,383	4,527	4	34,059	128	19,069	44	7,920	480,446	22,195
12. Totals	413,058	74,799	442,993	19,021	27,319	28	65,209	269	51,188	0	12,867	905,651	34,552

	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	39,411	2,531
2. 2013	378,468	2,356	376,113	71.3	52.5	71.5	0	0	24.8	177	242
3. 2014	353,775	2,267	351,508	69.9	49.9	70.1	0	0	24.8	318	292
4. 2015	400,567	2,430	398,137	75.3	58.3	75.4	0	0	24.8	1,096	647
5. 2016	486,790	2,664	484,126	80.3	57.1	80.5	0	0	24.8	2,290	1,620
6. 2017	554,207	5,115	549,091	79.0	90.5	78.9	0	0	24.8	6,026	3,385
7. 2018	572,802	3,801	569,002	74.0	57.1	74.1	0	0	24.8	15,708	6,172
8. 2019	597,613	2,842	594,771	74.2	51.0	74.3	0	0	24.8	37,656	12,139
9. 2020	482,190	2,239	479,951	60.7	43.7	60.8	0	0	24.8	65,198	20,817
10. 2021	640,874	2,910	637,963	75.7	60.1	75.8	0	0	24.8	171,383	38,097
11. 2022	746,159	2,957	743,203	81.8	59.5	81.9	0	0	24.8	422,968	57,478
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	762,232	143,419

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	2,629	522	306	(24)	500	1	(2)	2,938	XXX
2. 2013	413,218	18,316	394,902	250,599	9,788	26,926	2,019	20,856	473	2,804	286,102	26,078
3. 2014	408,436	19,423	389,013	246,122	15,571	25,438	3,137	18,817	452	1,871	271,216	24,202
4. 2015	413,327	21,074	392,253	255,737	12,331	27,770	3,459	24,593	523	1,685	291,788	24,157
5. 2016	429,432	24,231	405,201	278,261	18,414	30,642	3,279	27,870	452	1,998	314,628	25,565
6. 2017	449,074	19,855	429,220	282,248	11,393	30,606	2,912	27,376	103	2,553	325,821	25,533
7. 2018	495,474	15,921	479,553	305,894	8,656	30,596	2,471	28,288	3	2,408	353,646	26,565
8. 2019	542,378	18,304	524,074	300,825	7,423	25,424	1,487	28,191	15	2,472	345,515	26,155
9. 2020	565,918	21,804	544,114	164,442	5,040	12,585	864	19,904	15	2,210	191,012	17,214
10. 2021	587,072	22,455	564,617	118,113	3,653	6,449	659	24,105	17	2,017	144,338	17,832
11. 2022	614,152	23,908	590,244	52,053	1,150	1,770	214	16,671	11	1,191	69,118	17,139
12. Totals	XXX	XXX	XXX	2,256,922	93,943	218,512	20,476	237,171	2,064	21,208	2,596,122	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	31,066	20,216	6,543	556	671	16	715	135	1,386	4	9	19,454	128
2. 2013	741	86	1,703	147	132	38	253	16	65	0	7	2,606	8
3. 2014	3,020	1,272	1,387	18	294	88	168	(24)	61	0	7	3,577	13
4. 2015	4,782	271	1,909	390	775	130	137	(53)	301	(1)	8	7,168	40
5. 2016	8,137	146	3,611	818	1,103	121	399	135	(49)	(3)	11	11,984	82
6. 2017	21,852	4,233	5,635	328	2,634	519	221	(213)	345	(4)	34	25,826	204
7. 2018	30,980	494	15,511	829	3,676	202	1,354	95	1,206	2	62	51,105	387
8. 2019	74,596	3,633	35,973	867	6,559	294	4,672	173	1,988	3	123	118,817	747
9. 2020	75,125	1,423	91,445	5,422	6,437	178	5,463	985	2,257	4	181	172,715	925
10. 2021	98,055	2,775	134,981	6,948	7,144	150	13,798	1,198	4,828	4	390	247,730	2,005
11. 2022	93,682	1,256	233,933	13,273	5,380	231	24,269	1,944	16,552	(9)	1,304	357,122	5,619
12. Totals	442,036	35,804	532,630	29,598	34,806	1,967	51,450	4,391	28,941	0	2,137	1,018,103	10,158

	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	16,837	2,617
2. 2013	301,276	12,568	288,708	72.9	68.6	73.1	0	0	24.8	2,211	396
3. 2014	295,307	20,514	274,793	72.3	105.6	70.6	0	0	24.8	3,117	460
4. 2015	316,005	17,049	298,956	76.5	80.9	76.2	0	0	24.8	6,030	1,138
5. 2016	349,974	23,362	326,612	81.5	96.4	80.6	0	0	24.8	10,785	1,200
6. 2017	370,918	19,271	351,647	82.6	97.1	81.9	0	0	24.8	22,926	2,899
7. 2018	417,505	12,754	404,751	84.3	80.1	84.4	0	0	24.8	45,168	5,937
8. 2019	478,227	13,895	464,332	88.2	75.9	88.6	0	0	24.8	106,070	12,747
9. 2020	377,658	13,931	363,727	66.7	63.9	66.8	0	0	24.8	159,724	12,991
10. 2021	407,472	15,404	392,069	69.4	68.6	69.4	0	0	24.8	223,312	24,418
11. 2022	444,310	18,070	426,239	72.3	75.6	72.2	0	0	24.8	313,086	44,036
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	909,265	108,838

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments			
	1	2	3	4	5	6	7	8	9	10	11	
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	74,242	15,890	8,845	1,068	(1,817)	109	299	64,204	XXX
2. 2013	1,013,639	121,213	892,427	455,142	64,534	76,747	4,104	(18,177)	5,828	9,222	439,246	37,282
3. 2014	1,074,708	142,733	931,974	450,336	72,959	77,813	4,998	(14,075)	5,541	8,716	430,577	36,698
4. 2015	1,123,495	154,555	968,940	423,590	74,635	63,507	3,923	(8,637)	4,208	9,840	395,694	36,735
5. 2016	1,142,512	148,173	994,339	414,606	69,330	50,578	3,621	(3,099)	222	10,292	388,911	36,442
6. 2017	1,114,927	121,387	993,539	396,231	51,729	47,058	2,403	4,975	163	8,492	393,970	34,213
7. 2018	1,097,341	119,132	978,208	388,289	55,149	46,014	2,314	8,842	101	6,646	385,582	33,518
8. 2019	1,073,995	113,227	960,768	370,613	49,475	44,578	2,268	12,359	70	5,792	375,737	32,590
9. 2020	958,181	109,862	848,319	273,582	40,519	32,646	1,839	12,476	84	1,806	276,263	25,845
10. 2021	911,235	99,018	812,217	223,735	30,331	26,622	1,317	13,544	67	847	232,186	25,350
11. 2022	969,153	108,656	860,497	102,074	13,344	11,773	465	10,713	69	127	110,682	24,915
12. Totals	XXX	XXX	XXX	3,572,440	537,894	486,181	28,321	17,106	16,462	62,078	3,493,051	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	1,016,137	237,687	650,201	65,444	72,706	5,915	81,539	2,806	40,628	(232)	1,021	1,549,591	4,031
2. 2013	57,161	8,882	64,050	2,794	4,456	94	8,608	90	2,476	(10)	420	124,899	228
3. 2014	58,565	6,724	72,555	2,534	5,269	215	9,129	146	2,695	(11)	561	138,605	254
4. 2015	63,082	14,250	83,779	4,024	4,907	72	11,094	184	3,269	(12)	658	147,611	316
5. 2016	104,011	15,837	80,485	5,855	7,688	194	10,506	222	4,134	(15)	1,113	184,731	399
6. 2017	101,751	19,983	105,825	5,009	7,472	154	14,981	215	5,119	(17)	1,910	209,804	517
7. 2018	98,855	15,902	131,639	6,273	9,157	289	19,525	476	6,728	(20)	3,350	242,984	694
8. 2019	132,475	14,334	148,330	5,638	10,980	241	28,859	184	10,419	(27)	5,639	310,693	1,048
9. 2020	133,416	15,121	198,455	8,712	13,268	412	29,119	344	13,283	(31)	7,296	362,982	1,364
10. 2021	136,979	24,687	217,435	9,471	17,559	701	36,526	515	11,807	(22)	8,772	384,953	2,436
11. 2022	120,995	16,510	350,587	35,980	24,151	955	39,634	1,378	19,394	337	9,654	499,601	7,601
12. Totals	2,023,426	389,917	2,103,340	151,735	177,612	9,243	289,519	6,561	119,951	(60)	40,396	4,156,453	18,888

	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	1,363,207	186,384
2. 2013	650,462	86,317	564,144	64.2	71.2	63.2	0	0	24.8	109,534	15,365
3. 2014	662,287	93,105	569,182	61.6	65.2	61.1	0	0	24.8	121,862	16,743
4. 2015	644,590	101,285	543,304	57.4	65.5	56.1	0	0	24.8	128,586	19,025
5. 2016	668,907	95,265	573,642	58.5	64.3	57.7	0	0	24.8	162,805	21,926
6. 2017	683,413	79,640	603,773	61.3	65.6	60.8	0	0	24.8	182,584	27,219
7. 2018	709,049	80,483	628,566	64.6	67.6	64.3	0	0	24.8	208,318	34,666
8. 2019	758,614	72,183	686,430	70.6	63.8	71.4	0	0	24.8	260,833	49,860
9. 2020	706,245	66,999	639,245	73.7	61.0	75.4	0	0	24.8	308,038	54,944
10. 2021	684,207	67,069	617,139	75.1	67.7	76.0	0	0	24.8	320,256	64,697
11. 2022	679,321	69,038	610,283	70.1	63.5	70.9	0	0	24.8	419,092	80,509
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	3,585,115	571,339

SCHEDULE P - PART 1E - COMMERCIAL MULTIPLE PERIL

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	4,826	176	4,947	82	3,099	0	162	12,613	XXX
2. 2013	793,229	53,804	739,425	349,801	26,725	51,193	708	30,182	0	12,493	403,742	19,590
3. 2014	787,487	53,147	734,340	339,597	17,333	58,656	3,141	31,220	1	13,413	408,998	18,385
4. 2015	799,161	49,977	749,184	340,550	22,845	45,386	581	29,154	2	12,181	391,661	16,965
5. 2016	800,596	48,330	752,266	322,806	13,386	39,578	258	28,276	0	9,966	377,015	16,027
6. 2017	808,029	47,366	760,663	383,045	17,155	42,614	487	27,830	0	27,424	435,847	16,539
7. 2018	841,190	48,938	792,252	412,971	26,987	40,632	365	30,451	0	19,677	456,703	17,656
8. 2019	889,135	67,601	821,534	356,320	12,008	34,561	226	26,092	0	10,808	404,738	15,480
9. 2020	918,052	73,068	844,984	331,540	35,105	20,127	467	29,804	0	7,741	345,900	16,233
10. 2021	956,966	83,610	873,356	292,950	22,178	14,185	315	25,633	0	6,672	310,276	12,852
11. 2022	1,073,054	91,364	981,689	199,369	17,570	5,305	502	17,967	0	1,829	204,568	9,790
12. Totals	XXX	XXX	XXX	3,333,774	211,469	357,185	7,133	279,706	3	122,367	3,752,060	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	7,375	36	31,816	556	9,744	159	23,498	270	12,714	1	293	84,126	12,464
2. 2013	3,241	72	3,215	70	790	7	1,599	10	491	0	129	9,177	55
3. 2014	3,517	0	4,086	7	1,298	35	1,605	1	364	0	143	10,827	34
4. 2015	6,106	676	5,580	93	1,301	11	2,372	6	1,077	0	157	15,649	145
5. 2016	12,666	0	7,202	123	2,420	0	3,074	12	1,933	0	363	27,160	175
6. 2017	20,686	104	13,598	219	3,658	19	5,841	6	2,047	0	1,129	45,483	259
7. 2018	41,801	258	18,552	484	6,763	32	8,988	18	8,274	0	1,930	83,585	1,854
8. 2019	61,052	819	28,532	1,762	10,786	36	19,798	21	6,869	0	4,375	124,399	709
9. 2020	72,289	3,199	73,027	(405)	11,120	73	30,150	13	7,039	0	6,464	190,744	795
10. 2021	94,745	12,083	86,596	3,752	9,034	123	43,458	(16)	7,497	0	10,318	225,388	1,088
11. 2022	174,892	23,250	201,088	6,477	7,718	344	59,047	41	22,802	(1)	16,757	435,436	1,983
12. Totals	498,370	40,496	473,292	13,138	64,631	839	199,429	382	71,108	0	42,057	1,251,975	19,561

	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	38,598	45,528
2. 2013	440,511	27,593	412,919	55.5	51.3	55.8	0	0	24.8	6,314	2,863
3. 2014	440,342	20,518	419,824	55.9	38.6	57.2	0	0	24.8	7,596	3,231
4. 2015	431,525	24,215	407,310	54.0	48.5	54.4	0	0	24.8	10,917	4,732
5. 2016	417,955	13,779	404,176	52.2	28.5	53.7	0	0	24.8	19,745	7,416
6. 2017	499,319	17,989	481,330	61.8	38.0	63.3	0	0	24.8	33,962	11,521
7. 2018	568,432	28,144	540,288	67.6	57.5	68.2	0	0	24.8	59,611	23,975
8. 2019	544,010	14,872	529,137	61.2	22.0	64.4	0	0	24.8	87,003	37,395
9. 2020	575,096	38,452	536,644	62.6	52.6	63.5	0	0	24.8	142,522	48,222
10. 2021	574,099	38,435	535,664	60.0	46.0	61.3	0	0	24.8	165,506	59,883
11. 2022	688,187	48,183	640,003	64.1	52.7	65.2	0	0	24.8	346,253	89,182
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	918,028	333,947

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	8	0	(10)	0	1	0	0	(1)	XXX
2. 2013	0	0	0	0	0	0	0	6	0	0	6	0
3. 2014	0	0	0	0	0	0	0	5	0	0	5	0
4. 2015	0	0	0	0	0	0	0	4	0	0	4	0
5. 2016	0	0	0	0	0	0	0	5	0	0	5	0
6. 2017	0	0	0	0	0	0	0	(19)	0	0	(19)	0
7. 2018	0	0	0	4	0	0	0	1	0	0	5	0
8. 2019	6	0	6	0	0	0	0	1	0	0	1	0
9. 2020	0	1	(1)	0	0	0	0	1	0	0	1	0
10. 2021	0	1	(1)	0	0	0	0	2	0	0	2	0
11. 2022	0	1	(1)	0	0	0	0	0	0	0	0	0
12. Totals	XXX	XXX	XXX	12	0	(10)	0	8	0	0	10	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	280	(22)	26	0	141	0	410	0	0	878	0
2. 2013	0	0	0	0	0	0	0	0	10	0	0	10	0
3. 2014	0	0	0	0	0	0	0	0	10	0	0	10	0
4. 2015	0	0	0	0	0	0	0	0	10	0	0	10	0
5. 2016	0	0	0	0	0	0	0	0	10	0	0	10	0
6. 2017	0	0	0	0	0	0	0	0	10	0	0	10	0
7. 2018	0	0	(4)	0	0	0	0	0	10	0	0	6	0
8. 2019	0	0	0	0	0	0	0	0	10	0	0	10	0
9. 2020	0	0	0	1	0	0	0	0	10	0	0	10	0
10. 2021	0	0	0	1	0	0	0	0	10	0	0	10	0
11. 2022	0	0	0	1	0	0	0	0	37	0	0	36	0
12. Totals	1	0	276	(19)	26	0	140	0	539	0	0	1,001	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	303	575
2. 2013	16	0	16	0.0	13.0	(4,686.6)	0	0	24.8	0	10
3. 2014	15	0	15	0.0	30.6	(15,336.8)	0	0	24.8	0	10
4. 2015	14	0	14	0.0	(12.9)	(4,738.8)	0	0	24.8	0	10
5. 2016	15	0	15	0.0	0.0	(192,838.0)	0	0	24.8	0	10
6. 2017	(9)	0	(9)	0.0	68.4	154,068.4	0	0	24.8	0	10
7. 2018	12	0	12	0.0	56.4	14,223.1	0	0	24.8	(4)	10
8. 2019	12	0	12	197.3	80.7	202.9	0	0	24.8	0	10
9. 2020	11	1	11	0.0	85.9	(1,420.8)	0	0	24.8	(1)	10
10. 2021	12	1	11	0.0	85.9	(1,601.9)	0	0	24.8	(1)	10
11. 2022	37	1	36	0.0	84.9	(3,204.8)	0	0	24.8	(1)	37
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	297	704

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	24	0	4	0	0	0	0	28	XXX
2. 2013	0	3	(3)	0	0	0	0	6	0	0	6	0
3. 2014	0	2	(2)	0	0	0	0	14	0	0	14	0
4. 2015	(35)	2	(37)	0	0	0	0	11	0	0	11	0
5. 2016	0	2	(2)	0	0	0	0	1	0	0	1	0
6. 2017	248	1	246	0	0	0	0	25	0	0	25	0
7. 2018	0	1	(1)	0	0	0	0	0	0	0	0	0
8. 2019	0	0	0	0	0	0	0	0	0	0	0	0
9. 2020	0	0	0	0	0	0	0	0	0	0	0	0
10. 2021	0	0	0	0	0	0	0	0	0	0	0	0
11. 2022	0	0	0	0	0	0	0	0	0	0	0	0
12. Totals	XXX	XXX	XXX	24	0	4	0	58	0	0	86	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	2,852	27	4,373	(180)	27	9	567	(80)	61	0	0	8,105	0
2. 2013	0	0	0	1	0	0	0	0	1	0	0	0	0
3. 2014	0	0	0	0	0	0	0	0	1	0	0	1	0
4. 2015	0	0	0	1	0	0	0	0	1	0	0	0	0
5. 2016	0	0	0	0	0	0	0	0	1	0	0	1	0
6. 2017	0	0	0	1	0	0	0	0	1	0	0	0	0
7. 2018	0	0	0	0	0	0	0	0	1	0	0	1	0
8. 2019	0	0	0	0	0	0	0	0	1	0	0	1	0
9. 2020	0	0	0	0	0	0	0	0	1	0	0	1	0
10. 2021	0	0	0	0	0	0	0	0	1	0	0	1	0
11. 2022	0	0	0	0	0	0	0	0	(3)	0	0	(3)	0
12. Totals	2,852	27	4,373	(176)	27	9	567	(80)	69	0	0	8,109	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	7,378	727
2. 2013	7	1	6	(53,129.6)	30.6	(228.9)	0	0	24.8	(1)	1
3. 2014	15	0	14	270,696.4	19.6	(723.9)	0	0	24.8	0	1
4. 2015	12	1	11	(35.7)	53.8	(30.6)	0	0	24.8	(1)	1
5. 2016	3	0	3	0.0	0.0	(138.5)	0	0	24.8	0	1
6. 2017	26	1	25	10.4	65.0	10.1	0	0	24.8	(1)	1
7. 2018	2	1	1	(7,722.2)	56.6	(112.3)	0	0	24.8	0	1
8. 2019	1	0	1	0.0	80.6	(746.9)	0	0	24.8	0	1
9. 2020	1	0	1	0.0	0.0	0.0	0	0	24.8	0	1
10. 2021	2	0	2	0.0	0.0	0.0	0	0	24.8	0	1
11. 2022	(3)	0	(3)	0.0	0.0	0.0	0	0	24.8	0	(3)
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	7,375	734

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	341	74	148	30	15	0	2	400	XXX
2. 2013	134,029	6,923	127,106	41,277	467	4,420	4	4,036	0	1,939	49,263	XXX
3. 2014	129,796	5,319	124,477	51,321	4,113	4,415	34	4,024	0	1,638	55,613	XXX
4. 2015	119,686	4,836	114,851	43,496	1,119	4,077	23	3,624	0	1,969	50,055	XXX
5. 2016	116,286	3,975	112,311	34,089	289	3,713	2	3,370	0	1,527	40,881	XXX
6. 2017	119,690	6,604	113,086	54,690	6,159	3,415	118	3,225	0	3,826	55,052	XXX
7. 2018	120,860	7,575	113,285	46,694	3,324	4,147	21	3,138	0	1,980	50,634	XXX
8. 2019	129,691	7,661	122,030	44,654	4,118	2,981	21	3,336	0	2,172	46,831	XXX
9. 2020	140,421	8,361	132,060	50,463	6,509	2,103	48	3,659	0	1,507	49,669	XXX
10. 2021	152,982	9,317	143,664	47,261	3,939	1,886	40	3,656	0	1,445	48,824	XXX
11. 2022	170,735	10,440	160,295	71,643	44,691	929	74	2,633	0	349	30,440	XXX
12. Totals	XXX	XXX	XXX	485,929	74,802	32,234	415	34,716	0	18,352	477,662	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	2,767	688	10,577	3,448	453	114	3,074	1,054	202	0	17	11,768	32
2. 2013	85	0	41	0	13	0	18	0	21	0	26	178	1
3. 2014	223	0	425	1	54	0	83	0	26	0	30	811	2
4. 2015	749	0	428	2	110	0	51	0	40	0	27	1,376	5
5. 2016	963	0	558	5	230	0	25	1	45	0	31	1,815	7
6. 2017	1,524	(54)	804	213	169	3	91	14	80	0	116	2,492	12
7. 2018	3,483	6	605	23	527	0	103	3	118	0	260	4,805	23
8. 2019	4,337	145	1,618	175	486	7	361	7	251	0	486	6,719	48
9. 2020	4,626	47	3,237	208	867	3	778	6	684	0	851	9,928	103
10. 2021	14,404	2,833	6,055	1,259	1,134	45	1,282	(11)	1,590	0	1,676	20,339	225
11. 2022	24,813	3,807	17,341	2,008	1,153	30	2,889	13	2,050	0	2,942	42,388	678
12. Totals	57,974	7,470	41,689	7,339	5,195	202	8,755	1,088	5,105	0	6,462	102,618	1,136

	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	9,208	2,559
2. 2013	49,912	470	49,441	37.2	6.8	38.9	0	0	24.8	126	52
3. 2014	60,572	4,148	56,423	46.7	78.0	45.3	0	0	24.8	647	163
4. 2015	52,575	1,144	51,431	43.9	23.7	44.8	0	0	24.8	1,175	201
5. 2016	42,992	296	42,696	37.0	7.5	38.0	0	0	24.8	1,516	299
6. 2017	63,996	6,453	57,544	53.5	97.7	50.9	0	0	24.8	2,170	322
7. 2018	58,815	3,376	55,439	48.7	44.6	48.9	0	0	24.8	4,060	745
8. 2019	58,023	4,473	53,550	44.7	58.4	43.9	0	0	24.8	5,636	1,083
9. 2020	66,418	6,821	59,597	47.3	81.6	45.1	0	0	24.8	7,609	2,319
10. 2021	77,267	8,105	69,162	50.5	87.0	48.1	0	0	24.8	16,367	3,972
11. 2022	123,450	50,623	72,828	72.3	484.9	45.4	0	0	24.8	36,339	6,049
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	84,854	17,764

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
	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	50,488	9,663	27,684	4,782	15,074	0	0	78,801	XXX
2. 2013	469,020	38,700	430,320	190,509	16,239	27,619	1,200	25,366	4	352	226,051	5,224
3. 2014	472,598	35,235	437,363	184,572	13,568	29,665	915	23,382	0	1,001	223,136	5,230
4. 2015	482,148	31,686	450,462	216,947	17,205	29,983	1,153	25,028	0	89	253,600	5,078
5. 2016	491,680	20,787	470,893	234,463	20,044	24,909	473	26,974	1	564	265,829	4,788
6. 2017	506,050	19,441	486,609	221,157	16,155	24,032	529	24,577	0	267	253,083	4,538
7. 2018	536,139	17,919	518,221	224,204	14,942	22,128	167	23,584	0	122	254,807	4,590
8. 2019	585,644	26,038	559,606	195,126	12,502	17,537	142	25,047	0	146	225,065	4,420
9. 2020	617,196	37,302	579,894	104,116	2,127	8,443	36	18,357	0	130	128,752	3,073
10. 2021	664,803	39,389	625,415	55,829	216	3,542	19	16,614	0	89	75,751	2,982
11. 2022	734,502	36,745	697,757	17,205	20	859	5	12,044	0	32	30,083	2,673
12. Totals	XXX	XXX	XXX	1,694,617	122,681	216,402	9,421	236,047	5	2,793	2,014,959	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	119,007	24,432	355,549	34,388	44,090	6,508	125,971	27,944	75,427	8	50	626,763	104,130
2. 2013	6,706	412	14,041	1,380	680	21	1,854	127	1,417	0	19	22,759	20
3. 2014	9,707	1,002	18,305	1,451	1,260	371	2,620	117	1,823	0	19	30,774	45
4. 2015	18,125	1,336	16,811	2,571	1,988	122	2,868	128	1,884	0	23	37,520	65
5. 2016	18,999	2,283	29,122	2,445	2,777	93	4,759	135	2,506	0	58	53,209	114
6. 2017	35,612	1,974	32,308	3,207	4,588	279	4,860	257	5,656	1	277	77,307	206
7. 2018	58,289	8,301	59,323	3,226	5,671	96	7,945	205	6,023	2	383	125,422	302
8. 2019	63,476	(145)	94,648	12,901	8,993	94	16,948	438	10,288	2	443	181,061	462
9. 2020	68,185	2,941	155,090	20,594	8,820	36	21,786	1,048	9,255	1	474	238,516	494
10. 2021	69,445	4,538	223,410	18,580	9,354	15	29,510	518	11,676	1	619	319,742	630
11. 2022	37,847	51	319,585	19,143	4,960	17	39,455	535	21,176	(48)	728	403,325	731
12. Totals	505,399	47,123	1,318,194	119,886	93,181	7,651	258,576	31,454	147,132	(31)	3,093	2,116,398	107,199

	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	415,736	211,027
2. 2013	268,194	19,384	248,810	57.2	50.1	57.8	0	0	24.8	18,955	3,804
3. 2014	271,335	17,425	253,910	57.4	49.5	58.1	0	0	24.8	25,560	5,215
4. 2015	313,635	22,515	291,120	65.0	71.1	64.6	0	0	24.8	31,030	6,490
5. 2016	344,510	25,473	319,038	70.1	122.5	67.8	0	0	24.8	43,394	9,814
6. 2017	352,790	22,401	330,390	69.7	115.2	67.9	0	0	24.8	62,740	14,567
7. 2018	407,168	26,939	380,229	75.9	150.3	73.4	0	0	24.8	106,085	19,337
8. 2019	432,062	25,935	406,127	73.8	99.6	72.6	0	0	24.8	145,368	35,694
9. 2020	394,053	26,784	367,268	63.8	71.8	63.3	0	0	24.8	199,740	38,776
10. 2021	419,380	23,887	395,493	63.1	60.6	63.2	0	0	24.8	269,736	50,006
11. 2022	453,131	19,723	433,408	61.7	53.7	62.1	0	0	24.8	338,238	65,087
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	1,656,583	459,815

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	29,600	8,077	100	1,290	2,055	0	2	22,389	XXX
2. 2013	159,828	14,808	145,020	92,266	1,311	4,794	58	6,513	0	249	102,203	540
3. 2014	153,717	1,302	152,415	61,500	57	10,501	761	5,774	0	42	76,957	508
4. 2015	147,021	1,984	145,037	53,824	138	5,570	38	5,558	0	70	64,776	444
5. 2016	143,682	3,303	140,379	70,776	1,562	4,944	42	5,864	0	145	79,980	474
6. 2017	142,432	3,929	138,503	59,246	266	4,607	27	5,681	0	(52)	69,241	500
7. 2018	144,361	3,906	140,455	65,396	2,720	5,149	36	5,198	0	366	72,986	505
8. 2019	152,699	4,883	147,815	49,670	234	4,899	58	5,382	3	13	59,655	543
9. 2020	171,965	8,086	163,879	38,270	1,701	3,391	106	5,324	0	2	45,177	500
10. 2021	205,247	19,141	186,105	19,264	1,108	1,363	60	4,953	0	8	24,412	482
11. 2022	237,049	30,709	206,340	8,348	380	518	18	2,683	0	0	11,152	347
12. Totals	XXX	XXX	XXX	548,159	17,554	45,836	2,494	54,986	3	845	628,929	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	22,242	8,916	20,518	2,855	827	262	4,568	218	3,422	0	10	39,327	116
2. 2013	8,056	3,444	(501)	1,397	134	78	50	(12)	186	0	5	3,018	6
3. 2014	873	0	3,448	54	55	0	133	16	304	0	5	4,742	7
4. 2015	1,796	0	5,188	6	61	0	103	6	398	0	6	7,534	10
5. 2016	5,693	(68)	3,975	44	298	(2)	222	2	315	0	26	10,526	12
6. 2017	12,567	1,231	10,583	12	427	6	235	0	808	0	32	23,372	29
7. 2018	22,585	913	12,358	310	786	4	494	14	1,154	0	43	36,136	37
8. 2019	20,847	1,239	30,938	228	1,404	22	1,828	(1)	2,831	0	53	56,361	84
9. 2020	20,709	7	45,925	1,178	1,560	1	2,728	88	3,931	0	94	73,579	110
10. 2021	15,754	56	66,389	7,093	1,706	37	2,744	51	6,408	0	125	85,764	175
11. 2022	9,531	1,543	102,822	15,067	2,340	75	9,665	85	5,630	0	188	113,219	227
12. Totals	140,653	17,281	301,645	28,244	9,597	484	22,771	466	25,386	0	588	453,577	813

	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	30,990	8,337
2. 2013	111,498	6,277	105,221	69.8	42.4	72.6	0	0	24.8	2,714	304
3. 2014	82,587	888	81,699	53.7	68.1	53.6	0	0	24.8	4,267	475
4. 2015	72,499	188	72,311	49.3	9.5	49.9	0	0	24.8	6,978	556
5. 2016	92,086	1,580	90,506	64.1	47.8	64.5	0	0	24.8	9,693	834
6. 2017	94,155	1,543	92,613	66.1	39.3	66.9	0	0	24.8	21,907	1,464
7. 2018	113,120	3,998	109,122	78.4	102.4	77.7	0	0	24.8	33,719	2,417
8. 2019	117,798	1,782	116,016	77.1	36.5	78.5	0	0	24.8	50,319	6,042
9. 2020	121,837	3,081	118,756	70.8	38.1	72.5	0	0	24.8	65,449	8,129
10. 2021	118,581	8,405	110,176	57.8	43.9	59.2	0	0	24.8	74,994	10,770
11. 2022	141,538	17,168	124,370	59.7	55.9	60.3	0	0	24.8	95,743	17,476
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	396,773	56,803

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	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	25,363	16,099	2,410	883	889	0	14,640	11,679	XXX
2. 2021	686,919	137,203	549,716	296,205	31,768	7,060	626	17,157	0	6,121	288,028	XXX
3. 2022	752,927	146,022	606,904	190,166	37,628	3,287	385	15,117	0	2,268	170,558	XXX
4. Totals	XXX	XXX	XXX	511,735	85,495	12,756	1,894	33,162	0	23,029	470,264	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	41,891	22,088	10,842	(7,446)	1,948	568	141	(218)	10,194	0	20,169	50,023	192
2. 2021	63,542	44,880	2,662	6,423	1,825	765	747	56	2,760	0	9,377	19,412	215
3. 2022	125,782	28,437	58,697	10,653	3,426	549	1,542	141	4,708	0	14,513	154,375	921
4. Totals	231,215	95,405	72,201	9,629	7,198	1,882	2,430	(20)	17,663	0	44,058	223,811	1,328

	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	38,091	11,932
2. 2021	391,958	84,518	307,440	57.1	61.6	55.9	0	0	24.8	14,901	4,511
3. 2022	402,725	77,792	324,933	53.5	53.3	53.5	0	0	24.8	145,389	8,986
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	198,381	25,429

SCHEDULE P - PART 1J - AUTO PHYSICAL DAMAGE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
				4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	(1,513)	562	147	33	883	0	2,936	(1,077)	XXX
2. 2021	730,634	6,490	724,143	457,705	2,752	1,188	47	48,497	0	141,766	504,591	210,961
3. 2022	787,620	6,146	781,474	538,506	1,760	966	30	52,070	0	86,294	589,752	215,860
4. Totals	XXX	XXX	XXX	994,698	5,074	2,301	109	101,450	0	230,996	1,093,266	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	522	1,876	3,483	812	134	24	772	179	7,739	1	3,594	9,759	3,966
2. 2021	1,349	1,626	1,787	1,993	100	27	1,153	375	2,489	0	4,333	2,856	5,336
3. 2022	41,169	503	27,808	1,147	491	10	3,189	395	5,631	(2)	72,074	76,234	30,799
4. Totals	43,040	4,005	33,078	3,952	726	61	5,113	949	15,859	0	80,002	88,849	40,101

	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	1,318	8,441
2. 2021	514,268	6,820	507,448	70.4	105.1	70.1	0	0	24.8	(484)	3,340
3. 2022	669,829	3,843	665,986	85.0	62.5	85.2	0	0	24.8	67,327	8,907
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	68,161	20,688

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	5,526	63	31	3	105	0	243	5,596	XXX
2. 2021	18,446	13	18,433	1,270	0	1	0	373	0	82	1,645	XXX
3. 2022	18,386	11	18,375	953	0	3	0	247	0	28	1,202	XXX
4. Totals	XXX	XXX	XXX	7,750	63	34	3	725	0	352	8,443	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	8,274	196	6,158	(13)	429	9	32	7	1,038	0	1,569	15,733	7
2. 2021	0	0	3,004	0	11	0	61	0	43	0	345	3,120	1
3. 2022	72	0	5,206	0	1	0	73	0	163	0	630	5,514	3
4. Totals	8,346	196	14,368	(13)	441	9	166	7	1,244	0	2,544	24,366	11

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	14,249	1,484
2. 2021	4,765	0	4,765	25.8	0.0	25.8	0	0	24.8	3,004	115
3. 2022	6,716	0	6,716	36.5	1.4	36.5	0	0	24.8	5,278	236
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	22,531	1,836

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	(21)	(20)	8	8	2	0	0	1	XXX
2. 2021	4	3	1	0	0	0	0	1	0	0	1	XXX
3. 2022	0	0	0	0	0	0	0	0	0	0	0	XXX
4. Totals	XXX	XXX	XXX	(21)	(20)	8	8	3	0	0	2	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	378	369	117	100	0	0	4	1	1	0	0	28	0
2. 2021	0	0	0	0	0	0	0	0	0	0	0	0	0
3. 2022	0	0	0	0	0	0	0	0	2	0	0	2	0
4. Totals	378	369	117	100	0	0	4	1	3	0	0	30	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	25	3
2. 2021	1	0	1	27.9	0.0	137.4	0	0	24.8	0	0
3. 2022	2	0	2	3,540.7	0.0	3,545.9	0	0	24.8	0	2
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	25	5

SCHEDULE P - PART 1M - INTERNATIONAL

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	(3)	0	1	0	7	0	0	5	XXX
2. 2013	1,024	0	1,024	329	0	0	0	287	0	0	616	XXX
3. 2014	488	0	488	0	0	0	0	254	0	0	254	XXX
4. 2015	567	0	567	123	0	0	0	244	0	0	367	XXX
5. 2016	615	0	615	198	0	0	0	176	0	0	373	XXX
6. 2017	842	0	842	0	0	0	0	97	0	0	97	XXX
7. 2018	1,391	0	1,391	687	0	0	0	74	0	0	761	XXX
8. 2019	662	0	662	149	0	0	0	40	0	0	189	XXX
9. 2020	0	0	0	0	0	0	0	26	0	0	26	XXX
10. 2021	1	0	1	0	0	0	0	16	0	0	16	XXX
11. 2022	0	0	0	0	0	0	0	8	0	0	8	XXX
12. Totals	XXX	XXX	XXX	1,482	0	1	0	1,229	0	0	2,712	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	25	0	95	9	0	0	6	2	4	0	0	118	0
2. 2013	0	0	0	0	0	0	0	0	4	0	0	4	0
3. 2014	0	0	0	0	0	0	0	0	4	0	0	4	0
4. 2015	0	0	0	0	0	0	0	0	4	0	0	4	0
5. 2016	0	0	0	0	0	0	0	0	4	0	0	4	0
6. 2017	0	0	0	0	0	0	0	0	4	0	0	4	0
7. 2018	0	0	0	0	0	0	0	0	4	0	0	4	0
8. 2019	0	0	0	0	0	0	0	0	4	0	0	4	0
9. 2020	0	0	0	0	0	0	0	0	4	0	0	4	0
10. 2021	0	0	0	0	0	0	0	0	4	0	0	4	0
11. 2022	0	0	0	0	0	0	0	0	69	0	0	69	0
12. Totals	25	0	95	9	0	0	6	2	107	0	0	222	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	111	8
2. 2013	620	0	620	60.5	0.0	60.5	0	0	24.8	0	4
3. 2014	258	0	258	52.9	0.0	52.9	0	0	24.8	0	4
4. 2015	371	0	371	65.5	0.0	65.5	0	0	24.8	0	4
5. 2016	377	0	377	61.3	0.0	61.3	0	0	24.8	0	4
6. 2017	100	0	100	11.9	0.0	11.9	0	0	24.8	0	4
7. 2018	765	0	765	55.0	0.0	55.0	0	0	24.8	0	4
8. 2019	193	0	193	29.2	0.0	29.2	0	0	24.8	0	4
9. 2020	30	0	30	18,054.1	0.0	18,054.1	0	0	24.8	0	4
10. 2021	20	0	20	3,481.5	0.0	3,481.5	0	0	24.8	0	4
11. 2022	77	0	77	0.0	0.0	0.0	0	0	24.8	0	69
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	111	111

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
	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	43	0	0	0	6	0	0	49	XXX
2. 2013	10,089	307	9,783	6,814	3,695	91	64	67	0	154	3,213	XXX
3. 2014	10,554	128	10,426	3,926	1,094	65	49	67	1	0	2,913	XXX
4. 2015	9,548	(2)	9,550	2,562	4	34	0	67	0	8	2,658	XXX
5. 2016	8,833	0	8,833	5,049	683	84	19	67	0	75	4,498	XXX
6. 2017	6,995	9	6,987	3,809	967	20	4	57	0	0	2,915	XXX
7. 2018	7,247	0	7,247	1,041	192	7	3	46	0	0	899	XXX
8. 2019	10,025	0	10,025	9,445	1,950	86	16	36	0	13	7,600	XXX
9. 2020	16,919	0	16,919	5,892	1,448	31	0	26	0	0	4,501	XXX
10. 2021	19,141	0	19,141	12,919	5,286	230	113	17	0	0	7,766	XXX
11. 2022	22,324	0	22,324	2	0	16	5	9	0	0	22	XXX
12. Totals	XXX	XXX	XXX	51,502	15,319	663	274	464	2	250	37,034	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	870	0	1,446	227	0	0	307	26	18	0	0	2,387	XXX
2. 2013	71	71	19	18	18	18	2	2	18	0	0	18	XXX
3. 2014	0	0	109	66	0	0	6	7	18	0	0	60	XXX
4. 2015	0	0	2	0	0	0	0	0	18	0	0	20	XXX
5. 2016	69	0	45	0	4	0	0	0	17	0	0	136	XXX
6. 2017	394	0	(350)	0	1	0	(1)	0	17	0	0	61	XXX
7. 2018	0	0	388	0	19	6	0	(10)	17	0	0	429	XXX
8. 2019	1,744	1,391	71	57	65	(43)	8	83	17	0	0	419	XXX
9. 2020	1,860	471	415	(123)	19	5	8	(1)	17	0	0	1,967	XXX
10. 2021	6,563	9,048	853	655	98	95	(2)	(95)	17	0	0	(2,175)	XXX
11. 2022	2,501	421	1,279	0	119	20	12	0	4	0	0	3,476	XXX
12. Totals	14,072	11,402	4,278	900	343	100	340	11	177	0	0	6,797	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	2,089	298
2. 2013	7,100	3,868	3,231	70.4	1,261.2	33.0	0	0	24.8	1	18
3. 2014	4,189	1,217	2,972	39.7	950.0	28.5	0	0	24.8	43	17
4. 2015	2,683	5	2,678	28.1	(217.9)	28.0	0	0	24.8	2	18
5. 2016	5,336	702	4,634	60.4	497,573.8	52.5	0	0	24.8	114	21
6. 2017	3,947	971	2,976	56.4	10,949.7	42.6	0	0	24.8	44	17
7. 2018	1,518	190	1,328	20.9	(56,607.2)	18.3	0	0	24.8	388	41
8. 2019	11,472	3,454	8,018	114.4	1,200,211.0	80.0	0	0	24.8	367	52
9. 2020	8,267	1,799	6,468	48.9	0.0	38.2	0	0	24.8	1,928	39
10. 2021	20,694	15,102	5,592	108.1	0.0	29.2	0	0	24.8	(2,288)	113
11. 2022	3,943	445	3,498	17.7	0.0	15.7	0	0	24.8	3,360	116
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	6,048	749

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
	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	14,986	1,408	510	30	10	0	0	14,068	XXX
2. 2013	4,843	748	4,096	73	73	10	8	251	0	0	252	XXX
3. 2014	4,906	573	4,332	2,705	249	25	29	177	0	0	2,630	XXX
4. 2015	4,227	28	4,199	8,867	0	5	0	202	0	0	9,074	XXX
5. 2016	3,142	42	3,100	1,882	0	1	0	164	0	0	2,048	XXX
6. 2017	4,103	53	4,050	0	0	0	0	124	0	0	124	XXX
7. 2018	3,568	45	3,523	0	0	0	0	96	0	0	96	XXX
8. 2019	3,358	50	3,308	6,198	0	1	0	98	0	0	6,296	XXX
9. 2020	3,044	34	3,010	3,719	0	0	0	165	0	0	3,884	XXX
10. 2021	3,413	95	3,318	0	0	0	0	47	0	0	47	XXX
11. 2022	3,990	81	3,909	62	0	0	0	13	0	0	74	XXX
12. Totals	XXX	XXX	XXX	38,491	1,730	552	67	1,348	0	0	38,593	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	42,183	10,355	29,962	3,118	446	222	456	181	316	0	0	59,486	XXX
2. 2013	0	0	1,615	420	83	0	24	29	218	0	0	1,492	XXX
3. 2014	460	460	112	96	14	14	10	9	218	0	0	235	XXX
4. 2015	0	0	243	0	0	0	0	0	218	0	0	462	XXX
5. 2016	0	0	909	0	0	0	0	0	218	0	0	1,127	XXX
6. 2017	155	0	1,955	0	6	0	(6)	0	218	0	0	2,328	XXX
7. 2018	0	0	2,318	0	0	0	0	0	218	0	0	2,536	XXX
8. 2019	0	0	219	0	20	0	0	0	218	0	0	457	XXX
9. 2020	0	0	3,907	74	0	0	0	0	218	0	0	4,051	XXX
10. 2021	0	0	1,611	16	0	0	0	0	218	0	0	1,814	XXX
11. 2022	0	0	2,454	38	0	0	16	0	(25)	0	0	2,407	XXX
12. Totals	42,798	10,815	45,305	3,762	569	236	500	220	2,257	0	0	76,395	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	58,672	814
2. 2013	2,274	530	1,744	47.0	70.9	42.6	0	0	24.8	1,195	297
3. 2014	3,722	858	2,865	75.9	149.6	66.1	0	0	24.8	15	220
4. 2015	9,536	0	9,536	225.6	0.0	227.1	0	0	24.8	243	218
5. 2016	3,175	0	3,175	101.0	0.0	102.4	0	0	24.8	909	218
6. 2017	2,452	0	2,452	59.8	0.0	60.5	0	0	24.8	2,110	218
7. 2018	2,632	0	2,632	73.8	0.0	74.7	0	0	24.8	2,318	218
8. 2019	6,753	0	6,753	201.1	0.0	204.2	0	0	24.8	219	238
9. 2020	8,009	74	7,935	263.2	218.0	263.7	0	0	24.8	3,833	218
10. 2021	1,877	16	1,861	55.0	16.5	56.1	0	0	24.8	1,595	218
11. 2022	2,519	38	2,481	63.1	47.2	63.5	0	0	24.8	2,416	(9)
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	73,525	2,869

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments			
	1	2	3	4	5	6	7	8	9	10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	21	0	0	0	0	0	0	21	XXX
2. 2013	451	0	451	0	0	0	0	2	0	0	2	XXX
3. 2014	400	0	400	0	0	0	0	2	0	0	2	XXX
4. 2015	436	0	436	0	0	0	0	2	0	0	2	XXX
5. 2016	421	0	421	0	0	0	0	2	0	0	2	XXX
6. 2017	402	0	402	0	0	0	0	2	0	0	2	XXX
7. 2018	396	0	396	0	0	0	0	2	0	0	2	XXX
8. 2019	2,751	0	2,751	0	0	0	0	1	0	0	1	XXX
9. 2020	2,463	0	2,463	0	0	0	0	1	0	0	1	XXX
10. 2021	3,357	0	3,357	0	0	0	0	1	0	0	1	XXX
11. 2022	3,588	0	3,588	0	0	0	0	0	0	0	0	XXX
12. Totals	XXX	XXX	XXX	21	0	0	0	16	0	0	37	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	43	0	77	1	0	0	28	0	8	0	0	155	XXX
2. 2013	0	0	0	0	0	0	0	0	8	0	0	8	XXX
3. 2014	0	0	0	0	0	0	0	0	8	0	0	8	XXX
4. 2015	0	0	0	0	0	0	0	0	8	0	0	8	XXX
5. 2016	0	0	100	0	0	0	0	0	8	0	0	108	XXX
6. 2017	0	0	16,078	0	0	0	1,507	0	8	0	0	17,594	XXX
7. 2018	0	0	1,500	0	0	0	0	0	8	0	0	1,508	XXX
8. 2019	0	0	1,410	0	0	0	0	0	8	0	0	1,418	XXX
9. 2020	0	0	1,890	0	0	0	0	0	8	0	0	1,898	XXX
10. 2021	0	0	2,700	0	0	0	0	0	8	0	0	2,708	XXX
11. 2022	0	0	3,061	0	0	0	2	0	0	0	0	3,062	XXX
12. Totals	43	0	26,815	1	0	0	1,537	0	84	0	0	28,478	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	118	37
2. 2013	11	0	11	2.4	0.0	2.4	0	0	24.8	0	8
3. 2014	11	0	11	2.7	0.0	2.7	0	0	24.8	0	8
4. 2015	11	0	11	2.5	0.0	2.5	0	0	24.8	0	8
5. 2016	110	0	110	26.2	0.0	26.2	0	0	24.8	100	8
6. 2017	17,596	0	17,596	4,376.8	0.0	4,376.8	0	0	24.8	16,078	1,515
7. 2018	1,510	0	1,510	381.1	0.0	381.1	0	0	24.8	1,500	8
8. 2019	1,420	0	1,420	51.6	0.0	51.6	0	0	24.8	1,410	8
9. 2020	1,899	0	1,899	77.1	0.0	77.1	0	0	24.8	1,890	8
10. 2021	2,709	0	2,709	80.7	0.0	80.7	0	0	24.8	2,700	8
11. 2022	3,062	0	3,062	85.3	0.0	85.3	0	0	24.8	3,061	1
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	26,857	1,621

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	14,278	864	16,905	950	(2,311)	10	(51)	27,048	XXX
2. 2013	69,371	4,437	64,933	34,931	3,043	9,564	348	5,828	2	447	46,930	1,311
3. 2014	67,546	2,541	65,005	21,703	1,963	7,229	214	5,028	5	41	31,779	872
4. 2015	62,099	1,762	60,336	10,430	497	7,241	298	4,703	6	8	21,573	635
5. 2016	53,904	1,481	52,424	9,350	189	5,249	172	2,808	1	522	17,046	536
6. 2017	54,589	748	53,840	12,287	130	5,067	26	2,925	2	43	20,120	625
7. 2018	54,905	617	54,288	8,766	10	4,176	12	2,430	4	2	15,347	488
8. 2019	55,326	477	54,849	5,995	36	4,083	6	2,518	4	8	12,549	430
9. 2020	47,813	393	47,420	2,152	0	985	16	1,855	0	0	4,976	290
10. 2021	43,193	398	42,795	1,866	2	405	2	1,588	0	3	3,855	205
11. 2022	42,105	386	41,720	395	0	79	0	896	0	1	1,370	142
12. Totals	XXX	XXX	XXX	122,154	6,734	60,983	2,042	28,268	36	1,024	202,592	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	26,208	6,268	72,060	15,542	30,147	2,696	84,966	5,143	38,365	46	0	222,051	72,282
2. 2013	2,228	103	3,554	232	1,146	7	866	19	597	0	0	8,030	44
3. 2014	2,199	0	2,344	296	629	2	830	35	498	0	0	6,167	42
4. 2015	1,793	209	2,288	22	565	46	1,075	10	792	0	0	6,226	42
5. 2016	3,279	0	3,474	16	839	(1)	1,643	6	584	0	0	9,798	48
6. 2017	6,934	1	6,684	(2)	1,562	0	2,429	2	1,785	0	0	19,392	110
7. 2018	7,248	0	7,067	90	2,026	0	3,702	5	1,486	0	0	21,433	71
8. 2019	8,730	25	12,384	754	3,187	9	7,123	78	1,051	0	0	31,609	66
9. 2020	4,443	356	17,210	203	1,118	34	8,539	68	762	0	0	31,409	89
10. 2021	2,113	8	30,168	140	568	5	11,461	32	959	0	0	45,083	37
11. 2022	1,082	0	24,848	165	310	0	11,037	67	2,249	(48)	0	39,341	33
12. Totals	66,257	6,971	182,080	17,458	42,095	2,797	133,671	5,466	49,128	0	0	440,541	72,864

	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	76,458	145,593
2. 2013	58,714	3,754	54,961	84.6	84.6	84.6	0	0	24.8	5,448	2,583
3. 2014	40,460	2,515	37,945	59.9	99.0	58.4	0	0	24.8	4,246	1,920
4. 2015	28,887	1,088	27,799	46.5	61.8	46.1	0	0	24.8	3,849	2,377
5. 2016	27,227	383	26,844	50.5	25.8	51.2	0	0	24.8	6,737	3,061
6. 2017	39,672	160	39,512	72.7	21.4	73.4	0	0	24.8	13,619	5,774
7. 2018	36,902	122	36,780	67.2	19.8	67.8	0	0	24.8	14,225	7,209
8. 2019	45,070	912	44,158	81.5	191.3	80.5	0	0	24.8	20,335	11,273
9. 2020	37,063	678	36,385	77.5	172.4	76.7	0	0	24.8	21,094	10,315
10. 2021	49,127	190	48,937	113.7	47.7	114.4	0	0	24.8	32,132	12,951
11. 2022	40,896	185	40,712	97.1	47.9	97.6	0	0	24.8	25,765	13,576
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	223,908	216,632

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			
	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	(200)	0	56	0	7	0	0	(137)	XXX
2. 2013	6,965	645	6,320	921	0	685	2	194	0	0	1,798	27
3. 2014	6,837	345	6,492	1,530	316	556	97	125	0	0	1,797	13
4. 2015	6,966	405	6,561	1,741	0	645	0	105	0	0	2,491	13
5. 2016	7,045	349	6,696	499	0	445	0	83	0	0	1,027	6
6. 2017	6,908	238	6,670	512	0	619	0	76	0	0	1,207	8
7. 2018	6,644	202	6,442	708	0	321	0	(48)	0	0	981	9
8. 2019	6,575	153	6,422	1,051	0	236	0	74	0	0	1,360	5
9. 2020	7,048	58	6,990	318	0	73	0	62	0	0	454	3
10. 2021	7,622	65	7,557	254	0	73	0	88	0	0	415	4
11. 2022	8,066	59	8,006	0	0	22	0	45	0	0	67	3
12. Totals	XXX	XXX	XXX	7,335	316	3,730	99	811	0	0	11,461	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	5,572	2,350	2,494	300	532	0	1,667	54	161	0	0	7,722	4
2. 2013	6	0	54	0	25	0	36	0	27	0	0	148	0
3. 2014	0	0	144	0	0	0	88	0	27	0	0	258	0
4. 2015	0	0	124	0	13	0	90	0	48	0	0	276	1
5. 2016	206	0	21	0	127	0	16	0	90	0	0	461	0
6. 2017	(4)	0	119	0	49	0	142	0	27	0	0	333	1
7. 2018	6	0	439	0	1	0	349	0	48	0	0	844	0
8. 2019	7	0	739	0	64	0	599	0	111	0	0	1,520	1
9. 2020	74	0	1,236	49	69	0	1,279	4	69	0	0	2,674	0
10. 2021	634	0	859	43	147	0	1,494	0	238	0	0	3,329	3
11. 2022	195	0	1,509	33	73	0	1,554	0	(492)	0	0	2,806	2
12. Totals	6,696	2,350	7,739	425	1,100	0	7,315	58	353	0	0	20,371	12

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	5,416	2,306
2. 2013	1,948	2	1,946	28.0	0.3	30.8	0	0	24.8	61	88
3. 2014	2,469	413	2,056	36.1	119.5	31.7	0	0	24.8	144	115
4. 2015	2,767	0	2,767	39.7	0.0	42.2	0	0	24.8	124	152
5. 2016	1,488	0	1,488	21.1	0.0	22.2	0	0	24.8	227	234
6. 2017	1,540	0	1,540	22.3	0.0	23.1	0	0	24.8	115	218
7. 2018	1,825	0	1,825	27.5	0.0	28.3	0	0	24.8	445	398
8. 2019	2,881	0	2,881	43.8	0.0	44.9	0	0	24.8	746	775
9. 2020	3,180	53	3,128	45.1	91.1	44.7	0	0	24.8	1,261	1,413
10. 2021	3,787	43	3,744	49.7	66.4	49.5	0	0	24.8	1,450	1,878
11. 2022	2,906	33	2,873	36.0	55.2	35.9	0	0	24.8	1,671	1,135
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	11,661	8,711

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

($000 OMITTED)

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

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	0	0	0	0	0	0	0	0	0	0	0	0	0
2. 2021	0	0	0	0	0	0	0	0	0	0	0	0	0
3. 2022	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Totals	0	0	0	0	0	0	0	0	0	0	0	0	0

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0
2. 2021	0	0	0	0.0	0.0	0.0	0	0	24.8	0	0
3. 2022	0	0	0	0.0	0.0	0.0	0	0	24.8	0	0
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

SCHEDULE P - PART 1T - WARRANTY

($000 OMITTED)

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

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	0	0	0	0	0	0	0	0	0	0	0	0	0
2. 2021	0	0	0	0	0	0	0	0	0	0	0	0	0
3. 2022	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Totals	0	0	0	0	0	0	0	0	0	0	0	0	0

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0
2. 2021	0	0	0	0.0	0.0	0.0	0	0	24.8	0	0
3. 2022	0	0	0	0.0	0.0	0.0	0	0	24.8	0	0
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

SCHEDULE P - PART 2A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2013	2 2014	3 2015	4 2016	5 2017	6 2018	7 2019	8 2020	9 2021	10 2022	11 One Year	12 Two Year
1. Prior	81,634	71,301	65,092	64,304	65,096	61,897	62,599	62,738	63,191	64,633	1,443	1,896
2. 2013	388,168	364,251	355,208	357,535	357,492	357,245	356,658	356,528	356,597	356,510	(86)	(17)
3. 2014	XXX	396,140	378,440	379,352	380,268	378,734	376,633	377,092	376,848	376,697	(151)	(395)
4. 2015	XXX	XXX	373,393	375,970	377,547	375,795	373,630	373,640	373,945	373,744	(201)	104
5. 2016	XXX	XXX	XXX	405,020	403,830	398,568	394,750	393,572	392,312	392,135	(177)	(1,437)
6. 2017	XXX	XXX	XXX	XXX	614,852	620,735	621,400	571,315	568,215	569,987	1,772	(1,328)
7. 2018	XXX	XXX	XXX	XXX	XXX	674,558	669,004	620,213	606,835	606,321	(513)	(13,892)
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	598,704	610,386	608,107	607,775	(333)	(2,611)
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	777,220	764,708	749,550	(15,158)	(27,670)
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	884,421	889,780	5,359	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,090,098	XXX	XXX
										12. Totals	(8,045)	(45,352)

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

1. Prior	270,663	274,527	270,204	268,306	269,357	273,586	273,541	273,530	273,594	269,860	(3,734)	(3,670)
2. 2013	338,519	340,032	328,632	327,117	325,664	324,794	323,950	324,089	324,176	324,187	11	98
3. 2014	XXX	313,194	309,078	307,357	307,878	306,470	305,603	305,261	305,153	305,272	119	11
4. 2015	XXX	XXX	338,240	355,316	353,392	349,970	349,519	349,581	349,976	349,986	10	405
5. 2016	XXX	XXX	XXX	434,329	437,797	433,931	429,351	427,494	428,084	428,267	183	773
6. 2017	XXX	XXX	XXX	XXX	510,576	499,716	491,511	488,278	486,623	486,629	6	(1,649)
7. 2018	XXX	XXX	XXX	XXX	XXX	512,304	510,997	504,188	501,126	501,709	583	(2,479)
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	520,636	522,681	517,049	518,623	1,574	(4,058)
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	432,866	426,467	418,602	(7,865)	(14,264)
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	543,975	562,940	18,964	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	674,734	XXX	XXX
										12. Totals	9,851	(24,834)

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

1. Prior	405,026	397,054	398,342	395,903	399,109	397,251	395,718	401,446	398,387	398,026	(361)	(3,420)
2. 2013	258,569	255,017	257,342	260,503	266,789	269,081	271,040	271,160	269,814	268,260	(1,554)	(2,900)
3. 2014	XXX	244,400	238,643	242,640	246,197	252,692	257,603	258,534	257,469	256,367	(1,102)	(2,168)
4. 2015	XXX	XXX	240,883	236,861	244,363	257,641	270,742	272,948	273,258	274,583	1,325	1,635
5. 2016	XXX	XXX	XXX	255,430	257,884	272,024	293,106	297,995	299,014	299,240	226	1,244
6. 2017	XXX	XXX	XXX	XXX	281,060	302,948	308,140	317,333	321,699	324,024	2,326	6,691
7. 2018	XXX	XXX	XXX	XXX	XXX	335,689	339,593	364,617	369,972	375,262	5,291	10,645
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	368,303	415,682	425,545	434,171	8,627	18,489
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	365,639	352,941	341,585	(11,356)	(24,054)
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	354,217	363,156	8,939	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	393,019	XXX	XXX
										12. Totals	12,360	6,163

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

1. Prior	3,129,051	3,126,890	3,082,801	3,028,527	2,988,027	2,927,217	2,900,418	2,892,590	2,885,565	2,861,308	(24,258)	(31,283)
2. 2013	666,192	663,712	662,018	653,787	642,867	633,013	616,460	607,644	603,157	595,388	(7,769)	(12,256)
3. 2014	XXX	673,486	671,975	668,877	650,529	638,749	627,234	616,196	611,167	596,653	(14,514)	(19,543)
4. 2015	XXX	XXX	695,735	679,804	657,139	640,315	618,016	593,813	579,645	563,462	(16,183)	(30,352)
5. 2016	XXX	XXX	XXX	723,903	705,016	674,164	646,359	620,459	602,004	585,806	(16,197)	(34,652)
6. 2017	XXX	XXX	XXX	XXX	719,639	694,892	668,732	643,050	630,898	606,087	(24,811)	(36,963)
7. 2018	XXX	XXX	XXX	XXX	XXX	710,001	693,049	672,978	648,859	627,133	(21,726)	(45,846)
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	691,434	699,436	692,472	675,246	(17,226)	(24,190)
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	659,598	650,553	624,979	(25,574)	(34,619)
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	607,883	602,063	(5,820)	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	591,252	XXX	XXX
										12. Totals	(174,078)	(269,704)

SCHEDULE P - PART 2E - COMMERCIAL MULTIPLE PERIL

1. Prior	550,800	564,248	563,791	556,383	555,162	544,214	532,576	538,524	539,966	541,692	1,726	3,168
2. 2013	386,332	389,732	389,633	387,134	382,594	384,692	384,570	384,409	382,826	382,247	(579)	(2,163)
3. 2014	XXX	396,240	388,776	388,294	386,491	389,448	390,709	390,832	389,396	388,241	(1,155)	(2,591)
4. 2015	XXX	XXX	375,598	391,423	383,655	383,962	386,220	383,104	380,657	377,081	(3,576)	(6,023)
5. 2016	XXX	XXX	XXX	395,609	385,563	379,105	377,121	379,749	375,939	373,966	(1,973)	(5,783)
6. 2017	XXX	XXX	XXX	XXX	424,790	440,678	447,920	445,879	450,157	451,452	1,296	5,573
7. 2018	XXX	XXX	XXX	XXX	XXX	467,292	499,339	494,738	499,301	501,563	2,263	6,825
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	473,253	489,256	492,694	496,177	3,484	6,921
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	503,619	502,438	499,801	(2,637)	(3,818)
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	519,902	502,535	(17,368)	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	599,234	XXX	XXX
										12. Totals	(18,520)	2,109

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

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2013	2 2014	3 2015	4 2016	5 2017	6 2018	7 2019	8 2020	9 2021	10 2022	11 One Year	12 Two Year
1. Prior	4,561	6,065	5,598	5,598	3,488	4,492	4,421	3,282	3,282	3,279	(3)	(2)
2. 2013	0	0	0	0	0	0	0	0	0	0	0	0
3. 2014	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2015	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2016	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(1)	(1)	(1)	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(1)	(1)	0	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(1)	XXX	XXX
										12. Totals	(3)	(2)

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

1. Prior	18,182	16,190	15,204	14,017	11,482	12,689	12,095	11,066	11,316	11,512	196	446
2. 2013	(1)	(1)	(1)	(1)	(1)	(1)	(1)	(1)	(1)	(1)	0	0
3. 2014	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2015	XXX	XXX	(1)	(1)	(1)	(1)	(1)	(1)	(1)	(1)	0	0
5. 2016	XXX	XXX	XXX	(1)	(1)	0	0	0	0	0	0	0
6. 2017	XXX	XXX	XXX	XXX	(1)	(1)	(1)	(1)	(1)	(1)	0	0
7. 2018	XXX	XXX	XXX	XXX	XXX	(1)	(1)	(1)	(1)	(1)	0	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
										12. Totals	196	446

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

1. Prior	48,896	46,796	46,672	47,854	48,307	43,919	42,182	38,457	39,545	40,767	1,222	2,309
2. 2013	51,652	47,253	46,744	46,637	46,215	46,162	45,631	45,504	45,398	45,384	(14)	(120)
3. 2014	XXX	49,031	50,143	50,100	51,405	52,903	52,386	53,228	52,589	52,374	(215)	(854)
4. 2015	XXX	XXX	46,786	44,493	47,230	46,786	48,479	48,638	48,896	47,767	(1,129)	(871)
5. 2016	XXX	XXX	XXX	45,000	39,473	39,180	38,937	39,686	39,011	39,281	270	(405)
6. 2017	XXX	XXX	XXX	XXX	53,314	52,969	52,998	53,346	53,870	54,239	370	893
7. 2018	XXX	XXX	XXX	XXX	XXX	52,260	54,096	52,789	53,755	52,184	(1,571)	(605)
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	52,157	53,736	51,833	49,964	(1,869)	(3,772)
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	58,234	57,502	55,254	(2,248)	(2,981)
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	65,013	63,917	(1,096)	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	68,145	XXX	XXX
										12. Totals	(6,282)	(6,407)

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

1. Prior	1,347,015	1,276,706	1,282,920	1,293,244	1,305,498	1,369,771	1,434,214	1,500,443	1,547,830	1,621,945	74,116	121,502
2. 2013	235,374	237,522	223,711	221,789	218,304	217,057	224,396	224,890	222,407	222,243	(164)	(2,647)
3. 2014	XXX	235,892	231,969	226,522	217,206	220,832	238,565	232,337	229,831	228,972	(859)	(3,365)
4. 2015	XXX	XXX	238,127	220,439	216,452	228,346	251,687	261,675	260,729	264,517	3,788	2,842
5. 2016	XXX	XXX	XXX	257,055	249,850	257,948	281,384	287,233	287,615	289,898	2,283	2,665
6. 2017	XXX	XXX	XXX	XXX	266,757	269,970	281,603	289,209	291,312	300,441	9,129	11,232
7. 2018	XXX	XXX	XXX	XXX	XXX	300,806	312,633	321,532	329,642	350,884	21,242	29,352
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	349,833	356,846	353,024	370,955	17,930	14,108
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	353,274	339,908	339,778	(130)	(13,496)
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	364,247	367,279	3,031	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	400,194	XXX	XXX
										12. Totals	130,367	162,194

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

1. Prior	470,691	450,665	427,574	397,751	385,765	374,462	339,475	336,613	348,326	337,232	(11,094)	620
2. 2013	85,999	95,846	106,037	111,262	121,777	111,189	106,048	101,777	99,032	98,522	(510)	(3,255)
3. 2014	XXX	88,041	91,902	98,916	93,285	81,109	76,572	76,178	75,051	75,621	571	(557)
4. 2015	XXX	XXX	81,699	84,250	78,838	72,919	61,328	65,993	65,850	66,355	504	361
5. 2016	XXX	XXX	XXX	77,905	83,310	85,172	87,871	87,083	83,642	84,328	686	(2,755)
6. 2017	XXX	XXX	XXX	XXX	80,260	81,280	83,780	76,004	81,457	86,123	4,666	10,119
7. 2018	XXX	XXX	XXX	XXX	XXX	83,788	88,175	97,136	100,741	102,770	2,029	5,634
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	87,410	100,479	106,580	107,807	1,227	7,328
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	114,423	114,337	109,501	(4,836)	(4,922)
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	109,763	98,816	(10,947)	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	116,057	XXX	XXX
										12. Totals	(17,705)	12,574

SCHEDULE P - PART 2I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY, AND THEFT)

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2013	2 2014	3 2015	4 2016	5 2017	6 2018	7 2019	8 2020	9 2021	10 2022	11 One Year	12 Two Year
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	179,856	147,132	139,034	(8,098)	(40,822)
2. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	301,841	287,523	(14,317)	XXX
3. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	305,108	XXX	XXX
										4. Totals	(22,416)	(40,822)

SCHEDULE P - PART 2J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	50,845	16,159	11,330	(4,829)	(39,515)
2. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	469,949	456,462	(13,487)	XXX
3. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	608,283	XXX	XXX
										4. Totals	(18,315)	(39,515)

SCHEDULE P - PART 2K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,441	26,043	24,064	(1,978)	2,623
2. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,384	4,349	(2,035)	XXX
3. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,306	XXX	XXX
										4. Totals	(4,013)	2,623

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	520	68	24	(44)	(496)
2. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
3. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
										4. Totals	(44)	(496)

SCHEDULE P - PART 2M - INTERNATIONAL

1. Prior	1,975	2,192	2,718	2,718	2,514	2,517	2,534	2,114	2,042	2,043	1	(71)
2. 2013	1,439	561	551	534	410	409	329	329	329	329	0	0
3. 2014	XXX	164	164	164	13	13	3	0	0	0	0	0
4. 2015	XXX	XXX	397	397	224	224	132	123	123	123	0	0
5. 2016	XXX	XXX	XXX	694	604	604	487	198	198	198	0	0
6. 2017	XXX	XXX	XXX	XXX	378	256	88	0	0	0	0	0
7. 2018	XXX	XXX	XXX	XXX	XXX	1,267	1,190	687	687	687	0	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	479	149	149	149	0	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
										12. Totals	1	(71)

SCHEDULE P - PART 2N - REINSURANCE NONPROPORTIONAL ASSUMED PROPERTY

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2013	2 2014	3 2015	4 2016	5 2017	6 2018	7 2019	8 2020	9 2021	10 2022	11 One Year	12 Two Year
1. Prior	12,031	9,935	10,989	10,896	10,723	9,074	8,315	8,546	6,173	6,304	131	(2,243)
2. 2013	2,748	2,693	3,232	3,447	3,479	3,405	3,405	3,148	3,147	3,147	0	(1)
3. 2014	XXX	1,593	2,445	3,409	3,448	3,448	3,183	2,937	2,924	2,890	(34)	(48)
4. 2015	XXX	XXX	4,978	3,623	3,131	3,131	3,131	2,597	2,597	2,594	(3)	(4)
5. 2016	XXX	XXX	XXX	3,961	3,317	3,313	3,268	2,890	4,549	4,549	0	1,659
6. 2017	XXX	XXX	XXX	XXX	2,652	2,712	2,713	2,842	2,942	2,902	(41)	60
7. 2018	XXX	XXX	XXX	XXX	XXX	1,148	838	1,347	1,315	1,265	(50)	(83)
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	6,026	6,925	7,339	7,965	626	1,040
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,120	6,149	6,425	277	306
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,812	5,558	(254)	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,485	XXX	XXX
12. Totals											651	686

SCHEDULE P - PART 2O - REINSURANCE NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	196,893	156,440	163,818	167,514	179,107	174,113	175,437	174,267	175,430	175,928	498	1,661
2. 2013	6,639	6,514	2,767	2,755	2,790	2,758	2,758	2,736	1,312	1,275	(38)	(1,461)
3. 2014	XXX	3,121	3,171	1,869	1,794	2,570	2,544	2,504	2,434	2,469	35	(34)
4. 2015	XXX	XXX	2,712	7,175	8,166	9,158	9,204	9,204	9,184	9,116	(68)	(88)
5. 2016	XXX	XXX	XXX	2,558	2,558	1,057	2,793	2,793	2,793	2,792	(1)	(1)
6. 2017	XXX	XXX	XXX	XXX	2,666	2,178	2,178	2,178	2,178	2,110	(68)	(68)
7. 2018	XXX	XXX	XXX	XXX	XXX	2,435	2,435	2,435	2,435	2,318	(118)	(118)
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	6,512	6,512	6,512	6,437	(75)	(75)
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,598	7,714	7,551	(163)	2,953
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,906	1,595	(311)	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,493	XXX	XXX
12. Totals											(308)	2,768

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

1. Prior	4,262	4,758	4,758	4,202	4,202	3,746	3,329	2,945	2,202	1,904	(297)	(1,041)
2. 2013	349	349	349	0	0	0	294	294	0	0	0	(294)
3. 2014	XXX	327	327	327	265	117	1,057	1,057	0	0	0	(1,057)
4. 2015	XXX	XXX	243	243	119	0	887	887	0	0	0	(887)
5. 2016	XXX	XXX	XXX	200	200	51	1,891	1,891	1,013	100	(913)	(1,792)
6. 2017	XXX	XXX	XXX	XXX	173	49	19,272	19,272	19,272	17,585	(1,687)	(1,687)
7. 2018	XXX	XXX	XXX	XXX	XXX	163	2,413	2,413	2,413	1,500	(913)	(913)
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	2,321	2,321	2,321	1,410	(911)	(911)
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,042	2,042	1,890	(152)	(152)
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,851	2,700	(151)	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,062	XXX	XXX
12. Totals											(5,025)	(8,735)

SCHEDULE P - PART 2R - SECTION 1 - PRODUCTS LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2013	2 2014	3 2015	4 2016	5 2017	6 2018	7 2019	8 2020	9 2021	10 2022	11 One Year	12 Two Year
1. Prior	553,330	478,879	481,896	495,685	513,185	546,842	567,827	582,035	604,979	616,664	11,685	34,629
2. 2013	43,261	41,457	48,797	46,519	43,792	46,916	47,099	46,417	47,319	48,538	1,219	2,121
3. 2014	XXX	35,719	36,572	35,114	32,106	34,438	33,724	32,099	32,633	32,424	(209)	325
4. 2015	XXX	XXX	37,171	34,874	32,974	31,327	30,242	27,050	24,195	22,310	(1,885)	(4,740)
5. 2016	XXX	XXX	XXX	28,884	31,927	29,380	32,112	29,781	25,090	23,453	(1,637)	(6,328)
6. 2017	XXX	XXX	XXX	XXX	33,256	34,120	36,537	36,591	35,522	34,805	(717)	(1,786)
7. 2018	XXX	XXX	XXX	XXX	XXX	31,462	29,590	30,179	34,020	32,868	(1,152)	2,689
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	32,466	34,051	43,898	40,595	(3,303)	6,543
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	29,306	38,794	33,768	(5,025)	4,463
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	46,321	46,391	70	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	37,519	XXX	XXX
										12. Totals	(956)	37,915

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

1. Prior	14,438	15,559	14,965	17,150	17,531	17,031	12,193	15,631	15,421	15,643	222	12
2. 2013	2,524	2,801	2,738	2,576	2,433	2,475	1,862	1,807	1,778	1,725	(53)	(82)
3. 2014	XXX	2,588	2,572	3,294	2,599	1,868	1,881	1,932	1,988	1,905	(84)	(28)
4. 2015	XXX	XXX	2,771	2,962	2,937	1,350	2,319	2,596	2,550	2,614	64	17
5. 2016	XXX	XXX	XXX	2,918	3,109	3,280	1,999	1,815	1,383	1,315	(68)	(500)
6. 2017	XXX	XXX	XXX	XXX	3,156	3,444	2,347	1,978	1,786	1,437	(349)	(542)
7. 2018	XXX	XXX	XXX	XXX	XXX	3,051	3,730	3,430	2,519	1,825	(694)	(1,605)
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	3,866	4,206	3,259	2,696	(563)	(1,510)
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,716	3,545	2,996	(549)	(719)
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,590	3,418	(172)	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,320	XXX	XXX
										12. Totals	(2,245)	(4,956)

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

NONE

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

SCHEDULE P - PART 2T - WARRANTY

NONE

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

SCHEDULE P - PART 3A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022		
1. Prior	000	30,966	46,438	55,357	59,948	58,270	60,747	61,133	61,839	62,423	0	0
2. 2013	258,287	329,385	341,887	349,368	353,465	354,602	355,539	355,887	356,217	356,252	35,731	2,425
3. 2014	XXX	273,170	347,281	364,201	371,005	373,222	374,756	375,715	375,884	376,075	36,376	2,309
4. 2015	XXX	XXX	256,159	343,006	359,597	367,341	370,093	371,682	372,511	372,996	34,591	2,347
5. 2016	XXX	XXX	XXX	273,934	362,421	379,194	385,764	388,578	389,566	390,849	34,730	2,196
6. 2017	XXX	XXX	XXX	XXX	389,075	543,793	580,396	549,201	552,680	554,723	40,806	2,270
7. 2018	XXX	XXX	XXX	XXX	XXX	430,013	595,683	585,855	583,508	588,434	45,142	2,402
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	418,593	564,164	588,726	596,756	43,490	2,375
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	518,128	685,066	707,279	52,344	2,894
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	593,420	822,299	53,567	4,000
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	646,943	41,772	2,753

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

1. Prior	000	104,641	163,509	194,452	209,163	218,782	222,531	225,538	228,138	229,304	0	0
2. 2013	135,070	225,342	271,111	300,569	314,564	319,969	322,058	323,302	323,631	323,944	44,462	8,704
3. 2014	XXX	116,656	204,793	254,015	282,428	296,121	301,913	303,355	304,501	304,870	40,059	7,731
4. 2015	XXX	XXX	132,713	238,743	292,321	322,707	338,561	344,228	347,108	348,614	44,249	5,740
5. 2016	XXX	XXX	XXX	154,028	293,583	359,276	396,096	413,055	420,582	425,209	51,451	7,602
6. 2017	XXX	XXX	XXX	XXX	175,225	332,432	409,683	448,982	467,557	478,851	56,172	9,227
7. 2018	XXX	XXX	XXX	XXX	XXX	179,673	342,951	417,434	456,992	482,551	54,447	8,780
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	181,429	347,981	424,373	474,102	51,328	9,062
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	139,869	268,761	340,306	34,777	6,343
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	168,488	365,280	38,702	9,549
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	213,313	24,474	6,989

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

1. Prior	000	143,638	242,255	302,573	334,845	355,509	371,634	375,554	377,516	379,954	0	0
2. 2013	52,344	109,699	164,999	206,062	236,998	253,730	261,545	263,902	264,624	265,719	14,806	11,264
3. 2014	XXX	43,889	95,755	148,699	193,945	223,949	239,206	244,964	251,389	252,852	13,332	10,857
4. 2015	XXX	XXX	47,223	105,463	165,555	210,739	242,596	255,968	262,714	267,717	13,070	11,047
5. 2016	XXX	XXX	XXX	45,330	110,034	172,714	231,373	258,636	273,405	287,210	13,415	12,068
6. 2017	XXX	XXX	XXX	XXX	48,849	117,116	189,566	241,136	275,642	298,549	13,183	12,146
7. 2018	XXX	XXX	XXX	XXX	XXX	57,210	134,895	214,431	277,074	325,362	13,638	12,540
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	58,285	151,654	237,049	317,339	13,077	12,331
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	43,885	103,715	171,123	8,354	7,935
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	44,430	120,250	7,577	8,250
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	52,458	4,699	6,821

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

1. Prior	000	270,622	474,250	645,752	790,163	909,956	1,012,408	1,095,788	1,167,857	1,233,986	0	0
2. 2013	119,799	252,247	326,606	373,440	402,791	423,229	437,835	448,622	456,191	463,251	33,335	3,719
3. 2014	XXX	119,484	249,901	324,332	370,506	398,434	418,533	432,075	442,071	450,192	32,762	3,682
4. 2015	XXX	XXX	112,947	236,482	305,432	346,418	372,871	388,281	401,247	408,538	32,679	3,740
5. 2016	XXX	XXX	XXX	110,394	230,815	295,241	335,932	361,129	378,263	392,233	32,378	3,665
6. 2017	XXX	XXX	XXX	XXX	112,326	233,054	301,848	343,599	370,524	389,157	30,012	3,684
7. 2018	XXX	XXX	XXX	XXX	XXX	114,395	240,627	306,329	348,538	376,841	28,997	3,827
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	120,856	247,023	318,877	363,448	27,835	3,707
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	100,245	206,064	263,870	19,578	4,903
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	110,089	218,709	19,547	3,367
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	100,038	12,184	5,130

SCHEDULE P - PART 3E - COMMERCIAL MULTIPLE PERIL

1. Prior	000	155,191	265,771	332,741	373,443	404,616	436,512	450,222	460,765	470,280	0	0
2. 2013	149,775	233,408	278,046	311,688	337,842	353,618	363,974	367,916	370,655	373,560	10,763	8,772
3. 2014	XXX	145,471	224,593	273,243	315,602	345,308	361,364	369,281	373,645	377,779	10,020	8,331
4. 2015	XXX	XXX	139,409	230,768	272,892	312,911	336,826	347,701	356,673	362,509	9,018	7,802
5. 2016	XXX	XXX	XXX	132,656	220,595	265,184	300,620	323,901	339,451	348,739	8,333	7,519
6. 2017	XXX	XXX	XXX	XXX	154,761	266,038	311,052	351,091	386,507	408,017	8,460	7,820
7. 2018	XXX	XXX	XXX	XXX	XXX	180,175	301,322	350,437	390,990	426,252	8,418	7,384
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	157,425	271,281	327,688	378,647	7,723	7,048
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	177,626	270,062	316,096	6,796	8,642
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	172,442	284,643	6,127	5,637
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	186,601	3,960	3,847

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

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022		
1. Prior	000	261	1,361	1,424	1,708	1,979	2,642	2,739	2,812	2,811	0	0
2. 2013	0	0	0	0	0	0	0	0	0	0	0	0
3. 2014	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2015	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2016	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	4	4	4	0	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0

SCHEDULE P - PART 3F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

1. Prior	000	763	737	1,101	2,017	2,139	2,649	3,055	3,440	3,468	0	0
2. 2013	0	0	0	0	0	0	0	0	0	0	0	0
3. 2014	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2015	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2016	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0

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

1. Prior	000	12,454	19,635	22,419	26,463	27,569	28,076	28,315	28,816	29,201	XXX	XXX
2. 2013	22,499	35,555	39,163	42,772	44,467	44,857	45,015	45,126	45,167	45,227	XXX	XXX
3. 2014	XXX	21,427	36,353	44,149	47,962	50,690	51,364	51,438	51,571	51,589	XXX	XXX
4. 2015	XXX	XXX	20,891	33,965	40,731	42,535	45,969	46,370	47,350	46,431	XXX	XXX
5. 2016	XXX	XXX	XXX	18,691	30,049	33,610	36,107	36,675	37,071	37,511	XXX	XXX
6. 2017	XXX	XXX	XXX	XXX	24,964	40,844	46,187	49,302	51,106	51,827	XXX	XXX
7. 2018	XXX	XXX	XXX	XXX	XXX	25,656	38,781	43,303	46,038	47,496	XXX	XXX
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	22,787	37,226	39,960	43,495	XXX	XXX
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,858	42,359	46,009	XXX	XXX
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,402	45,168	XXX	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27,807	XXX	XXX

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

1. Prior	000	182,911	337,389	564,552	676,557	778,469	858,811	916,645	975,560	1,039,288	0	0
2. 2013	9,591	42,222	87,985	117,987	148,752	171,169	188,953	193,225	196,652	200,689	1,977	3,227
3. 2014	XXX	9,444	37,558	75,222	120,547	149,642	177,677	189,738	195,836	199,754	1,764	3,421
4. 2015	XXX	XXX	10,080	34,678	84,204	139,050	183,279	204,761	216,413	228,572	1,751	3,262
5. 2016	XXX	XXX	XXX	9,248	50,115	109,392	163,924	191,894	216,696	238,856	1,635	3,039
6. 2017	XXX	XXX	XXX	XXX	10,488	47,657	98,113	139,485	181,713	228,506	1,552	2,780
7. 2018	XXX	XXX	XXX	XXX	XXX	10,013	50,071	111,526	176,146	231,223	1,521	2,767
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	11,974	58,678	119,157	200,019	1,474	2,484
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,216	55,505	110,396	1,066	1,513
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,254	59,136	807	1,545
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,039	416	1,526

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

1. Prior	000	75,069	163,754	205,688	232,188	247,316	264,103	269,843	280,994	301,328	0	0
2. 2013	3,233	18,409	29,736	49,568	60,405	67,564	71,313	74,439	79,383	95,690	425	109
3. 2014	XXX	3,342	16,338	30,314	45,818	57,879	66,715	69,205	70,008	71,183	414	87
4. 2015	XXX	XXX	4,501	15,599	29,924	44,377	48,996	51,214	58,774	59,218	355	79
5. 2016	XXX	XXX	XXX	2,539	15,562	26,769	42,031	55,581	70,428	74,116	370	92
6. 2017	XXX	XXX	XXX	XXX	2,927	13,379	26,942	41,897	54,590	63,560	362	109
7. 2018	XXX	XXX	XXX	XXX	XXX	4,213	17,853	33,629	52,529	67,788	366	102
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	5,266	19,259	39,188	54,277	355	104
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,280	26,084	39,853	289	101
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,299	19,460	219	88
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,468	71	49

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

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022		
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	88,415	99,205	XXX	XXX
2. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	173,802	270,871	XXX	XXX
3. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	155,441	XXX	XXX

SCHEDULE P - PART 3J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	11,270	9,309	0	0
2. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	414,336	456,095	186,361	19,264
3. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	537,681	171,009	14,052

SCHEDULE P - PART 3K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	3,879	9,370	XXX	XXX
2. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	925	1,272	XXX	XXX
3. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	955	XXX	XXX

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

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

SCHEDULE P - PART 3M - INTERNATIONAL

1. Prior	000	627	1,654	1,754	1,863	1,816	1,912	1,918	1,930	1,928	XXX	XXX
2. 2013	0	69	86	327	327	328	329	329	329	329	XXX	XXX
3. 2014	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
4. 2015	XXX	XXX	0	0	99	123	123	123	123	123	XXX	XXX
5. 2016	XXX	XXX	XXX	46	70	123	198	198	198	198	XXX	XXX
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0	XXX	XXX
7. 2018	XXX	XXX	XXX	XXX	XXX	0	687	687	687	687	XXX	XXX
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	149	149	149	149	XXX	XXX
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX	XXX
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX

SCHEDULE P - PART 3N - REINSURANCE NONPROPORTIONAL ASSUMED PROPERTY

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022		
1. Prior	000	2,153	2,810	2,816	2,843	2,907	3,003	3,915	3,891	3,934	XXX	XXX
2. 2013	601	1,794	2,531	2,656	2,893	3,146	3,146	3,147	3,147	3,146	XXX	XXX
3. 2014	XXX	770	1,661	2,583	2,759	2,736	2,888	2,848	2,848	2,848	XXX	XXX
4. 2015	XXX	XXX	1,253	2,055	2,521	2,533	2,592	2,592	2,592	2,592	XXX	XXX
5. 2016	XXX	XXX	XXX	826	1,631	2,082	2,580	3,206	4,409	4,431	XXX	XXX
6. 2017	XXX	XXX	XXX	XXX	775	1,458	2,374	2,749	2,769	2,858	XXX	XXX
7. 2018	XXX	XXX	XXX	XXX	XXX	107	564	749	815	853	XXX	XXX
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	2,901	5,624	7,217	7,564	XXX	XXX
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,662	3,634	4,475	XXX	XXX
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,921	7,750	XXX	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13	XXX	XXX

SCHEDULE P - PART 3O - REINSURANCE NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	000	26,277	42,058	54,182	71,722	81,105	89,828	96,257	102,701	116,758	XXX	XXX
2. 2013	0	0	0	0	1	1	1	1	1	1	XXX	XXX
3. 2014	XXX	0	0	(12)	(25)	2,452	2,452	2,452	2,452	2,452	XXX	XXX
4. 2015	XXX	XXX	0	12	6,223	7,162	8,816	8,872	8,872	8,872	XXX	XXX
5. 2016	XXX	XXX	XXX	0	0	1	1	916	1,883	1,883	XXX	XXX
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0	XXX	XXX
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	XXX	XXX
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	6,198	6,198	6,198	XXX	XXX
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	3,719	3,719	XXX	XXX
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	62	XXX	XXX

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

1. Prior	000	1,626	1,863	1,887	1,668	1,672	1,672	1,737	1,737	1,758	XXX	XXX
2. 2013	0	0	0	0	0	0	0	0	0	0	XXX	XXX
3. 2014	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
4. 2015	XXX	XXX	0	0	0	0	0	0	0	0	XXX	XXX
5. 2016	XXX	XXX	XXX	0	0	0	0	0	0	0	XXX	XXX
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0	XXX	XXX
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	XXX	XXX
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	XXX	XXX
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX	XXX
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX

SCHEDULE P - PART 3R - SECTION 1 - PRODUCTS LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022		
1. Prior	000	81,463	159,878	212,367	263,011	296,811	352,270	375,127	403,562	432,932	0	0
2. 2013	786	4,704	9,677	18,550	25,953	34,433	38,066	40,244	40,951	41,105	363	904
3. 2014	XXX	560	4,840	9,159	14,912	19,664	20,881	24,430	25,631	26,755	257	573
4. 2015	XXX	XXX	611	3,578	7,359	11,684	13,574	15,570	16,351	16,876	208	385
5. 2016	XXX	XXX	XXX	811	2,754	6,490	9,722	10,885	12,582	14,239	173	315
6. 2017	XXX	XXX	XXX	XXX	528	2,331	5,153	11,123	14,192	17,197	164	351
7. 2018	XXX	XXX	XXX	XXX	XXX	650	3,302	6,071	9,042	12,920	134	283
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	745	3,114	5,588	10,036	119	245
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	475	1,645	3,121	69	132
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	459	2,267	50	118
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	475	25	84

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

1. Prior	000	3,343	4,496	9,520	9,521	9,530	8,060	8,119	8,226	8,082	0	0
2. 2013	24	596	1,052	1,335	1,384	1,433	1,568	1,597	1,597	1,604	6	21
3. 2014	XXX	39	260	430	549	767	1,643	1,666	1,672	1,673	4	9
4. 2015	XXX	XXX	28	480	759	914	1,652	2,350	2,384	2,386	1	11
5. 2016	XXX	XXX	XXX	43	350	587	741	817	872	944	0	6
6. 2017	XXX	XXX	XXX	XXX	100	269	543	609	681	1,131	3	4
7. 2018	XXX	XXX	XXX	XXX	XXX	22	597	877	1,091	1,029	4	5
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	291	1,142	1,231	1,287	3	1
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	123	283	391	3	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	126	327	1	0
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22	0	1

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

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

NONE

SCHEDULE P - PART 3T - WARRANTY

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

NONE

SCHEDULE P - PART 4A - HOMEOWNERS/FARMOWNERS

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

Years in Which Losses Were Incurred	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	26,963	11,474	3,454	927	885	1,389	548	345	403	1,469
2. 2013	78,109	13,435	2,054	1,219	839	701	288	87	119	59
3. 2014	XXX	74,005	8,890	2,700	1,847	1,959	388	313	307	116
4. 2015	XXX	XXX	63,321	7,953	4,798	2,485	365	586	188	232
5. 2016	XXX	XXX	XXX	78,956	18,174	7,280	2,147	1,370	462	339
6. 2017	XXX	XXX	XXX	XXX	120,343	26,770	13,089	7,159	3,646	5,471
7. 2018	XXX	XXX	XXX	XXX	XXX	143,851	28,881	8,087	5,884	5,802
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	114,809	16,597	3,595	1,527
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	187,076	45,048	18,878
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	199,333	40,482
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	339,000

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

1. Prior	80,485	38,024	18,609	10,345	8,453	7,598	7,625	7,674	11,194	10,551
2. 2013	110,230	56,081	21,390	8,753	3,884	1,851	457	103	27	13
3. 2014	XXX	113,831	47,988	18,546	7,847	3,169	1,146	445	99	(10)
4. 2015	XXX	XXX	115,426	55,165	24,428	8,146	2,734	910	367	174
5. 2016	XXX	XXX	XXX	162,134	68,588	30,605	10,755	3,356	1,277	744
6. 2017	XXX	XXX	XXX	XXX	206,930	84,170	34,012	14,093	5,998	2,117
7. 2018	XXX	XXX	XXX	XXX	XXX	202,692	84,772	38,165	14,773	5,485
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	209,780	90,382	37,824	15,887
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	191,017	87,377	37,030
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	242,792	107,577
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	309,343

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

1. Prior	164,126	101,223	69,820	32,938	29,518	21,607	14,649	11,003	7,949	6,566
2. 2013	120,193	64,674	31,560	12,833	6,275	5,021	4,571	4,643	3,056	1,792
3. 2014	XXX	122,564	65,011	30,871	12,439	6,167	4,502	4,373	2,644	1,561
4. 2015	XXX	XXX	116,399	51,435	20,007	8,754	8,976	7,054	2,468	1,709
5. 2016	XXX	XXX	XXX	123,506	63,798	33,820	20,575	12,470	7,593	3,057
6. 2017	XXX	XXX	XXX	XXX	147,731	93,438	46,189	27,570	13,925	5,742
7. 2018	XXX	XXX	XXX	XXX	XXX	182,564	95,247	62,675	32,981	15,941
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	192,561	136,632	80,351	39,604
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	243,605	158,552	90,500
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	227,394	140,633
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	242,986

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

1. Prior	1,438,947	1,240,875	1,105,286	991,582	897,306	813,413	784,225	766,096	751,324	729,961
2. 2013	386,728	260,381	203,007	165,633	141,077	119,784	103,809	92,632	86,733	77,812
3. 2014	XXX	401,470	263,113	218,254	176,413	146,533	124,239	110,209	98,809	88,737
4. 2015	XXX	XXX	428,501	298,858	234,792	194,848	160,642	128,292	115,788	99,988
5. 2016	XXX	XXX	XXX	429,708	289,996	221,947	179,433	145,193	115,468	95,965
6. 2017	XXX	XXX	XXX	XXX	450,642	301,426	233,333	185,069	161,195	125,979
7. 2018	XXX	XXX	XXX	XXX	XXX	446,448	296,952	232,483	186,497	157,992
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	414,963	262,590	213,638	182,396
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	433,493	316,526	229,746
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	366,017	254,196
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	363,533

SCHEDULE P - PART 4E - COMMERCIAL MULTIPLE PERIL

1. Prior	276,966	211,389	169,683	143,684	133,874	107,743	73,412	70,019	60,454	54,489
2. 2013	130,507	80,290	48,329	30,099	16,866	12,525	9,439	7,706	6,358	4,734
3. 2014	XXX	146,679	81,422	47,585	24,348	17,680	12,304	10,203	8,294	5,683
4. 2015	XXX	XXX	125,835	86,831	47,061	27,101	22,464	15,892	11,305	7,852
5. 2016	XXX	XXX	XXX	160,786	88,296	50,344	30,358	23,378	15,397	10,141
6. 2017	XXX	XXX	XXX	XXX	145,574	86,993	64,743	32,275	25,600	19,214
7. 2018	XXX	XXX	XXX	XXX	XXX	146,166	102,053	60,484	39,988	27,037
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	173,663	114,413	75,554	46,546
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	208,691	139,956	103,569
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	217,972	126,319
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	253,617

SCHEDULE P - PART 4F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	1,901	1,847	1,845	2,127	1,324	1,793	1,508	381	427	441
2. 2013	0	0	0	0	0	0	0	0	0	0
3. 2014	XXX	0	0	0	0	0	0	0	0	0
4. 2015	XXX	XXX	0	0	0	0	0	0	0	0
5. 2016	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	(4)	(4)	(4)
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(1)	(1)	(1)
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(1)	(1)
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(1)

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

1. Prior	8,278	7,799	8,276	6,387	4,181	4,771	4,083	2,529	4,797	5,201
2. 2013	(1)	(1)	(1)	(1)	(1)	(1)	(1)	(1)	(1)	(1)
3. 2014	XXX	0	0	0	0	0	0	0	0	0
4. 2015	XXX	XXX	(1)	(1)	(1)	(1)	(1)	(1)	(1)	(1)
5. 2016	XXX	XXX	XXX	(1)	(1)	0	0	0	0	0
6. 2017	XXX	XXX	XXX	XXX	(1)	(1)	(1)	(1)	(1)	(1)
7. 2018	XXX	XXX	XXX	XXX	XXX	(1)	(1)	(1)	(1)	(1)
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SCHEDULE P - PART 4G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

1. Prior	23,880	18,072	15,820	16,006	16,315	12,105	10,890	7,249	7,999	9,149
2. 2013	14,993	4,316	2,515	1,128	794	653	274	193	122	59
3. 2014	XXX	14,945	3,826	1,221	965	704	162	1,204	662	508
4. 2015	XXX	XXX	11,765	2,201	2,199	556	1,009	815	666	477
5. 2016	XXX	XXX	XXX	15,419	4,355	1,791	373	1,097	338	577
6. 2017	XXX	XXX	XXX	XXX	12,338	4,400	2,295	553	577	668
7. 2018	XXX	XXX	XXX	XXX	XXX	9,683	6,277	2,652	1,504	683
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	12,155	5,939	3,885	1,798
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,087	6,915	3,801
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,094	6,088
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,209

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

1. Prior	1,022,798	808,498	695,957	523,952	443,222	433,186	431,194	446,689	441,235	448,457
2. 2013	177,542	133,675	80,766	57,107	36,828	24,468	23,204	20,586	16,967	14,507
3. 2014	XXX	192,949	142,396	97,408	56,718	39,310	37,095	28,918	22,625	19,623
4. 2015	XXX	XXX	195,019	130,330	77,985	45,194	32,329	29,907	24,704	17,289
5. 2016	XXX	XXX	XXX	214,223	147,509	94,858	73,847	56,672	40,483	31,641
6. 2017	XXX	XXX	XXX	XXX	224,627	163,007	114,400	84,554	53,093	33,987
7. 2018	XXX	XXX	XXX	XXX	XXX	257,207	196,055	135,341	88,115	64,098
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	295,666	221,519	151,061	98,416
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	303,615	222,855	155,354
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	309,957	233,897
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	339,415

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

1. Prior	341,615	254,683	171,682	116,693	97,345	79,162	43,751	27,767	34,570	22,013
2. 2013	67,857	58,365	49,707	47,610	51,983	28,550	13,112	1,523	(694)	(1,836)
3. 2014	XXX	74,225	61,036	46,518	25,468	14,441	6,940	4,595	3,588	3,511
4. 2015	XXX	XXX	66,903	51,127	33,979	21,364	8,730	8,158	4,970	5,279
5. 2016	XXX	XXX	XXX	64,732	50,774	35,970	22,232	13,936	8,164	4,151
6. 2017	XXX	XXX	XXX	XXX	68,918	54,697	40,051	16,934	16,148	10,806
7. 2018	XXX	XXX	XXX	XXX	XXX	71,014	49,326	33,031	23,249	12,528
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	73,483	64,396	47,427	32,540
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	96,260	75,432	47,388
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	91,532	61,990
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	97,335

SCHEDULE P - PART 4I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY, AND THEFT)

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	51,299	10,218	18,647
2. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,954	(3,070)
3. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	49,445

SCHEDULE P - PART 4J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	36,282	6,112	3,264
2. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	24,781	571
3. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	29,455

SCHEDULE P - PART 4K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,206	11,273	6,196
2. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,450	3,066
3. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,278

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	257	59	19
2. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
3. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SCHEDULE P - PART 4M - INTERNATIONAL

1. Prior	537	545	739	738	466	537	503	155	96	90
2. 2013	807	136	136	136	7	7	0	0	0	0
3. 2014	XXX	164	164	164	13	13	3	0	0	0
4. 2015	XXX	XXX	211	211	39	39	9	0	0	0
5. 2016	XXX	XXX	XXX	214	124	124	265	0	0	0
6. 2017	XXX	XXX	XXX	XXX	378	256	88	0	0	0
7. 2018	XXX	XXX	XXX	XXX	XXX	973	430	0	0	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	280	0	0	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SCHEDULE P - PART 4N - REINSURANCE
NONPROPORTIONAL ASSUMED PROPERTY

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	3,886	1,609	3,228	3,260	3,167	2,800	2,457	3,441	1,252	1,500
2. 2013	415	(571)	23	238	294	260	259	1	1	1
3. 2014	XXX	(574)	(243)	220	347	373	137	112	76	42
4. 2015	XXX	XXX	1,572	736	333	333	540	6	5	2
5. 2016	XXX	XXX	XXX	734	334	175	326	(585)	49	45
6. 2017	XXX	XXX	XXX	XXX	636	29	114	24	113	(351)
7. 2018	XXX	XXX	XXX	XXX	XXX	481	304	598	487	398
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	(1,265)	(1,618)	(1,246)	(60)
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,419	348	548
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,172	291
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,291

SCHEDULE P - PART 4O - REINSURANCE
NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	82,485	51,281	43,992	42,346	37,403	34,072	32,327	27,641	29,251	27,119
2. 2013	2,919	2,794	2,767	2,755	2,765	2,733	2,749	2,824	1,403	1,190
3. 2014	XXX	3,121	3,171	1,981	1,906	117	92	51	(18)	17
4. 2015	XXX	XXX	2,712	865	369	428	201	331	311	243
5. 2016	XXX	XXX	XXX	2,557	2,557	1,056	65	65	909	909
6. 2017	XXX	XXX	XXX	XXX	2,666	2,178	2,178	2,178	2,178	1,949
7. 2018	XXX	XXX	XXX	XXX	XXX	2,435	2,435	2,435	2,435	2,318
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	284	295	295	219
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	868	3,995	3,833
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,906	1,595
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,431

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

1. Prior	1,489	1,325	1,866	1,439	2,030	1,478	1,040	935	262	104
2. 2013	349	349	349	0	0	0	294	294	0	0
3. 2014	XXX	327	327	327	265	117	1,057	1,057	0	0
4. 2015	XXX	XXX	243	243	119	0	887	887	0	0
5. 2016	XXX	XXX	XXX	200	200	51	1,891	1,891	1,013	100
6. 2017	XXX	XXX	XXX	XXX	173	49	19,272	19,272	19,272	17,585
7. 2018	XXX	XXX	XXX	XXX	XXX	163	2,413	2,413	2,413	1,500
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	2,321	2,321	2,321	1,410
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,042	2,042	1,890
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,851	2,700
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,062

SCHEDULE P - PART 4R - SECTION 1 - PRODUCTS LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	373,234	244,572	203,126	172,912	154,663	159,445	147,089	146,717	147,194	136,341
2. 2013	31,107	24,258	22,924	9,430	5,915	3,373	4,131	3,285	2,566	4,169
3. 2014	XXX	30,279	24,873	18,224	9,052	7,243	5,971	4,389	3,432	2,843
4. 2015	XXX	XXX	27,195	24,761	19,061	13,612	11,464	7,519	4,403	3,331
5. 2016	XXX	XXX	XXX	23,182	22,524	16,951	16,910	13,483	7,471	5,095
6. 2017	XXX	XXX	XXX	XXX	26,988	21,877	20,941	16,735	12,668	9,113
7. 2018	XXX	XXX	XXX	XXX	XXX	24,993	19,539	16,094	15,569	10,674
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	26,726	23,344	26,068	18,676
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27,009	33,828	25,477
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	43,406	41,456
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	35,652

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

1. Prior	10,558	9,147	8,369	7,805	8,536	8,130	(597)	3,289	3,432	3,807
2. 2013	1,895	1,732	1,115	932	813	799	176	170	149	90
3. 2014	XXX	1,851	1,672	2,255	1,563	406	91	25	81	232
4. 2015	XXX	XXX	2,597	1,097	1,061	(503)	73	180	138	215
5. 2016	XXX	XXX	XXX	1,951	2,185	2,284	975	759	234	37
6. 2017	XXX	XXX	XXX	XXX	2,847	2,716	1,636	1,247	921	261
7. 2018	XXX	XXX	XXX	XXX	XXX	2,535	2,258	2,281	1,392	789
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	2,497	2,925	1,990	1,338
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,297	3,146	2,462
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,626	2,310
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,031

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

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

NONE

SCHEDULE P - PART 4T - WARRANTY

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

NONE

SCHEDULE P - PART 5A - HOMEOWNERS/FARMOWNERS

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	8,826	1,028	465	184	91	36	35	36	8	1
2. 2013	30,646	34,992	35,418	35,558	35,624	35,651	35,668	35,724	35,730	35,731
3. 2014	XXX	31,189	35,658	36,067	36,212	36,276	36,311	36,367	36,373	36,376
4. 2015	XXX	XXX	28,934	33,857	34,243	34,397	34,466	34,577	34,587	34,591
5. 2016	XXX	XXX	XXX	29,031	33,941	34,361	34,498	34,696	34,723	34,730
6. 2017	XXX	XXX	XXX	XXX	34,523	39,888	40,296	40,641	40,779	40,806
7. 2018	XXX	XXX	XXX	XXX	XXX	37,744	44,125	44,849	45,085	45,142
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	35,768	42,692	43,320	43,490
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	43,030	51,622	52,344
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	44,236	53,567
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	41,772

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	1,327	754	420	201	123	87	53	39	34	37
2. 2013	2,183	501	237	129	69	43	25	13	5	5
3. 2014	XXX	2,293	524	244	117	58	23	15	10	7
4. 2015	XXX	XXX	2,252	514	246	120	55	25	16	11
5. 2016	XXX	XXX	XXX	2,373	491	214	96	46	24	18
6. 2017	XXX	XXX	XXX	XXX	2,500	796	537	443	316	296
7. 2018	XXX	XXX	XXX	XXX	XXX	2,686	776	458	259	208
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	2,726	723	360	229
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,246	822	343
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,819	958
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,933

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	7,501	1,220	600	300	158	98	72	71	38	41
2. 2013	34,773	37,860	38,060	38,104	38,115	38,118	38,119	38,161	38,159	38,161
3. 2014	XXX	35,300	38,455	38,607	38,635	38,642	38,646	38,691	38,692	38,692
4. 2015	XXX	XXX	33,065	36,682	36,825	36,862	36,870	36,948	36,950	36,949
5. 2016	XXX	XXX	XXX	33,135	36,598	36,761	36,792	36,936	36,942	36,944
6. 2017	XXX	XXX	XXX	XXX	38,850	42,927	43,101	43,347	43,365	43,372
7. 2018	XXX	XXX	XXX	XXX	XXX	42,319	47,260	47,688	47,740	47,752
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	40,321	45,731	46,041	46,094
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	48,492	55,297	55,581
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	51,287	58,525
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	48,458

SCHEDULE P - PART 5B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	20,253	4,917	2,336	1,165	548	450	246	108	55	33
2. 2013	28,579	40,021	42,338	43,499	44,020	44,234	44,361	44,415	44,442	44,462
3. 2014	XXX	24,618	35,871	38,159	39,214	39,717	39,901	39,990	40,034	40,059
4. 2015	XXX	XXX	26,772	39,504	42,193	43,339	43,891	44,060	44,169	44,249
5. 2016	XXX	XXX	XXX	29,413	45,818	49,108	50,459	51,051	51,246	51,451
6. 2017	XXX	XXX	XXX	XXX	32,732	50,186	53,733	55,191	55,794	56,172
7. 2018	XXX	XXX	XXX	XXX	XXX	32,377	48,824	52,310	53,705	54,447
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	30,307	46,490	49,775	51,328
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,447	32,136	34,777
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,826	38,702
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	24,474

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	10,363	5,516	3,221	1,934	1,307	800	516	394	328	296
2. 2013	13,734	4,425	2,235	1,064	520	296	157	94	65	46
3. 2014	XXX	12,913	4,236	2,000	942	424	231	139	87	55
4. 2015	XXX	XXX	14,169	4,799	2,181	1,060	477	309	191	103
5. 2016	XXX	XXX	XXX	18,505	5,784	2,606	1,273	678	472	243
6. 2017	XXX	XXX	XXX	XXX	19,797	6,290	2,934	1,501	882	477
7. 2018	XXX	XXX	XXX	XXX	XXX	18,546	6,280	2,939	1,571	798
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	18,542	6,158	3,100	1,553
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,016	4,811	2,276
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19,133	6,510
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,195

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	17,226	6,106	3,448	2,019	1,335	938	627	424	331	334
2. 2013	48,606	52,810	53,127	53,197	53,211	53,216	53,217	53,211	53,210	53,212
3. 2014	XXX	42,965	47,542	47,770	47,823	47,842	47,847	47,849	47,847	47,845
4. 2015	XXX	XXX	44,308	49,701	49,979	50,063	50,082	50,093	50,094	50,092
5. 2016	XXX	XXX	XXX	52,085	58,822	59,155	59,253	59,296	59,300	59,296
6. 2017	XXX	XXX	XXX	XXX	58,053	65,328	65,721	65,840	65,869	65,876
7. 2018	XXX	XXX	XXX	XXX	XXX	56,334	63,469	63,878	63,994	64,025
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	54,367	61,401	61,820	61,943
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	38,450	43,087	43,396
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	47,289	54,761
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	53,658

SCHEDULE P - PART 5C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	6,517	2,353	1,260	473	244	268	122	67	19	36
2. 2013	9,143	12,980	13,864	14,326	14,585	14,718	14,785	14,795	14,799	14,806
3. 2014	XXX	8,122	11,588	12,462	12,905	13,155	13,269	13,306	13,324	13,332
4. 2015	XXX	XXX	7,871	11,304	12,234	12,634	12,882	13,012	13,054	13,070
5. 2016	XXX	XXX	XXX	7,537	11,541	12,478	12,978	13,234	13,348	13,415
6. 2017	XXX	XXX	XXX	XXX	7,609	11,363	12,289	12,785	13,031	13,183
7. 2018	XXX	XXX	XXX	XXX	XXX	8,000	11,774	12,752	13,269	13,638
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	7,688	11,522	12,460	13,077
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,231	7,596	8,354
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,776	7,577
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,699

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	5,087	2,576	1,372	755	417	265	184	150	143	128
2. 2013	6,417	2,137	1,163	614	280	131	53	27	18	8
3. 2014	XXX	5,937	2,106	1,132	572	239	112	62	30	13
4. 2015	XXX	XXX	6,102	2,128	1,087	561	255	126	67	40
5. 2016	XXX	XXX	XXX	7,176	2,610	1,450	636	325	194	82
6. 2017	XXX	XXX	XXX	XXX	6,780	2,644	1,298	729	419	204
7. 2018	XXX	XXX	XXX	XXX	XXX	6,933	2,738	1,730	807	387
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	6,008	2,391	1,398	747
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,297	1,680	925
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,188	2,005
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,619

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	8,675	4,177	1,802	764	403	503	271	191	158	127
2. 2013	23,443	25,792	26,027	26,074	26,065	26,093	26,094	26,084	26,081	26,078
3. 2014	XXX	21,991	24,000	24,191	24,219	24,208	24,226	24,220	24,210	24,202
4. 2015	XXX	XXX	21,839	23,884	24,113	24,146	24,156	24,170	24,165	24,157
5. 2016	XXX	XXX	XXX	22,813	25,299	25,501	25,567	25,581	25,589	25,565
6. 2017	XXX	XXX	XXX	XXX	22,937	25,198	25,389	25,524	25,538	25,533
7. 2018	XXX	XXX	XXX	XXX	XXX	23,800	26,062	26,462	26,523	26,565
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	20,991	25,813	26,047	26,155
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,590	17,025	17,214
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,905	17,832
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,139

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

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	15,858	5,330	3,362	2,903	2,425	1,981	9,369	1,639	632	2,093
2. 2013	17,025	28,211	29,970	30,824	31,373	32,388	32,907	33,074	33,124	33,335
3. 2014	XXX	17,463	27,628	29,369	30,125	30,654	31,985	32,590	32,674	32,762
4. 2015	XXX	XXX	17,399	27,508	29,159	29,926	30,421	31,959	32,551	32,679
5. 2016	XXX	XXX	XXX	17,587	27,444	28,991	29,692	30,115	31,829	32,378
6. 2017	XXX	XXX	XXX	XXX	16,771	26,330	27,893	28,538	28,977	30,012
7. 2018	XXX	XXX	XXX	XXX	XXX	16,404	26,432	27,906	28,552	28,997
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	16,507	25,695	27,155	27,835
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,603	18,415	19,578
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12,128	19,547
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12,184

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	15,119	11,504	9,277	7,864	6,878	5,991	5,364	4,821	4,390	4,031
2. 2013	11,326	3,493	1,940	1,180	776	559	419	326	263	228
3. 2014	XXX	10,315	3,328	1,790	1,104	713	520	405	317	254
4. 2015	XXX	XXX	10,171	3,183	1,720	1,034	680	528	405	316
5. 2016	XXX	XXX	XXX	9,838	3,008	1,632	991	685	519	399
6. 2017	XXX	XXX	XXX	XXX	9,587	2,945	1,568	989	698	517
7. 2018	XXX	XXX	XXX	XXX	XXX	10,202	2,933	1,616	1,020	694
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	9,669	3,007	1,671	1,048
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,472	2,394	1,364
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,746	2,436
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,601

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	22,834	14,987	10,895	10,201	8,112	7,863	14,319	6,157	5,264	6,081
2. 2013	31,062	35,235	35,517	35,659	35,830	36,655	37,040	37,115	37,105	37,282
3. 2014	XXX	30,657	34,465	34,748	34,860	35,024	36,179	36,674	36,671	36,698
4. 2015	XXX	XXX	30,561	34,255	34,534	34,647	34,805	36,211	36,687	36,735
5. 2016	XXX	XXX	XXX	30,365	33,999	34,244	34,323	34,448	36,000	36,442
6. 2017	XXX	XXX	XXX	XXX	29,392	32,869	33,105	33,186	33,343	34,213
7. 2018	XXX	XXX	XXX	XXX	XXX	29,735	33,093	33,304	33,384	33,518
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	29,230	32,322	32,499	32,590
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,233	25,654	25,845
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,441	25,350
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	24,915

SCHEDULE P - PART 5E - COMMERCIAL MULTIPLE PERIL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	5,577	2,145	1,639	1,539	867	813	528	277	192	186
2. 2013	6,741	9,138	9,784	10,206	10,474	10,613	10,680	10,714	10,750	10,763
3. 2014	XXX	6,210	8,465	9,073	9,504	9,787	9,911	9,975	10,006	10,020
4. 2015	XXX	XXX	5,348	7,531	8,119	8,523	8,762	8,884	8,973	9,018
5. 2016	XXX	XXX	XXX	4,918	7,041	7,587	7,945	8,164	8,265	8,333
6. 2017	XXX	XXX	XXX	XXX	5,080	7,188	7,720	8,061	8,305	8,460
7. 2018	XXX	XXX	XXX	XXX	XXX	5,108	7,209	7,760	8,135	8,418
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	4,899	6,810	7,344	7,723
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,634	6,345	6,796
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,391	6,127
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,960

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	38,141	35,204	32,498	28,509	24,109	22,701	16,602	13,542	13,057	12,464
2. 2013	2,619	1,315	905	599	358	231	159	133	69	55
3. 2014	XXX	2,662	1,247	900	549	287	157	93	55	34
4. 2015	XXX	XXX	2,454	1,211	866	566	349	219	134	145
5. 2016	XXX	XXX	XXX	2,311	1,082	799	542	347	240	175
6. 2017	XXX	XXX	XXX	XXX	2,381	1,156	889	622	403	259
7. 2018	XXX	XXX	XXX	XXX	XXX	2,454	1,263	965	1,292	1,854
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	3,185	1,254	979	709
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,989	1,015	795
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,006	1,088
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,983

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	47,280	40,120	37,095	34,238	29,362	24,964	23,473	17,263	14,721	13,863
2. 2013	16,351	18,768	19,241	19,443	19,513	19,554	19,566	19,580	19,585	19,590
3. 2014	XXX	15,504	17,644	18,106	18,289	18,353	18,370	18,386	18,388	18,385
4. 2015	XXX	XXX	13,978	16,149	16,604	16,806	16,872	16,887	16,900	16,965
5. 2016	XXX	XXX	XXX	13,096	15,294	15,760	15,938	15,992	16,008	16,027
6. 2017	XXX	XXX	XXX	XXX	13,676	15,857	16,313	16,456	16,515	16,539
7. 2018	XXX	XXX	XXX	XXX	XXX	13,516	15,746	15,972	16,772	17,656
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	16,585	14,836	15,309	15,480
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,991	15,854	16,233
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,980	12,852
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,790

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

SECTION 1A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	2	1	0	0	0	0	0	0	0	0
2. 2013	0	0	0	0	0	0	0	0	0	0
3. 2014	XXX	0	0	0	0	0	0	0	0	0
4. 2015	XXX	XXX	0	0	0	0	0	0	0	0
5. 2016	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 2A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	5	0	0	0	0	0	0	138	0	0
2. 2013	0	0	0	0	0	0	0	0	0	0
3. 2014	XXX	0	0	0	0	0	0	0	0	0
4. 2015	XXX	XXX	0	0	0	0	0	0	0	0
5. 2016	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 3A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	7	1	0	0	0	0	0	138	0	0
2. 2013	0	0	0	0	0	0	0	0	0	0
3. 2014	XXX	0	0	0	0	0	0	0	0	0
4. 2015	XXX	XXX	0	0	0	0	0	0	0	0
5. 2016	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

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

SECTION 1B

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	3	2	1	1	0	0	0	0	0	0
2. 2013	0	0	0	0	0	0	0	0	0	0
3. 2014	XXX	0	0	0	0	0	0	0	0	0
4. 2015	XXX	XXX	0	0	0	0	0	0	0	0
5. 2016	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 2B

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	8	3	1	0	0	0	0	0	0	0
2. 2013	0	0	0	0	0	0	0	0	0	0
3. 2014	XXX	0	0	0	0	0	0	0	0	0
4. 2015	XXX	XXX	0	0	0	0	0	0	0	0
5. 2016	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 3B

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	11	5	2	1	0	0	0	0	0	0
2. 2013	0	0	0	0	0	0	0	0	0	0
3. 2014	XXX	0	0	0	0	0	0	0	0	0
4. 2015	XXX	XXX	0	0	0	0	0	0	0	0
5. 2016	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SCHEDULE P - PART 5H - OTHER LIABILITY - OCCURRENCE

SECTION 1A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	3,524	2,433	2,094	1,449	1,667	3,396	1,635	1,031	1,311	1,184
2. 2013	791	1,287	1,515	1,669	1,789	1,900	1,941	1,958	1,967	1,977
3. 2014	XXX	701	1,140	1,324	1,510	1,629	1,697	1,733	1,752	1,764
4. 2015	XXX	XXX	690	1,139	1,342	1,508	1,627	1,687	1,727	1,751
5. 2016	XXX	XXX	XXX	640	1,064	1,255	1,420	1,521	1,586	1,635
6. 2017	XXX	XXX	XXX	XXX	605	992	1,199	1,354	1,464	1,552
7. 2018	XXX	XXX	XXX	XXX	XXX	606	1,018	1,218	1,383	1,521
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	625	1,069	1,280	1,474
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	488	889	1,066
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	456	807
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	416

SECTION 2A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	186,008	176,628	172,008	162,651	148,878	156,764	153,625	152,489	112,197	104,130
2. 2013	835	617	556	433	306	164	118	95	37	20
3. 2014	XXX	778	601	501	350	227	151	107	65	45
4. 2015	XXX	XXX	799	603	503	373	240	157	112	65
5. 2016	XXX	XXX	XXX	800	584	492	371	252	185	114
6. 2017	XXX	XXX	XXX	XXX	732	620	546	417	329	206
7. 2018	XXX	XXX	XXX	XXX	XXX	775	613	544	459	302
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	791	666	608	462
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	638	569	494
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	718	630
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	731

SECTION 3A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	204,901	195,355	190,660	185,181	177,029	177,555	164,822	158,550	158,020	117,310
2. 2013	3,677	4,605	4,989	5,132	5,181	5,211	5,228	5,227	5,224	5,224
3. 2014	XXX	3,861	4,704	4,978	5,120	5,190	5,212	5,221	5,231	5,230
4. 2015	XXX	XXX	3,681	4,546	4,850	5,006	5,048	5,060	5,078	5,078
5. 2016	XXX	XXX	XXX	3,410	4,261	4,567	4,715	4,750	4,784	4,788
6. 2017	XXX	XXX	XXX	XXX	3,109	4,008	4,312	4,446	4,523	4,538
7. 2018	XXX	XXX	XXX	XXX	XXX	3,217	4,032	4,352	4,533	4,590
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	2,977	3,872	4,226	4,420
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,016	2,787	3,073
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,101	2,982
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,673

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

SECTION 1B

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	445	264	180	88	55	27	16	6	5	2
2. 2013	75	233	319	365	396	410	419	422	424	425
3. 2014	XXX	62	222	304	354	380	401	406	410	414
4. 2015	XXX	XXX	60	202	275	316	335	345	352	355
5. 2016	XXX	XXX	XXX	68	210	285	329	351	362	370
6. 2017	XXX	XXX	XXX	XXX	73	211	288	327	348	362
7. 2018	XXX	XXX	XXX	XXX	XXX	76	218	296	340	366
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	72	224	312	355
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	72	217	289
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	71	219
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	71

SECTION 2B

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	701	485	286	192	122	74	55	75	108	116
2. 2013	228	177	109	70	36	23	13	9	7	6
3. 2014	XXX	236	172	107	62	36	18	14	12	7
4. 2015	XXX	XXX	223	149	82	46	28	21	11	10
5. 2016	XXX	XXX	XXX	222	155	95	54	35	23	12
6. 2017	XXX	XXX	XXX	XXX	226	162	93	56	41	29
7. 2018	XXX	XXX	XXX	XXX	XXX	242	164	97	61	37
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	259	183	119	84
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	254	167	110
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	255	175
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	227

SECTION 3B

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	1,023	611	373	211	134	77	55	69	104	121
2. 2013	345	489	520	535	538	541	541	540	540	540
3. 2014	XXX	328	454	483	497	501	505	506	508	508
4. 2015	XXX	XXX	301	408	428	438	439	443	442	444
5. 2016	XXX	XXX	XXX	318	436	462	470	475	476	474
6. 2017	XXX	XXX	XXX	XXX	325	448	477	487	495	500
7. 2018	XXX	XXX	XXX	XXX	XXX	347	459	490	500	505
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	361	486	525	543
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	364	462	500
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	363	482
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	347

SCHEDULE P - PART 5R - PRODUCTS LIABILITY - OCCURRENCE

SECTION 1A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	2,371	1,685	1,475	2,114	928	2,600	1,882	804	749	913
2. 2013	78	185	220	253	290	313	342	354	360	363
3. 2014	XXX	59	125	166	183	210	231	242	251	257
4. 2015	XXX	XXX	33	94	130	163	183	188	202	208
5. 2016	XXX	XXX	XXX	38	88	115	139	150	165	173
6. 2017	XXX	XXX	XXX	XXX	35	94	112	144	157	164
7. 2018	XXX	XXX	XXX	XXX	XXX	43	88	102	115	134
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	43	81	100	119
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	39	60	69
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	42	50
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25

SECTION 2A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	199,461	191,404	176,128	154,747	144,426	115,336	103,140	98,115	76,487	72,282
2. 2013	367	226	201	156	108	100	66	56	49	44
3. 2014	XXX	232	168	137	119	104	75	64	53	42
4. 2015	XXX	XXX	188	120	109	104	74	69	51	42
5. 2016	XXX	XXX	XXX	138	105	108	83	80	58	48
6. 2017	XXX	XXX	XXX	XXX	185	142	153	124	121	110
7. 2018	XXX	XXX	XXX	XXX	XXX	129	91	94	93	71
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	107	79	80	66
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	64	79	89
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	70	37
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	33

SECTION 3A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	208,622	208,365	193,259	186,341	160,027	151,991	117,731	107,152	102,291	80,648
2. 2013	692	1,117	1,207	1,242	1,262	1,294	1,299	1,305	1,309	1,311
3. 2014	XXX	580	732	809	830	865	868	872	874	872
4. 2015	XXX	XXX	396	528	585	629	628	634	636	635
5. 2016	XXX	XXX	XXX	309	439	506	524	537	535	536
6. 2017	XXX	XXX	XXX	XXX	391	528	597	605	621	625
7. 2018	XXX	XXX	XXX	XXX	XXX	320	413	455	478	488
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	284	366	411	430
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	172	255	290
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	177	205
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	142

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

SECTION 1B

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	10	14	4	3	2	2	1	1	0	0
2. 2013	0	1	2	4	4	4	5	5	6	6
3. 2014	XXX	0	1	1	2	3	3	4	4	4
4. 2015	XXX	XXX	0	0	1	1	1	1	1	1
5. 2016	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2017	XXX	XXX	XXX	XXX	1	2	2	2	3	3
7. 2018	XXX	XXX	XXX	XXX	XXX	1	2	2	3	4
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	2	3	3
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	1	3
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	1
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 2B

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	35	22	18	16	16	13	10	7	8	4
2. 2013	12	7	8	5	4	3	2	1	0	0
3. 2014	XXX	5	4	4	2	1	1	0	0	0
4. 2015	XXX	XXX	4	3	2	4	3	2	2	1
5. 2016	XXX	XXX	XXX	1	1	1	2	1	1	0
6. 2017	XXX	XXX	XXX	XXX	4	1	1	2	1	1
7. 2018	XXX	XXX	XXX	XXX	XXX	2	2	2	1	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	2	2	1	1
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4	2	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4	3
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2

SECTION 3B

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	51	51	23	17	23	15	13	8	8	7
2. 2013	21	26	29	28	27	27	27	27	27	27
3. 2014	XXX	9	12	13	13	13	13	13	13	13
4. 2015	XXX	XXX	9	10	13	15	15	14	14	13
5. 2016	XXX	XXX	XXX	4	5	5	7	6	6	6
6. 2017	XXX	XXX	XXX	XXX	6	7	7	8	8	8
7. 2018	XXX	XXX	XXX	XXX	XXX	5	9	9	9	9
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	2	4	5	5
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4	3	3
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4	4
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3

Schedule P - Part 5T - Warranty - Section 1

N O N E

Schedule P - Part 5T - Warranty - Section 2

N O N E

Schedule P - Part 5T - Warranty - Section 3

N O N E

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

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	8,446	1,177	(119)	486	34,777	130	388	150	(46)	35	35
2. 2013	404,773	413,539	415,473	414,130	414,683	414,557	414,634	414,709	414,709	414,718	9
3. 2014	XXX	398,494	405,250	407,172	406,619	406,475	406,573	406,665	406,711	406,714	2
4. 2015	XXX	XXX	404,756	410,856	411,580	411,354	411,040	411,132	411,195	411,197	2
5. 2016	XXX	XXX	XXX	422,266	426,048	427,595	427,158	427,284	427,430	427,552	122
6. 2017	XXX	XXX	XXX	XXX	409,791	420,431	424,117	424,169	424,281	424,313	32
7. 2018	XXX	XXX	XXX	XXX	XXX	483,653	492,433	494,860	494,657	495,199	542
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	530,101	539,932	541,752	542,098	346
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	553,073	561,056	562,302	1,245
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	577,150	585,804	8,654
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	603,161	603,161
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	614,152
13. Earned Premiums (Sch P-Pt. 1)	413,218	408,436	413,327	429,432	449,074	495,474	542,378	565,918	587,072	614,152	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	906	(938)	(41)	25	(2)	(30)	46	4	0	0	0
2. 2013	17,410	16,119	16,143	16,099	16,094	16,092	16,096	16,095	16,096	16,096	0
3. 2014	XXX	21,653	22,393	22,412	22,398	22,392	22,371	22,364	22,363	22,362	(1)
4. 2015	XXX	XXX	20,352	21,576	21,647	21,654	21,623	21,580	21,583	21,584	1
5. 2016	XXX	XXX	XXX	23,006	23,869	23,942	23,940	23,820	23,828	23,864	36
6. 2017	XXX	XXX	XXX	XXX	18,942	19,785	19,794	19,800	19,801	19,671	(130)
7. 2018	XXX	XXX	XXX	XXX	XXX	15,036	16,104	15,670	15,674	15,708	34
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	17,229	18,146	17,842	18,059	217
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,483	21,510	21,312	(198)
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,717	23,036	319
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,630	23,630
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,908
13. Earned Premiums (Sch P-Pt. 1)	18,316	19,423	21,074	24,231	19,855	15,921	18,304	21,804	22,455	23,908	XXX

SCHEDULE P - PART 6D - WORKERS' COMPENSATION

(EXCLUDING EXCESS WORKERS' COMPENSATION)

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	46,579	9,386	5,016	1,504	1,655	1,951	6,337	997	(312)	1,174	1,174
2. 2013	967,061	1,022,264	1,019,796	1,019,249	1,020,412	1,020,067	1,019,212	1,019,109	1,019,181	1,020,799	1,618
3. 2014	XXX	1,010,119	1,049,196	1,053,415	1,055,049	1,053,997	1,054,519	1,054,131	1,053,916	1,053,837	(79)
4. 2015	XXX	XXX	1,081,870	1,114,569	1,115,350	1,113,405	1,110,749	1,111,747	1,111,482	1,111,037	(445)
5. 2016	XXX	XXX	XXX	1,104,636	1,123,775	1,128,633	1,126,955	1,124,436	1,125,631	1,125,112	(519)
6. 2017	XXX	XXX	XXX	XXX	1,090,555	1,106,746	1,113,825	1,110,427	1,107,787	1,108,877	1,090
7. 2018	XXX	XXX	XXX	XXX	XXX	1,077,684	1,100,954	1,108,499	1,104,913	1,104,053	(861)
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	1,041,975	1,055,656	1,061,915	1,061,448	(468)
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	941,369	965,288	970,604	5,316
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	886,806	938,460	51,655
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	910,673	910,673
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	969,153
13. Earned Premiums (Sch P-Pt. 1)	1,013,639	1,074,708	1,123,495	1,142,512	1,114,927	1,097,341	1,073,995	958,181	911,235	969,153	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	11,499	142	(60)	(49)	691	147	276	(606)	55	(3)	(3)
2. 2013	109,713	121,078	122,017	121,917	121,891	121,835	121,831	121,810	121,821	121,795	(26)
3. 2014	XXX	131,227	139,276	140,275	140,404	140,276	140,177	140,136	140,128	140,118	(10)
4. 2015	XXX	XXX	145,627	154,436	155,132	154,864	154,813	154,723	154,802	154,831	29
5. 2016	XXX	XXX	XXX	138,513	143,749	144,446	144,466	144,481	144,682	144,692	10
6. 2017	XXX	XXX	XXX	XXX	114,661	120,277	121,462	121,881	122,085	122,205	120
7. 2018	XXX	XXX	XXX	XXX	XXX	113,124	119,307	122,664	123,258	123,526	269
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	105,718	116,369	117,633	117,966	333
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	96,177	102,013	103,178	1,165
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	90,781	96,534	5,753
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	101,017	101,017
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	108,656
13. Earned Premiums (Sch P-Pt. 1)	121,213	142,733	154,555	148,173	121,387	119,132	113,227	109,862	99,018	108,656	XXX

SCHEDULE P - PART 6E - COMMERCIAL MULTIPLE PERIL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	10,212	2,432	(51)	(1,106)	330	(2)	43	2	(2)	0	0
2. 2013	783,017	790,493	793,054	793,171	793,193	793,170	793,165	793,166	793,166	793,166	0
3. 2014	XXX	777,579	785,746	788,079	788,127	788,121	788,120	788,119	788,119	788,119	0
4. 2015	XXX	XXX	788,484	793,364	795,022	795,119	795,096	795,093	795,098	795,098	0
5. 2016	XXX	XXX	XXX	794,370	797,664	799,724	799,697	799,795	799,797	799,793	(4)
6. 2017	XXX	XXX	XXX	XXX	802,676	811,181	813,444	813,398	813,415	813,416	1
7. 2018	XXX	XXX	XXX	XXX	XXX	830,558	841,672	844,950	845,011	845,061	50
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	875,772	876,405	883,301	883,763	462
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	914,091	914,381	921,629	7,248
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	949,697	967,488	17,792
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,047,505	1,047,505
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,073,054
13. Earned Premiums (Sch P-Pt. 1)	793,229	787,487	799,161	800,596	808,029	841,190	889,135	918,052	956,966	1,073,054	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	116	81	(2)	0	10	0	0	0	0	(1)	(1)
2. 2013	53,688	54,550	54,557	54,554	54,472	54,472	54,472	54,472	54,472	54,472	0
3. 2014	XXX	52,203	52,434	52,456	52,454	52,454	52,454	52,454	52,454	52,454	0
4. 2015	XXX	XXX	49,742	49,818	49,816	49,787	49,787	49,778	49,778	49,778	0
5. 2016	XXX	XXX	XXX	48,233	48,445	48,449	48,449	48,449	48,449	48,449	0
6. 2017	XXX	XXX	XXX	XXX	47,232	47,506	47,508	47,484	47,484	47,484	0
7. 2018	XXX	XXX	XXX	XXX	XXX	48,688	49,335	49,331	49,331	49,334	3
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	66,952	67,973	67,990	68,134	144
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	72,083	72,763	72,937	175
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	82,915	83,672	757
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	90,286	90,286
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	91,364
13. Earned Premiums (Sch P-Pt. 1)	53,804	53,147	49,977	48,330	47,366	48,938	67,601	73,068	83,610	91,364	XXX

SCHEDULE P - PART 6H - OTHER LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	15,291	1,226	263	950	17,538	(1,231)	(163)	(792)	340	128	128
2. 2013	453,730	464,175	465,122	465,729	465,518	465,578	465,542	465,530	465,507	465,521	14
3. 2014	XXX	460,927	466,338	468,978	469,196	469,119	469,125	469,156	469,090	469,080	(10)
4. 2015	XXX	XXX	475,528	473,962	476,235	476,190	476,283	476,407	476,358	476,275	(82)
5. 2016	XXX	XXX	XXX	489,048	490,293	492,961	492,918	492,965	492,850	492,831	(19)
6. 2017	XXX	XXX	XXX	XXX	484,988	494,744	497,382	497,227	497,135	497,104	(31)
7. 2018	XXX	XXX	XXX	XXX	XXX	525,007	537,110	540,365	540,574	540,524	(50)
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	571,046	572,556	576,982	577,173	191
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	613,188	613,738	616,288	2,550
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	659,624	668,864	9,240
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	722,571	722,571
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	734,502
13. Earned Premiums (Sch P-Pt. 1)	469,020	472,598	482,148	491,680	506,050	536,139	585,644	617,196	664,803	734,502	XXX

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	716	(19)	224	(370)	(166)	(2,377)	(825)	(1,114)	(23)	122	122
2. 2013	37,984	39,764	39,802	39,766	39,494	39,494	39,494	39,494	39,494	39,490	(4)
3. 2014	XXX	33,475	33,986	33,898	33,619	33,590	33,521	33,573	33,625	33,574	(51)
4. 2015	XXX	XXX	30,913	31,071	31,079	31,196	30,849	30,849	30,849	30,849	0
5. 2016	XXX	XXX	XXX	21,123	21,343	21,481	21,719	21,785	21,785	22,024	239
6. 2017	XXX	XXX	XXX	XXX	19,930	20,525	20,692	21,238	21,270	20,929	(341)
7. 2018	XXX	XXX	XXX	XXX	XXX	19,474	20,032	19,709	19,725	19,830	105
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	26,317	27,951	27,914	27,450	(464)
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	36,440	38,095	37,852	(243)
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	37,694	38,862	1,168
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	36,214	36,214
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	36,745
13. Earned Premiums (Sch P-Pt. 1)	38,700	35,235	31,686	20,787	19,441	17,919	26,038	37,302	39,389	36,745	XXX

SCHEDULE P - PART 6H - OTHER LIABILITY - CLAIMS-MADE

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	(168)	(50)	28	55	109	1	(9)	13	13	0	0
2. 2013	159,996	159,073	159,056	159,136	159,244	159,244	159,244	159,244	159,244	159,244	0
3. 2014	XXX	154,691	154,592	154,478	154,480	154,479	154,479	154,479	154,479	154,479	0
4. 2015	XXX	XXX	147,110	146,904	146,921	146,940	146,940	146,940	146,940	146,940	0
5. 2016	XXX	XXX	XXX	143,867	143,750	143,739	143,739	143,739	143,739	143,740	0
6. 2017	XXX	XXX	XXX	XXX	142,313	142,266	142,234	142,233	142,234	142,234	0
7. 2018	XXX	XXX	XXX	XXX	XXX	144,398	144,377	144,377	144,377	144,377	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	152,761	152,815	152,811	152,811	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	171,898	171,942	171,950	8
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	205,193	205,339	146
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	236,895	236,895
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	237,049
13. Earned Premiums (Sch P-Pt. 1)	159,828	153,717	147,021	143,682	142,432	144,361	152,699	171,965	205,247	237,049	XXX

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	8,672	158	56	7	76	44	0	(2)	0	3	3
2. 2013	6,137	6,238	6,243	6,243	6,243	6,243	6,243	6,243	6,243	6,243	0
3. 2014	XXX	1,043	1,057	1,061	1,061	1,061	1,061	1,061	1,061	1,061	0
4. 2015	XXX	XXX	1,908	2,028	2,031	2,032	2,033	2,034	2,034	2,034	0
5. 2016	XXX	XXX	XXX	3,172	3,384	3,393	3,392	3,392	3,392	3,392	0
6. 2017	XXX	XXX	XXX	XXX	3,637	3,846	3,854	3,854	3,854	3,854	0
7. 2018	XXX	XXX	XXX	XXX	XXX	3,643	3,737	3,743	3,743	3,743	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	4,782	5,025	5,036	5,036	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,837	7,918	7,922	4
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19,050	19,118	68
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	30,634	30,634
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	30,709
13. Earned Premiums (Sch P-Pt. 1)	14,808	1,302	1,984	3,303	3,929	3,906	4,883	8,086	19,141	30,709	XXX

SCHEDULE P - PART 6M - INTERNATIONAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	278	0	0	0	1	0	0	0	0	0	0
2. 2013	746	766	766	766	766	766	766	766	766	766	0
3. 2014	XXX	469	472	472	472	472	472	472	472	472	0
4. 2015	XXX	XXX	563	565	565	565	565	565	565	565	0
5. 2016	XXX	XXX	XXX	613	615	615	615	615	615	615	0
6. 2017	XXX	XXX	XXX	XXX	840	841	841	841	841	841	0
7. 2018	XXX	XXX	XXX	XXX	XXX	1,390	1,391	1,391	1,391	1,391	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	661	661	661	661	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(1)	0	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
13. Earned Premiums (Sch P-Pt. 1)	1,024	488	567	615	842	1,391	662	0	1	0	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior											
2. 2013											
3. 2014	XXX										
4. 2015	XXX	XXX									
5. 2016	XXX	XXX									
6. 2017	XXX	XXX		XXX							
7. 2018	XXX	XXX		XXX							
8. 2019	XXX	XXX		XXX							
9. 2020	XXX	XXX		XXX							
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

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

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	55	17	(60)	(34)	2	0	0	0	0	0	0
2. 2013	10,034	10,102	10,097	10,097	10,097	10,097	10,097	10,097	10,097	10,097	0
3. 2014	XXX	10,470	10,518	10,518	10,518	10,518	10,518	10,518	10,518	10,518	0
4. 2015	XXX	XXX	9,564	9,594	9,613	9,613	9,613	9,613	9,613	9,613	0
5. 2016	XXX	XXX	XXX	8,836	8,677	8,675	8,675	8,675	8,675	8,675	0
6. 2017	XXX	XXX	XXX	XXX	7,134	7,166	7,166	7,165	7,165	7,165	0
7. 2018	XXX	XXX	XXX	XXX	XXX	7,217	7,226	7,227	7,227	7,227	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	10,016	10,368	10,400	10,400	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,567	17,279	17,427	148
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,396	19,454	1,057
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,119	21,119
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,324
13. Earned Premiums (Sch P-Pt. 1)	10,089	10,554	9,548	8,833	6,995	7,247	10,025	16,919	19,141	22,324	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	0	(73)	(2)	0	9	1	0	0	0	0	0
2. 2013	307	307	307	307	307	307	307	307	307	307	0
3. 2014	XXX	201	201	201	201	201	201	201	201	201	0
4. 2015	XXX	XXX	0	0	0	0	0	0	0	0	0
5. 2016	XXX	XXX	XXX	0	0	0	0	0	0	0	0
6. 2017	XXX	XXX	XXX	XXX	0	(1)	(1)	(1)	(1)	(1)	0
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
13. Earned Premiums (Sch P-Pt. 1)	307	128	(2)	0	9	0	0	0	0	0	XXX

SCHEDULE P - PART 6O - REINSURANCE - NONPROPORTIONAL ASSUMED LIABILITY

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	487	(136)	(44)	(953)	2	(197)	(2)	(522)	(1)	(148)	(148)
2. 2013	4,355	5,474	5,474	5,474	5,474	5,474	5,474	5,474	5,474	5,474	0
3. 2014	XXX	3,923	4,130	4,130	4,130	4,130	4,130	4,130	4,130	4,130	0
4. 2015	XXX	XXX	4,064	4,087	4,087	4,087	4,087	4,087	4,087	4,087	0
5. 2016	XXX	XXX	XXX	4,073	4,100	4,100	4,100	4,100	4,100	4,100	0
6. 2017	XXX	XXX	XXX	XXX	4,074	4,079	4,079	4,079	4,079	4,079	0
7. 2018	XXX	XXX	XXX	XXX	XXX	3,760	3,757	3,757	3,757	3,757	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	3,363	3,360	3,360	3,360	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,569	3,751	3,751	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,232	4,440	1,208
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,930	2,930
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,990
13. Earned Premiums (Sch P-Pt. 1)	4,843	4,906	4,227	3,142	4,103	3,568	3,358	3,044	3,413	3,990	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	7	41	28	42	59	45	50	28	54	16	16
2. 2013	741	741	741	741	741	741	741	741	741	741	0
3. 2014	XXX	532	532	532	532	532	532	532	532	532	0
4. 2015	XXX	XXX	0	0	0	0	0	0	0	0	0
5. 2016	XXX	XXX	XXX	0	(7)	(7)	(7)	(7)	(7)	(7)	0
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6	6	6	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	41	41	0
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	65	65
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	81
13. Earned Premiums (Sch P-Pt. 1)	748	573	28	42	53	45	50	34	95	81	XXX

SCHEDULE P - PART 6R - PRODUCTS LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	1,331	525	286	781	5,016	334	397	1	168	168	168
2. 2013	68,040	69,986	70,303	70,313	70,307	70,302	70,309	70,316	70,323	70,330	7
3. 2014	XXX	65,074	67,543	67,391	67,430	67,378	67,409	67,422	67,457	67,461	3
4. 2015	XXX	XXX	59,027	57,831	58,113	58,115	58,116	58,154	58,149	58,130	(19)
5. 2016	XXX	XXX	XXX	54,461	54,604	54,938	54,929	54,856	54,871	54,862	(8)
6. 2017	XXX	XXX	XXX	XXX	49,113	53,082	53,339	53,323	53,405	53,402	(3)
7. 2018	XXX	XXX	XXX	XXX	XXX	50,324	54,463	54,869	55,067	55,034	(33)
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	50,502	50,975	51,754	51,752	(2)
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	46,965	47,179	47,771	593
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	41,699	43,758	2,058
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	39,341	39,341
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	42,105
13. Earned Premiums (Sch P-Pt. 1)	69,371	67,546	62,099	53,904	54,589	54,905	55,326	47,813	43,193	42,105	XXX

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	2,990	165	(46)	(84)	(12)	(1)	0	0	0	(1)	(1)
2. 2013	1,447	2,830	2,939	2,939	2,939	2,939	2,939	2,939	2,939	2,939	0
3. 2014	XXX	993	1,816	1,850	1,850	1,850	1,850	1,850	1,850	1,850	0
4. 2015	XXX	XXX	877	1,635	1,672	1,667	1,667	1,667	1,667	1,667	0
5. 2016	XXX	XXX	XXX	773	1,123	1,140	1,138	1,138	1,138	1,138	0
6. 2017	XXX	XXX	XXX	XXX	373	698	712	712	712	712	0
7. 2018	XXX	XXX	XXX	XXX	XXX	280	416	424	424	424	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	329	390	390	390	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	324	312	317	5
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	410	426	16
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	365	365
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	386
13. Earned Premiums (Sch P-Pt. 1)	4,437	2,541	1,762	1,481	748	617	477	393	398	386	XXX

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

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	(322)	(39)	0	65	(87)	(5)	3	(6)	0	1	1
2. 2013	7,288	7,098	7,106	7,161	7,161	7,161	7,161	7,161	7,161	7,161	0
3. 2014	XXX	7,067	6,984	6,964	6,957	6,957	6,957	6,957	6,957	6,957	0
4. 2015	XXX	XXX	7,040	7,099	7,081	7,078	7,078	7,078	7,078	7,078	0
5. 2016	XXX	XXX	XXX	6,887	6,963	6,949	6,949	6,949	6,949	6,949	0
6. 2017	XXX	XXX	XXX	XXX	6,943	6,968	6,976	6,976	6,976	6,976	0
7. 2018	XXX	XXX	XXX	XXX	XXX	6,641	6,668	6,668	6,668	6,668	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	6,538	6,549	6,543	6,542	(1)
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,042	7,105	7,127	23
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,567	7,653	86
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,957	7,957
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,066
13. Earned Premiums (Sch P-Pt. 1)	6,965	6,837	6,966	7,045	6,908	6,644	6,575	7,048	7,622	8,066	XXX

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	13	(13)	0	0	0	0	0	0	0	0	0
2. 2013	633	620	620	620	620	620	620	620	620	620	0
3. 2014	XXX	371	371	371	371	371	371	371	371	371	0
4. 2015	XXX	XXX	405	405	405	405	405	405	405	405	0
5. 2016	XXX	XXX	XXX	349	349	349	349	349	349	349	0
6. 2017	XXX	XXX	XXX	XXX	238	238	238	238	238	238	0
7. 2018	XXX	XXX	XXX	XXX	XXX	202	205	205	205	205	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	150	152	152	152	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	56	61	61	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	60	61	0
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	59	59
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	59
13. Earned Premiums (Sch P-Pt. 1)	645	345	405	349	238	202	153	58	65	59	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	640,566	0	0.0	1,621,319	0	0.0
2. Private Passenger Auto Liability/ Medical	905,651	0	0.0	953,502	0	0.0
3. Commercial Auto/Truck Liability/ Medical	1,018,103	13,347	1.3	607,363	5,958	1.0
4. Workers' Compensation	4,156,453	292,060	7.0	854,028	42,623	5.0
5. Commercial Multiple Peril	1,251,975	0	0.0	1,029,076	0	0.0
6. Medical Professional Liability - Occurrence	1,001	0	0.0	(1)	0	0.0
7. Medical Professional Liability - Claims - Made	8,109	0	0.0	0	0	0.0
8. Special Liability	102,618	0	0.0	168,262	0	0.0
9. Other Liability - Occurrence	2,116,398	10,012	0.5	718,675	1,934	0.3
10. Other Liability - Claims-Made	453,577	0	0.0	227,031	0	0.0
11. Special Property	223,811	0	0.0	640,584	0	0.0
12. Auto Physical Damage	88,849	381	0.4	817,122	84	0.0
13. Fidelity/Surety	24,366	0	0.0	19,488	0	0.0
14. Other	30	0	0.0	0	0	0.0
15. International	222	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	440,541	7,972	1.8	41,914	472	1.1
20. Products Liability - Claims-Made	20,371	0	0.0	7,968	0	0.0
21. Financial Guaranty/Mortgage Guaranty	0	0	0.0	0	0	0.0
22. Warranty	0	0	0.0	0	0	0.0
23. Totals	11,452,642	323,771	2.8	7,706,331	51,070	0.7

SECTION 2

Years in Which Policies Were Issued	INCURRED LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2013	2 2014	3 2015	4 2016	5 2017	6 2018	7 2019	8 2020	9 2021	10 2022
1. Prior	4,675,326	4,674,436	4,672,076	4,675,325	4,649,340	4,634,266	4,625,714	4,616,201	4,613,377	4,606,155
2. 2013	25,950	59,008	55,444	55,815	54,770	51,409	50,141	48,359	47,427	47,333
3. 2014	XXX	21,738	54,210	53,809	54,478	54,069	52,545	47,648	45,820	43,473
4. 2015	XXX	XXX	30,648	69,663	64,312	61,794	60,644	54,422	52,309	51,764
5. 2016	XXX	XXX	XXX	25,307	61,418	58,854	54,342	48,670	44,785	42,485
6. 2017	XXX	XXX	XXX	XXX	26,849	59,022	57,903	52,306	49,492	46,421
7. 2018	XXX	XXX	XXX	XXX	XXX	28,281	63,095	58,125	55,732	49,990
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	28,247	63,024	60,450	54,626
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	31,591	55,910	44,337
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26,742	52,223
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	30,877

SECTION 3

Years in Which Policies Were Issued	BULK AND INCURRED BUT NOT REPORTED RESERVES FOR LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES AT YEAR END ($000 OMITTED)									
	1 2013	2 2014	3 2015	4 2016	5 2017	6 2018	7 2019	8 2020	9 2021	10 2022
1. Prior	208,690	182,948	170,112	154,139	122,820	112,416	103,796	98,194	105,095	103,796
2. 2013	15,756	30,376	21,318	18,510	16,034	11,800	10,506	8,433	7,089	5,088
3. 2014	XXX	13,248	29,053	22,663	20,311	17,877	15,698	10,100	8,619	5,955
4. 2015	XXX	XXX	20,204	36,488	26,188	22,123	18,520	11,623	7,750	6,772
5. 2016	XXX	XXX	XXX	14,115	33,488	26,177	20,829	14,174	9,344	6,828
6. 2017	XXX	XXX	XXX	XXX	18,484	35,334	29,091	21,341	16,276	11,311
7. 2018	XXX	XXX	XXX	XXX	XXX	18,948	37,262	27,204	22,101	15,030
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	18,932	37,778	29,579	20,481
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	24,524	36,481	20,104
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,815	29,244
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,449

SCHEDULE P - PART 7A - PRIMARY LOSS SENSITIVE CONTRACTS (Continued)

SECTION 4

Years in Which Policies Were Issued	NET EARNED PREMIUMS REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	6,127,645	6,129,068	6,130,988	6,131,749	6,133,445	6,135,214	6,137,414	6,138,671	6,134,432	6,138,968
2. 2013	30,082	58,398	58,107	56,566	57,098	56,807	56,484	56,220	56,145	56,091
3. 2014	XXX	31,766	60,390	58,298	56,256	56,340	56,014	56,044	55,964	55,749
4. 2015	XXX	XXX	30,737	59,015	58,786	57,103	53,619	53,965	53,930	53,725
5. 2016	XXX	XXX	XXX	31,795	61,422	60,390	58,398	55,435	55,190	55,484
6. 2017	XXX	XXX	XXX	XXX	29,059	55,593	56,309	52,852	49,908	50,375
7. 2018	XXX	XXX	XXX	XXX	XXX	29,071	55,574	56,294	53,321	52,703
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	27,430	53,587	54,206	50,220
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26,014	49,695	49,920
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26,102	49,988
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26,385

SECTION 5

Years in Which Policies Were Issued	NET RESERVE FOR PREMIUM ADJUSTMENTS AND ACCRUED RETROSPECTIVE PREMIUMS AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	15,337	15,827	9,921	6,825	5,367	4,424	4,437	3,658	1,907	2,283
2. 2013	0	(412)	4,729	2,202	1,152	1,283	765	680	522	425
3. 2014	XXX	0	(632)	2,276	2,267	1,496	657	614	493	384
4. 2015	XXX	XXX	0	(513)	7,989	4,866	1,003	620	630	352
5. 2016	XXX	XXX	XXX	0	187	7,619	4,733	811	389	231
6. 2017	XXX	XXX	XXX	XXX	0	(869)	7,319	4,066	452	334
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	4,968	3,084	867
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	7,132	4,346
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	6,714
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SCHEDULE P - PART 7B - REINSURANCE LOSS SENSITIVE CONTRACTS ($000 OMITTED)

SECTION 1

Schedule P - Part 1	1 Total Net Losses and Expenses Unpaid	2 Net Losses and Expenses Unpaid on Loss Sensitive Contracts	3 Loss Sensitive as Percentage of Total	4 Total Net Premiums Written	5 Net Premiums Written on Loss Sensitive Contracts	6 Loss Sensitive as Percentage of Total
1. Homeowners/Farmowners	640,566	0	0.0	1,621,319	0	0.0
2. Private Passenger Auto Liability/Medical	905,651	0	0.0	953,502	0	0.0
3. Commercial Auto/Truck Liability/Medical	1,018,103	0	0.0	607,363	0	0.0
4. Workers' Compensation	4,156,453	0	0.0	854,028	0	0.0
5. Commercial Multiple Peril	1,251,975	0	0.0	1,029,076	0	0.0
6. Medical Professional Liability - Occurrence	1,001	0	0.0	(1)	0	0.0
7. Medical Professional Liability - Claims - Made	8,109	0	0.0	0	0	0.0
8. Special Liability	102,618	0	0.0	168,262	0	0.0
9. Other Liability - Occurrence	2,116,398	0	0.0	718,675	0	0.0
10. Other Liability - Claims-Made	453,577	0	0.0	227,031	0	0.0
11. Special Property	223,811	0	0.0	640,584	0	0.0
12. Auto Physical Damage	88,849	0	0.0	817,122	0	0.0
13. Fidelity/Surety	24,366	0	0.0	19,488	0	0.0
14. Other	30	0	0.0	0	0	0.0
15. International	222	0	0.0	0	0	0.0
16. Reinsurance - Nonproportional Assumed Property	6,797	0	0.0	23,097	0	0.0
17. Reinsurance - Nonproportional Assumed Liability	76,395	0	0.0	4,744	0	0.0
18. Reinsurance - Nonproportional Assumed Financial Lines	28,478	0	0.0	3,589	0	0.0
19. Products Liability - Occurrence	440,541	0	0.0	41,914	0	0.0
20. Products Liability - Claims-Made	20,371	0	0.0	7,968	0	0.0
21. Financial Guaranty/Mortgage Guaranty	0	0	0.0	0	0	0.0
22. Warranty	0	0	0.0	0	0	0.0
23. Totals	11,564,312	0	0.0	7,737,760	0	0.0

SECTION 2

Years in Which Policies Were Issued	INCURRED LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2013	2 2014	3 2015	4 2016	5 2017	6 2018	7 2019	8 2020	9 2021	10 2022
1. Prior										
2. 2013										
3. 2014	XXX									
4. 2015	XXX	XXX								
5. 2016	XXX	XXX	XXX							
6. 2017	XXX	XXX	XXX	XXX						
7. 2018	XXX	XXX	XXX	XXX	XXX					
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 3

Years in Which Policies Were Issued	BULK AND INCURRED BUT NOT REPORTED RESERVES FOR LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES AT YEAR END ($000 OMITTED)									
	1 2013	2 2014	3 2015	4 2016	5 2017	6 2018	7 2019	8 2020	9 2021	10 2022
1. Prior										
2. 2013										
3. 2014	XXX									
4. 2015	XXX	XXX								
5. 2016	XXX	XXX	XXX							
6. 2017	XXX	XXX	XXX	XXX						
7. 2018	XXX	XXX	XXX	XXX	XXX					
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

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

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE P INTERROGATORIES

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

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

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

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

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

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

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

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

Years in Which Premiums Were Earned and Losses Were Incurred		DDR Reserve Included in Schedule P, Part 1F, Medical Professional Liability Column 24: Total Net Losses and Expenses Unpaid	
		1 Section 1: Occurrence	2 Section 2: Claims-Made
1.601	Prior	0	0
1.602	2013	0	0
1.603	2014	0	0
1.604	2015	0	0
1.605	2016	0	0
1.606	2017	0	0
1.607	2018	0	0
1.608	2019	0	0
1.609	2020	0	0
1.610	2021	0	0
1.611	2022	0	0
1.612	Totals	0	0

2. The definition of allocated loss adjustment expenses (ALAE) and, therefore, unallocated loss adjustment expenses (ULAE) was changed effective January 1, 1998. This change in definition applies to both paid and unpaid expenses. Are these expenses (now reported as " Defense and Cost Containment" and "Adjusting and Other") reported in compliance with these definitions in this statement? ..... Yes [X] No [ ]

3. The Adjusting and Other expense payments and reserves should be allocated to the years in which the losses were incurred based on the number of claims reported, closed and outstanding in those years. When allocating Adjusting and Other expense between companies in a group or a pool, the Adjusting and Other expense should be allocated in the same percentage used for the loss amounts and the claim counts. For reinsurers, Adjusting and Other expense assumed should be reported according to the reinsurance contract. For Adjusting and Other expense incurred by reinsurers, or in those situations where suitable claim count information is not available, Adjusting and Other expense should be allocated by a reasonable method determined by the company and described in Interrogatory 7, below. Are they so reported in this Statement? ..... Yes [X] No [ ]

4. Do any lines in Schedule P include reserves that are reported gross of any discount to present value of future payments, and that are reported net of such discounts on Page 10? ..... Yes [ ] No [X]

If yes, proper disclosure must be made in the Notes to Financial Statements, as specified in the Instructions. Also, the discounts must be reported in Schedule P - Part 1, Columns 32 and 33. Schedule P must be completed gross of non-tabular discounting. Work papers relating to discount calculations must be available for examination upon request.

Discounting is allowed only if expressly permitted by the state insurance department to which this Annual Statement is being filed.

5. What were the net premiums in force at the end of the year for:

(in thousands of dollars)

5.1 Fidelity 847

5.2 Surety 42,203

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

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

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

7.2 (An extended statement may be attached.)

See attached. .....

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

In the third quarter of 2014, the TRV Reinsurance Pool reclassified its $502 million reserve for the asbestos-related Direct Action Settlement litigation from Loss to Adjusting & Other LAE as these settlement costs were associated with an extra contractual obligation. This change impacts the apparent development for the "Prior" accident year in Schedule P, Part 2R - Section 1, even though there was no impact on total Loss & LAE reserve development. As a result, reserves for Loss & total LAE did not change however, the reserves for Loss & DCC LAE did change by the amount of the reclass. (Note that $502 million is the total for the pool, not this company's share of the $502 million.)

In the fourth quarter of 2015 the allocation of reserves between the Other Liability-Occurrence and Products Liability-Occurrence was reviewed with regard to Asbestos and Construction Defect. As a result of that review a shift of reserves from Products Liability to Other Liability occurred for the "all prior" line, and from the Other Liability to Products Liability for more recent accident years. These shifts may distort analyses that focus on solely the Products Liability line or the Other Liability line, but will have no impact on analyses for these lines on a combined basis.

On January 1, 2018, The Premier Insurance Company of Massachusetts (Premier) was merged with and into The Travelers Indemnity Company and as a result, all of Premier's business is now included in the TRV Reinsurance Pool. This caused a restatement of the Schedule P history for all pool members, as mentioned above. Since Premier wrote only Private Passenger Auto, only Schedule P Parts B and J are affected.

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

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

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

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

For Part 5 – Section 3, the number of claims reported in the all-prior AYs have been corrected starting with 2021 financial statements to include the calendar year outstanding claims.

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

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

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.	1 Active Status (a)	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies Not Taken: 2 Direct Premiums Written	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies Not Taken: 3 Direct Premiums Earned	4 Dividends Paid or Credited to Policyholders on Direct Business	5 Direct Losses Paid (Deducting Salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Finance and Service Charges Not Included in Premiums	9 Direct Premiums Written for Federal Purchasing Groups (Included in Column 2)
1. Alabama AL	L	3,724,001	2,070,311	0	641,595	(52,098)	22,396,009	2,340	0
2. Alaska AK	L	9,007	28,531	0	211,938	(874,582)	2,902,444	0	0
3. Arizona AZ	L	922,024	889,524	0	301,309	(742,620)	20,773,616	532	0
4. Arkansas AR	L	1,948,693	1,371,077	0	6,668,009	3,741,562	10,314,546	1,317	0
5. California CA	L	10,822,612	11,722,248	0	6,004,124	5,990,067	110,765,839	6,492	0
6. Colorado CO	L	5,610,302	6,969,457	0	6,251,405	6,951,236	49,457,975	4,321	0
7. Connecticut CT	L	565,565	448,662	0	324,418	(3,909,120)	11,398,485	363	0
8. Delaware DE	L	104,759	57,059	0	44,650	(223,993)	4,206,457	50	0
9. District of Columbia DC	L	75,727	48,092	0	55,428	(432,770)	3,646,317	33	0
10. Florida FL	L	523,082	485,867	633	6,401,286	(1,928,115)	34,080,160	0	0
11. Georgia GA	L	4,218,221	2,158,270	0	1,085,842	(868,083)	28,150,443	2,243	0
12. Hawaii HI	L	15,228	14,708	0	754,080	547,306	1,516,119	0	0
13. Idaho ID	L	51,091	37,057	0	(931)	(180,513)	1,427,493	1	0
14. Illinois IL	L	1,183,004	1,405,233	0	472,424	(4,160,053)	49,887,832	548	0
15. Indiana IN	L	376,504	266,764	0	4,691,752	2,709,021	12,030,669	81	0
16. Iowa IA	L	139,260	100,614	0	1,667,400	782,722	21,074,341	20	0
17. Kansas KS	L	210,744	2,531,431	0	1,993,796	(1,751,964)	20,467,263	56	0
18. Kentucky KY	L	284,211	437,411	0	355,517	79,536	8,131,419	95	0
19. Louisiana LA	L	208,121	2,838,249	0	17,562,035	868,929	34,857,068	62	0
20. Maine ME	L	85,873	60,633	0	1,318	(166,753)	1,626,967	28	0
21. Maryland MD	L	889,930	936,293	0	915,486	(600,036)	33,314,783	358	0
22. Massachusetts MA	L	1,705,052	1,545,269	0	2,581,106	623,236	23,543,074	680	0
23. Michigan MI	L	1,637,148	1,783,138	0	2,235,872	(1,447,248)	37,223,145	831	0
24. Minnesota MN	L	1,904,059	1,500,205	0	5,702,712	(138,349)	49,646,388	832	0
25. Mississippi MS	L	1,213,280	1,020,316	0	910,808	(182,863)	14,136,805	748	0
26. Missouri MO	L	892,551	776,039	0	2,361,023	1,175,256	24,878,626	433	0
27. Montana MT	L	1,118,353	1,234,506	0	157,863	(854,910)	5,721,947	1,214	0
28. Nebraska NE	L	91,678	216,008	0	315,825	166,826	11,772,693	19	0
29. Nevada NV	L	3,500,822	2,722,973	0	2,388,729	3,341,881	9,007,085	2,167	0
30. New Hampshire NH	L	173,374	111,080	0	45,925	(2,058,070)	3,610,198	109	0
31. New Jersey NJ	L	10,741,725	8,910,505	0	2,502,654	(1,530,121)	32,661,387	9,421	0
32. New Mexico NM	L	974,542	3,887,019	0	11,082,273	13,228,428	39,277,584	716	0
33. New York NY	L	790,414	875,814	0	17,961,798	4,085,593	95,510,736	89	0
34. North Carolina NC	L	993,731	1,032,838	0	662,818	286,237	15,508,263	544	0
35. North Dakota ND	L	(106,112)	2,947,570	0	1,024,544	(3,098,267)	22,570,459	0	0
36. Ohio OH	L	2,554,730	3,182,214	0	2,134,858	(1,143,305)	27,926,171	782	0
37. Oklahoma OK	L	5,188,111	5,445,129	0	12,873,048	12,828,108	39,094,019	171	0
38. Oregon OR	L	811,573	593,515	0	5,001,270	5,411,806	5,607,388	458	0
39. Pennsylvania PA	L	4,366,369	6,792,382	0	5,860,848	(1,441,944)	58,047,785	1,860	0
40. Rhode Island RI	L	167,075	121,626	0	44,079	(136,231)	2,855,507	117	0
41. South Carolina SC	L	1,544,573	982,907	0	1,464,898	1,023,124	7,617,703	1,075	0
42. South Dakota SD	L	62,572	147,970	0	163,959	(1,151,273)	7,440,672	17	0
43. Tennessee TN	L	891,035	844,318	0	296,314	(1,657,947)	21,126,225	427	0
44. Texas TX	L	20,268,121	31,789,998	0	67,018,768	20,942,334	258,950,233	13,028	0
45. Utah UT	L	1,395,293	1,747,661	0	6,049,465	2,950,046	6,947,602	1,593	0
46. Vermont VT	L	28,959	14,923	0	8,977	(227,395)	1,745,641	23	0
47. Virginia VA	L	635,627	495,131	0	513,036	(1,695,741)	16,076,024	340	0
48. Washington WA	L	265,592	253,453	0	5,684,740	9,787,780	19,857,627	0	0
49. West Virginia WV	L	280,271	2,501,592	0	1,946,798	(4,286,962)	14,724,389	96	0
50. Wisconsin WI	L	319,413	269,570	0	2,241,958	651,329	39,025,584	45	0
51. Wyoming WY	L	70,435	3,127,264	0	8,104,481	6,498,384	20,623,600	40	0
52. American Samoa AS	N	0	0	0	0	0	0	0	0
53. Guam GU	N	0	0	0	0	0	0	0	0
54. Puerto Rico PR	N	0	0	0	0	(95,982)	64,699	0	0
55. U.S. Virgin Islands VI	L	0	0	0	0	(4,218)	38,016	0	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0	0	0
57. Canada CAN	L	51,063,797	51,681,358	0	16,321,291	2,321,448	127,723,602	0	0
58. Aggregate other alien OT	XXX	8,685	28,400	0	100,102	(66,244)	3,308,899	0	0
59. Totals	XXX	147,520,806	173,460,183	633	242,165,720	69,884,425	1,546,296,020	56,817	0
DETAILS OF WRITE-INS									
58001. MEX Mexico	XXX	6,021	3,425	0	0	0	0	0	0
58002. NLD Netherlands	XXX	3,025	3,025	0	0	0	0	0	0
58003. ZAF South Africa	XXX	435	435	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	(796)	21,514	0	100,102	(66,244)	3,308,899	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	8,685	28,400	0	100,102	(66,244)	3,308,899	0	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 53
2. R - Registered - Non-domiciled RRGs..... 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI)..... 0
4. Q - Qualified - Qualified or accredited reinsurer..... 0
5. D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile..... 0
6. N - None of the above - Not allowed to write business in the state... 4

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

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

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

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

NONE

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

The Travelers Companies, Inc.	Minnesota	41-0518860	… Camperdown Corporation	Delaware	41-1762781
… St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	… SPC Insurance Agency, Inc.	Minnesota	41-1888760
… … St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	… Aprilgrange Limited	United Kingdom	
… … St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	… F&G UK Underwriters Limited	United Kingdom	
… … St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	… Travelers Underwriting Agency Limited	United Kingdom	
… … The Travelers Casualty Company (41769) *	Connecticut	41-1435765	… Travelers Syndicate Management Limited	United Kingdom	
… … Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	… Travelers Corporate Trustee Limited	United Kingdom	
… … Northbrook Holdings, Inc.	Delaware	51-0375653	… Travelers London Limited	United Kingdom	
… … … Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	… TCI Global Services, Inc.	Delaware	52-1965525
… … … St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	… Travelers Management Limited	United Kingdom	
… … Travelers Specialty Insurance Company (10213) *	Connecticut	52-1925132	… Travelers Insurance Company Limited *	United Kingdom	AA-1121375
… … United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	… … Travelers Insurance Designated Activity Company *	Ireland	
… … … Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	… Xbridge Limited	United Kingdom	
… … … … Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	… 10762962 Canada Inc.	Canada	
… … … … … Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	… … Zensurance Inc. (89.36%)	Canada	
… … … … … Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	… … … Zensurance Brokers Inc.	Canada	
… … … … … Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	… Travelers Property Casualty Corp.	Connecticut	06-1008174
… … … … … Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	… … Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
… … … … … Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	… … … The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
… … … … … Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	… … … … Standard Fire Properties, LLC	Delaware	06-6033509
… … … … … Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	… … … … … Bayhill Restaurant II Associates (50%)	California	94-3097171
… … … … … Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	… … … … Standard Fire UK Investments, LLC	Delaware	06-6033509
… … … USF&G Retail Associates GP, Inc.	Maryland	52-1704255	… … … … The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
… … … … USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	… … … … … Auto Hartford Investments, LLC	Delaware	06-0848755
… … … USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	… … … … Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
… … … BMR Sports Properties, Inc.	Maryland	52-1852190	… … … … Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
… … … … Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	… … … … Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
… … Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	… … … … Travelers Texas MGA, Inc.	Texas	27-4469564
… … Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	… … … … Oregon Evergreen Investor I, LLC	Delaware	06-6033509
… … Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	… … … Travelers (Bermuda) Limited *	Bermuda	AA-3194119
… … MMI Capital Trust I	Delaware	52-2073764	… … … Travelers Lloyds Management Company	Texas	20-4312440
… … Promenade Partners, L.L.C.	Delaware	41-0406690	… … … TPC Investments Inc.	Connecticut	06-1534005
… … SPFM Holdings, LLC	Delaware	41-0406690	… … … Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
… … USF&G Capital I	Delaware	52-1953822	… … … … Farmington Casualty Company (41483) *	Connecticut	06-1067463
… … USF&G Capital III	Delaware	52-2044075	… … … … … Travelers MGA, Inc.	Texas	75-2676034
… … 350 Market Street, LLC	Delaware	38-4046010	… … … … 8527512 Canada Inc. (77.52%)	Canada	
… … Travelers Special Services Limited	United Kingdom		… … … … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270
… … Yonkers Financing Corp.	Delaware	20-3033027	… … … … Travelers Insurance Company of Canada *	Canada	AA-1560039
… … English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	… … … … Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
… … … English Turn LLC (99%)	Minnesota	59-2635727	… … … … … Travelers Global, Inc.	Delaware	47-2215437
… … … Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	… … … … … … Travelers Brazil Holding LLC	Delaware	47-2215437
… … English Turn LLC (1%)	Minnesota	59-2635727	… … … … … … … Travelers Brazil Acquisition LLC	Delaware	47-2215437
… … English Turn Realty Management, Inc.	Minnesota	52-1715225	… … … … … … … … Junto Holding Brasil S.A. (49.5%)	Brazil	
… … … Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	… … … … … … … … … Junto Resseguros S.A. *	Brazil	AA-2230021
… … 8527512 Canada Inc. (22.48%)	Canada		… … … … … … … … … … Junto Controle de Riscos Ltda. (0.01%)	Brazil	
… … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270	… … … … … … … … … Junto Seguros S.A. *	Brazil	AA-2230002
… … Fog City Fund, LLC (99%)	Minnesota	41-1985480	… … … … … … … … … … Junto Controle de Riscos Ltda. (99.99%)	Brazil	
… … Symmetry Growth Capital II, LLC	Minnesota	76-0753165	… … … … … … … … … Junto Holding Latam S.A. (49.5%)	Brazil	
… … Upper Lake Growth Capital, LLC (99%)	Minnesota	41-1927945	… … … … … … … … … … JMalucelli Travelers Seguros S.A. (51%) *	Colombia	AA-2330036
… … Windamere III, LLC (99%)	Minnesota	41-2007089	… … … … Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835

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

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

… … … … Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266
… … … … Travelers Casualty UK Investments LLC	Delaware	06-6033504
… … … … Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268
… … … … Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698
… … … … Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040
… … … … The Family Business Institute LLC	Delaware	06-6033504
… … … … Simply Business, LLC	Massachusetts	30-0956205
… … … … … Harborway Insurance Agency, LLC	Massachusetts	85-4220959
… … … … IHP Capital Partners Fund VIII, L.P. (97%)	Delaware	82-0925474
… … … The Travelers Indemnity Company (25658) *	Connecticut	06-0566050
… … … … Arch Street North LLC	Delaware	06-0566050
… … … … The Charter Oak Fire Insurance Company (25615) *	Connecticut	06-0291290
… … … … Travelers Real Estate, LLC	Delaware	06-0566050
… … … … First Floridian Auto and Home Insurance Company (10647) *	Florida	59-3372141
… … … … Gulf Underwriters Insurance Company (42811) *	Connecticut	56-1371361
… … … … Select Insurance Company (22233) *	Texas	75-6013697
… … … … Crystal Brook, LLC	Delaware	06-0566050
… … … … … Durham Holding, LLC	Delaware	06-0566050
… … … … Sutton Holdco, LLC	Delaware	06-0566050
… … … … … Cadet Limited, LLC	Delaware	06-0566050
… … … … Arrowhead Company, LLC	Delaware	06-0566050
… … … … … Eastern Asset, LLC	Delaware	06-0566050
… … … … American Equity Insurance Company (43117) *	Arizona	86-0703220
… … … … … American Equity Specialty Insurance Company (10819) *	Connecticut	86-0868106
… … … … Northland Insurance Company (24015) *	Connecticut	41-6009967
… … … … … Northfield Insurance Company (27987) *	Iowa	41-0983992
… … … … … Northland Casualty Company (24031) *	Connecticut	94-6051964
… … … … Travelers Indemnity U.K. Investments LLC	Connecticut	06-0566050
… … … … TPC U.K. Investments LLC	Delaware	06-0566050
… … … … The Phoenix Insurance Company (25623) *	Connecticut	06-0303275
… … … … … The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487
… … … … … The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212
… … … … … Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165
… … … … … Constitution State Services LLC	Delaware	06-1501229
… … … … … Phoenix UK Investments LLC	Delaware	06-0303275
… … … … TravCo Insurance Company (28188) *	Connecticut	35-1838077
… … … … TINDY Foreign, Inc	Delaware	20-4403403
… … … … Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110
… … … … Travelers Distribution Alliance, Inc.	Delaware	62-1657094
… … … … Travelers TLD, LLC	Delaware	06-0566050
… … … … Towers Foundry, LLC	Delaware	06-0566050
… … … … Travelers Marketplace Holdings, LLC	Delaware	06-0566050
… … … … … InsuraMatch, LLC	Delaware	04-3508349
… … … … … Travelers Australia Pty Ltd	Australia	
… … … … Tiercel, LLC	Delaware	06-0566050
… … … … … Redstart, LLC	Delaware	06-0566050
… … … … QuantumSubro, LLC	Delaware	06-0566050
… … … … The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
… … … … The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
… … … … Travelers Marine, LLC	Delaware	06-0566050

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

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3548	The Travelers Companies, Inc.		41-0518860	0	0000086312	NYSE	The Travelers Companies, Inc.	MN	UDP			0.000		NO	0
3548	The Travelers Companies, Inc.	24767	41-0406690	0	0		St. Paul Fire and Marine Insurance Company	CT	RE	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24791	41-0881659	0	0		St. Paul Mercury Insurance Company	CT	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24775	41-0963301	0	0		St. Paul Guardian Insurance Company	CT	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	30481	41-1230819	0	0		St. Paul Surplus Lines Insurance Company	DE	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41769	41-1435765	0	0		The Travelers Casualty Company	CT	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41750	41-1435766	0	0		Travelers Constitution State Insurance Company	CT	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		51-0375653	0	0		Northbrook Holdings, Inc.	DE	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	36463	36-2999370	0	0		Discover Property & Casualty Insurance Company	CT	DS	Northbrook Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19224	36-2542404	0	0		St. Paul Protective Insurance Company	CT	DS	Northbrook Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	10213	52-1925132	0	0		Travelers Specialty Insurance Company	CT	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25887	52-0515280	0	0		United States Fidelity and Guaranty Company	CT	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1551225	0	0		Laurel Village Fidelity Realty, Inc.	MD	DS	United States Fidelity and Guaranty Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		41-1616702	0	0		Laurel Village Joint Venture Partnership	MN	DS	Laurel Village Fidelity Realty, Inc.	O/M	50.000	The Travelers Companies, Inc.	NO	100
3548	The Travelers Companies, Inc.		41-1542260	0	0		Laurel Village I Limited Partnership	MN	DS	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542261	0	0		Laurel Village II Limited Partnership	MN	DS	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542263	0	0		Laurel Village III Limited Partnership	MN	DS	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542264	0	0		Laurel Village IV Limited Partnership	MN	DS	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542266	0	0		Laurel Village Tower A Limited Partnership	MN	DS	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1593312	0	0		Laurel Village Tower B Limited Partnership	MN	DS	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542267	0	0		Laurel Village Tower C Limited Partnership	MN	DS	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542255	0	0		Laurel Village Swinford Limited Partnership	MN	DS	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1704255	0	0		USF&G Retail Associates GP, Inc.	MD	DS	United States Fidelity and Guaranty Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1704256	0	0		USF&G/Fidelity Retail Associates Limited Partnership	MD	DS	USF&G Retail Associates GP, Inc.	O/M	1.000	The Travelers Companies, Inc.	NO	101
3548	The Travelers Companies, Inc.		52-1704256	0	0		USF&G/Fidelity Retail Associates Limited Partnership	MD	DS	United States Fidelity and Guaranty Company	O	83.950	The Travelers Companies, Inc.	NO	101
3548	The Travelers Companies, Inc.		52-1852190	0	0		BMR Sports Properties, Inc.	MD	DS	United States Fidelity and Guaranty Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1573778	0	0		Black Mountain Ranch Limited Partnership	MD	DS	BMR Sports Properties, Inc.	O/M	1.000	The Travelers Companies, Inc.	NO	102
3548	The Travelers Companies, Inc.	25879	52-0616768	0	0		Fidelity and Guaranty Insurance Underwriters, Inc.	WI	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	35386	42-1091525	0	0		Fidelity and Guaranty Insurance Company	IA	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1573778	0	0		Black Mountain Ranch Limited Partnership	MD	DS	St. Paul Fire and Marine Insurance Company	O	85.000	The Travelers Companies, Inc.	NO	102
3548	The Travelers Companies, Inc.		52-2073764	0	0		MMI Capital Trust I	DE	DS	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	YES	0

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3548	The Travelers Companies, Inc.		41-0406690	0	0		Promenade Partners, L.L.C.	DE	DS	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-0406690	0	0		SPFM Holdings, LLC	DE	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1953822	0	0		USF&G Capital I	DE	DS	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		52-2044075	0	0		USF&G Capital III	DE	DS	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		38-4046010	0	0		350 Market Street, LLC	DE	DS	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Special Services Limited	GBR	DS	St. Paul Fire and Marine Insurance Company	O/B	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		20-3033027	0	0		Yonkers Financing Corp.	DE	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		52-1466734	0	0		English Turn Fidelity Realty, Inc.	MN	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		59-2635727	0	0		English Turn LLC	MN	DS	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	NO	103
3548	The Travelers Companies, Inc.		59-2709441	0	0		Fidelity English Turn Club LLC	MN	DS	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	NO	104
3548	The Travelers Companies, Inc.		59-2635727	0	0		English Turn LLC	MN	DS	St. Paul Fire and Marine Insurance Company	O	1.000	The Travelers Companies, Inc.	NO	103
3548	The Travelers Companies, Inc.		52-1715225	0	0		English Turn Realty Management, Inc.	MN	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		59-2709441	0	0		Fidelity English Turn Club LLC	MN	DS	English Turn Realty Management, Inc.	O/B/M	1.000	The Travelers Companies, Inc.	NO	104
3548	The Travelers Companies, Inc.			0	0		8527512 Canada Inc.	CAN	DS	St. Paul Fire and Marine Insurance Company	O/B/M	22.480	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		AA-1560270	0	0		The Dominion of Canada General Insurance Company	CAN	DS	8527512 Canada Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1985480	0	0		Fog City Fund, LLC	MN	DS	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		76-0753165	0	0		Symmetry Growth Capital II, LLC	MN	DS	St. Paul Fire and Marine Insurance Company	O	100.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-1927945	0	0		Upper Lake Growth Capital, LLC	MN	DS	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-2007089	0	0		Windamere III, LLC	MN	DS	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-1762781	0	0		Camperdown Corporation	DE	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1888760	0	0		SPC Insurance Agency, Inc.	MN	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Aprilgrange Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		F&G UK Underwriters Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Underwriting Agency Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Syndicate Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Corporate Trustee Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers London Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1965525	0	0		TCI Global Services, Inc.	DE	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-1121375	0	0		Travelers Insurance Company Limited	GBR	IA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Insurance Designated Activity Company	IRL	IA	Travelers Insurance Company Limited	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Xbridge Limited	GBR	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		10762962 Canada Inc.	CAN	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0

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3548	The Travelers Companies, Inc.			0	0		Zensurance Inc.	CAN	NIA	10762962 Canada Inc.	O/B	89.360	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Zensurance Brokers Inc.	CAN	NIA	Zensurance Inc.	O	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1008174	0	0		Travelers Property Casualty Corp.	CT	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1445591	0	0		Travelers Insurance Group Holdings Inc.	DE	NIA	Travelers Property Casualty Corp.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19070	06-6033509	0	0		The Standard Fire Insurance Company	CT	IA	Travelers Insurance Group Holdings Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033509	0	0		Standard Fire Properties, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		94-3097171	0	0		Bayhill Restaurant II Associates	CA	NIA	Standard Fire Properties, LLC	O	50.000	The Travelers Companies, Inc.	NO	105
3548	The Travelers Companies, Inc.		06-6033509	0	0		Standard Fire UK Investments, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19062	06-0848755	0	0		The Automobile Insurance Company of Hartford, Connecticut	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0848755	0	0		Auto Hartford Investments, LLC	DE	NIA	The Automobile Insurance Company of Hartford, Connecticut	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36145	06-1286264	0	0		Travelers Personal Security Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36161	06-1286274	0	0		Travelers Property Casualty Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	38130	36-3703200	0	0		Travelers Personal Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		27-4469564	0	0		Travelers Texas MGA, Inc.	TX	NIA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		06-6033509	0	0		Oregon Evergreen Investor I, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-3194119	0	0		Travelers (Bermuda) Limited	BMU	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		20-4312440	0	0		Travelers Lloyds Management Company	TX	NIA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1534005	0	0		TPC Investments Inc.	CT	NIA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19038	06-6033504	0	0		Travelers Casualty and Surety Company	CT	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41483	06-1067463	0	0		Farmington Casualty Company	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		75-2676034	0	0		Travelers MGA, Inc.	TX	NIA	Farmington Casualty Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.			0	0		8527512 Canada Inc.	CAN	NIA	Travelers Casualty and Surety Company	O/B/M	77.520	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		AA-1560270	0	0		The Dominion of Canada General Insurance Company	CAN	IA	8527512 Canada Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-1560039	0	0		Travelers Insurance Company of Canada	CAN	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	31194	06-0907370	0	0		Travelers Casualty and Surety Company of America	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Global, Inc.	DE	NIA	Travelers Casualty and Surety Company of America	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Holding LLC	DE	NIA	Travelers Global, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Acquisition LLC	DE	NIA	Travelers Brazil Holding LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Junto Holding Brasil S.A.	BRA	NIA	Travelers Brazil Acquisition LLC	O/B	49.500	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2230021	0	0		Junto Resseguros S.A.	BRA	IA	Junto Holding Brasil S.A.	O/B	100.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	NIA	Junto Resseguros S.A.	O/B	0.010	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2230002	0	0		Junto Seguros S.A.	BRA	IA	Junto Holding Brasil S.A.	O/B	100.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	NIA	Junto Seguros S.A.	O/B	99.990	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Holding Latam S.A.	BRA	NIA	Travelers Brazil Acquisition LLC	O/B	49.500	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2330036	0	0		JMalucelli Travelers Seguros S.A.	COL	IA	Junto Holding Latam S.A.	O/B/M	51.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.	19046	06-0876835	0	0		Travelers Casualty Insurance Company of America	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36170	06-1286266	0	0		Travelers Casualty Company of Connecticut	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033504	0	0		Travelers Casualty UK Investments LLC	DE	NIA	Travelers Casualty and Surety Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36137	06-1286268	0	0		Travelers Commercial Insurance Company	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	29696	06-1203698	0	0		Travelers Excess and Surplus Lines Company	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41564	75-1732040	0	0		Travelers Lloyds of Texas Insurance Company	TX	IA	Travelers Casualty and Surety Company	O/M/A	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033504	0	0		The Family Business Institute LLC	DE	NIA	Travelers Casualty and Surety Company	O/B	100.000	The Travelers Companies, Inc.	NO	0

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3548	The Travelers Companies, Inc.		30-0956205	0	0		Simply Business, LLC	MA	NIA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		85-4220959	0	0		Harborway Insurance Agency, LLC	MA	NIA	Simply Business, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		82-0925474	0	0		IHP Capital Partners Fund VIII, L.P.	DE	NIA	Travelers Casualty and Surety Company	O	97.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25658	06-0566050	0	0		The Travelers Indemnity Company	CT	IA	Travelers Insurance Group Holdings Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Arch Street North LLC	DE	NIA	The Travelers Indemnity Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25615	06-0291290	0	0		The Charter Oak Fire Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Real Estate, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	10647	59-3372141	0	0		First Floridian Auto and Home Insurance Company	FL	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	42811	56-1371361	0	0		Gulf Underwriters Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	22233	75-6013697	0	0		Select Insurance Company	TX	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Crystal Brook, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Durham Holding, LLC	DE	NIA	Crystal Brook, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Sutton Holdco, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Cadet Limited, LLC	DE	NIA	Sutton Holdco, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Arrowhead Company, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Eastern Asset, LLC	DE	NIA	Arrowhead Company, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	43117	86-0703220	0	0		American Equity Insurance Company	AZ	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	10819	86-0868106	0	0		American Equity Specialty Insurance Company	CT	IA	American Equity Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24015	41-6009967	0	0		Northland Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	27987	41-0983992	0	0		Northfield Insurance Company	IA	IA	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24031	94-6051964	0	0		Northland Casualty Company	CT	IA	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Indemnity U.K. Investments LLC	CT	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		TPC U.K. Investments LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25623	06-0303275	0	0		The Phoenix Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25666	58-6020487	0	0		The Travelers Indemnity Company of America	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25682	06-0336212	0	0		The Travelers Indemnity Company of Connecticut	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25674	36-2719165	0	0		Travelers Property Casualty Company of America	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1501229	0	0		Constitution State Services LLC	DE	NIA	The Phoenix Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0303275	0	0		Phoenix UK Investments LLC	DE	NIA	The Phoenix Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	28188	35-1838077	0	0		TravCo Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		20-4403403	0	0		TINDY Foreign, Inc.	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	40282	95-3634110	0	0		Travelers Commercial Casualty Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		62-1657094	0	0		Travelers Distribution Alliance, Inc.	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers TLD, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Towers Foundry, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Marketplace Holdings, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		04-3508349	0	0		InsuraMatch, LLC	DE	NIA	Travelers Marketplace Holdings, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Australia Pty Ltd	AUS	NIA	Travelers Marketplace Holdings, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Tiercel, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Redstart, LLC	DE	NIA	Tiercel, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		QuantumSubro, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	27998	35-1838079	0	0		The Travelers Home and Marine Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41262	76-0002592	0	0		The Travelers Lloyds Insurance Company	TX	IA	The Travelers Indemnity Company	O/M/A	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Marine, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
												0.000			
												0.000			

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
												0.000			
												0.000			
												0.000			
												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	(2,300,000)	0	0	0	0	0		0	(2,300,000)	0
43117	86-0703220	American Equity Insurance Company	(1,800,000)	0	0	0	0	0		0	(1,800,000)	(34,492)
00000	06-0566050	Arrowhead Company, LLC	0	(900,000)	0	0	0	0		0	(900,000)	0
19062	06-0848755	Automobile Insurance Company of Hartford, Connecticut (The)	(31,800,000)	0	0	0	0	0	*	0	(31,800,000)	136,254,339
25615	06-0291290	Charter Oak Fire Insurance Company (The)	(28,300,000)	0	0	0	0	0	*	0	(28,300,000)	(3,299,224,321)
00000	06-1501229	Constitution State Services LLC	(10,000,000)	0	0	0	0	0		0	(10,000,000)	0
00000	06-0566050	Crystal Brook, LLC	0	30,500,000	0	0	0	0		0	30,500,000	0
36463	36-2999370	Discover Property & Casualty Insurance Company	(3,900,000)	0	0	0	0	0	*	0	(3,900,000)	(37,657,727)
00000	06-6033504	Family Business Institute LLC (The)	0	750,000	0	0	0	0		0	750,000	0
41483	06-1067463	Farmington Casualty Company	(24,500,000)	0	0	0	0	0	*	0	(24,500,000)	214,884,743
35386	42-1091525	Fidelity and Guaranty Insurance Company	(300,000)	0	0	0	0	0		0	(300,000)	(558,129,977)
25879	52-0616768	Fidelity and Guaranty Insurance Underwriters, Inc.	(2,300,000)	0	0	0	0	0	*	0	(2,300,000)	(233,642,259)
00000	41-1985480	Fog City Fund, LLC	(1,922,059)	0	0	0	0	0		0	(1,922,059)	0
42811	56-1371361	Gulf Underwriters Insurance Company	0	0	0	0	0	0		0	0	(22,027,731)
00000	82-0925474	IHP Capital Partners Fund VIII, L.P.	(1,989,520)	0	0	0	0	0		0	(1,989,520)	0
00000	AA-2330036	JMalucelli Travelers Seguros S.A.	0	0	0	0	0	0		0	0	(1,004,233)
00000	AA-2230002	Junto Seguros S.A.	0	0	0	0	0	0		0	0	(7,662,377)
00000	52-2073764	MMI Capital Trust I	(293,724)	0	0	0	0	0		0	(293,724)	0
27987	41-0983992	Northfield Insurance Company	0	0	0	0	0	0	*	0	0	(642,744,349)
24031	94-6051964	Northland Casualty Company	(2,500,000)	0	0	0	0	0	*	0	(2,500,000)	73,002,163
24015	41-6009967	Northland Insurance Company	(26,500,000)	0	0	0	0	0	*	0	(26,500,000)	7,924,745
25623	06-0303275	Phoenix Insurance Company (The)	(33,400,000)	0	0	0	0	0	*	0	(33,400,000)	(303,468,120)
00000	06-0566050	QuantumSubro, LLC	0	3,000,000	0	0	0	0		0	3,000,000	0
22233	75-6013697	Select Insurance Company	(1,900,000)	0	0	0	0	0		0	(1,900,000)	(820,095)
00000	30-0956205	Simply Business, LLC	0	86,000,000	0	0	0	0		0	86,000,000	0
00000	41-0406690	SPFM Holdings, LLC	0	50,000,000	0	0	0	0		0	50,000,000	0
24767	41-0406690	St. Paul Fire and Marine Insurance Company	(620,484,661)	(65,000,000)	0	0	(168,837,136)	0	*	0	(854,321,797)	13,084,620,857
24775	41-0963301	St. Paul Guardian Insurance Company	(2,200,000)	0	0	0	0	0	*	0	(2,200,000)	(47,682,544)
24791	41-0881659	St. Paul Mercury Insurance Company	(10,200,000)	0	0	0	0	0	*	0	(10,200,000)	(19,194,229)
19224	36-2542404	St. Paul Protective Insurance Company	(15,800,000)	0	0	0	0	0	*	0	(15,800,000)	(235,310,340)
30481	41-1230819	St. Paul Surplus Lines Insurance Company	0	0	0	0	0	0	*	0	0	(130,939,157)
19070	06-6033509	Standard Fire Insurance Company (The)	(105,800,000)	0	0	0	0	0	*	0	(105,800,000)	(1,959,699,105)
00000	06-6033509	Standard Fire Properties, LLC.	(700,000)	0	0	0	0	0		0	(700,000)	0
00000	06-0566050	Sutton Holdco, LLC.	0	30,500,000	0	0	0	0		0	30,500,000	0
28188	35-1838077	TravCo Insurance Company	(6,600,000)	0	0	0	0	0	*	0	(6,600,000)	(327,506,995)
00000	AA-3194119	Travelers (Bermuda) Limited	0	0	0	0	0	0		0	0	(1,060,579)
19038	06-6033504	Travelers Casualty and Surety Company	(661,110,480)	(56,415,298)	0	0	0	0	*	0	(717,525,778)	9,312,140,293
31194	06-0907370	Travelers Casualty and Surety Company of America	(441,500,000)	0	0	0	(149,621,964)	(209,943,872)		0	(801,065,836)	(1,829,264,110)
41769	41-1435765	Travelers Casualty Company (The)	(6,200,000)	0	0	0	0	0	*	0	(6,200,000)	168,323,902

SCHEDULE Y

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
36170	06-1286266	Travelers Casualty Company of Connecticut	(10,000,000)	0	0	0	0	0	*	0	(10,000,000)	219,235,451
19046	06-0876835	Travelers Casualty Insurance Company of America	(69,200,000)	0	0	0	0	0	*	0	(69,200,000)	(568,795,385)
40282	95-3634110	Travelers Commercial Casualty Company	(10,200,000)	0	0	0	0	0	*	0	(10,200,000)	187,088,665
36137	06-1286268	Travelers Commercial Insurance Company	(10,500,000)	0	0	0	0	0	*	0	(10,500,000)	(403,562,433)
00000	41-0518860	Travelers Companies, Inc. (The)	770,000,000	0	0	0	0	0		0	770,000,000	0
41750	41-1435766	Travelers Constitution State Insurance Company	(6,100,000)	0	0	0	0	0	*	0	(6,100,000)	172,685,054
29696	06-1203698	Travelers Excess and Surplus Lines Company	0	0	0	0	0	0	*	0	0	(851,024,925)
27998	35-1838079	Travelers Home and Marine Insurance Company (The)	(11,300,000)	0	0	0	0	0	*	0	(11,300,000)	(1,644,443,178)
25658	06-0566050	Travelers Indemnity Company (The)	(538,400,000)	(73,011,111)	0	0	318,459,100	209,943,872	*	0	(83,008,139)	12,719,727,242
25666	58-6020487	Travelers Indemnity Company of America (The)	(18,300,000)	0	0	0	0	0	*	0	(18,300,000)	(2,907,468,794)
25682	06-0336212	Travelers Indemnity Company of Connecticut (The)	(33,300,000)	0	0	0	0	0	*	0	(33,300,000)	(2,964,946,173)
00000	06-0566050	Travelers Indemnity U.K. Investments LLC	(20,000,000)	0	0	0	0	0		0	(20,000,000)	0
00000	AA-1121375	Travelers Insurance Company Limited	0	0	0	0	0	0		0	0	(49,332,519)
00000	AA-1560039	Travelers Insurance Company of Canada	0	0	0	0	0	0		0	0	2,205,342
00000	06-1445591	Travelers Insurance Group Holdings Inc.	2,130,000,000	(30,334,702)	0	0	0	0		0	2,099,665,298	0
41262	76-0002592	Travelers Lloyds Insurance Company (The)	(1,800,000)	0	0	0	0	0		0	(1,800,000)	(303,211,629)
41564	75-1732040	Travelers Lloyds of Texas Insurance Company	(1,200,000)	0	0	0	0	0		0	(1,200,000)	(90,011,626)
00000	06-0566050	Travelers Marketplace Holdings, LLC.	0	10,011,111	0	0	0	0		0	10,011,111	0
38130	36-3703200	Travelers Personal Insurance Company	(6,900,000)	0	0	0	0	0	*	0	(6,900,000)	(2,719,673,843)
36145	06-1286264	Travelers Personal Security Insurance Company	(6,400,000)	0	0	0	0	0	*	0	(6,400,000)	(114,944,617)
25674	36-2719165	Travelers Property Casualty Company of America	(5,000,000)	0	0	0	0	0	*	0	(5,000,000)	(14,915,550,432)
36161	06-1286274	Travelers Property Casualty Insurance Company	(8,400,000)	0	0	0	0	0	*	0	(8,400,000)	(950,405,764)
00000	06-0566050	Travelers Real Estate, LLC	(700,000)	0	0	0	0	0		0	(700,000)	0
10213	52-1925132	Travelers Specialty Insurance Company	0	15,000,000	0	0	0	0	*	0	15,000,000	(595,014)
00000	06-0566050	Travelers TLD, LLC	0	(100,000)	0	0	0	0		0	(100,000)	0
25887	52-0515280	United States Fidelity and Guaranty Company	(96,300,000)	0	0	0	0	0	*	0	(96,300,000)	1,842,946,274
00000	52-1953822	USF&G Capital I	(262,906)	0	0	0	0	0		0	(262,906)	0
00000	52-2044075	USF&G Capital III	(257,090)	0	0	0	0	0		0	(257,090)	0
00000	20-1222630	Vesbridge Partners, LP	(884,246)	0	0	0	0	0		0	(884,246)	0
00000	06-0566050	Windamere II, LLC	(119,048)	0	0	0	0	0		0	(119,048)	0
00000	41-2007089	Windamere III, LLC	(176,266)	0	0	0	0	0		0	(176,266)	0
9999999 Control Totals			0	0	0	0	0	0	XXX	0	0	0

See attachment for pooling information

Pooling Information

NAIC Code	Name of Insurer	Pooling %	NAIC Code	Name of Insurer	Pooling %
	*Travelers Reinsurance Pool:				
25658	The Travelers Indemnity Company	25.20%	25674	Travelers Property Casualty Company of America	0.36%
24767	St. Paul Fire and Marine Insurance Company	24.79%	36161	Travelers Property Casualty Insurance Company	0.30%
19038	Travelers Casualty and Surety Company	20.36%	41769	The Travelers Casualty Company	0.29%
25623	The Phoenix Insurance Company	5.00%	41750	Travelers Constitution State Insurance Company	0.29%
19070	The Standard Fire Insurance Company	4.84%	28188	TravCo Insurance Company	0.27%
25887	United States Fidelity and Guaranty Company	4.41%	27998	The Travelers Home and Marine Insurance Company	0.27%
19046	Travelers Casualty Insurance Company of America	2.73%	36145	Travelers Personal Security Insurance Company	0.27%
41483	Farmington Casualty Company	1.48%	38130	Travelers Personal Insurance Company	0.27%
25682	The Travelers Indemnity Company of Connecticut	1.37%	36463	Discover Property & Casualty Insurance Company	0.14%
19062	The Automobile Insurance Company of Hartford, Connecticut	1.37%	24031	Northland Casualty Company	0.14%
25615	The Charter Oak Fire Insurance Company	1.27%	25879	Fidelity and Guaranty Insurance Underwriters, Inc.	0.10%
24015	Northland Insurance Company	1.22%	24775	St. Paul Guardian Insurance Company	0.10%
25666	The Travelers Indemnity Company of America	0.77%	10819	American Equity Specialty Insurance Company	0.00%
19224	St. Paul Protective Insurance Company	0.58%	27987	Northfield Insurance Company	0.00%
40282	Travelers Commercial Casualty Company	0.47%	30481	St. Paul Surplus Lines Insurance Company	0.00%
36137	Travelers Commercial Insurance Company	0.47%	29696	Travelers Excess and Surplus Lines Company	0.00%
36170	Travelers Casualty Company of Connecticut	0.47%	10213	Travelers Specialty Insurance Company	0.00%
24791	St. Paul Mercury Insurance Company	0.40%			

SCHEDULE Y

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

REQUIRED FILINGS

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

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

SUPPLEMENTAL FILINGS

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

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

Explanations:

11. The data for this supplement is not required to be filed.
12. The data for this supplement is not required to be filed.
13. The data for this supplement is not required to be filed.
15. The data for this supplement is not required to be filed.
16. The data for this supplement is not required to be filed.
17. The data for this supplement is not required to be filed.
18. The data for this supplement is not required to be filed.
21. The data for this supplement is not required to be filed.
22. The data for this supplement is not required to be filed.
24. The data for this supplement is not required to be filed.
25. The data for this supplement is not required to be filed.
26. The data for this supplement is not required to be filed.
27. The data for this supplement is not required to be filed.
28. The data for this supplement is not required to be filed.
29. The data for this supplement is not required to be filed.
31. The data for this supplement is not required to be filed.
32. The data for this supplement is not required to be filed.
34. The Company had no Accident & Health insurance premiums in 2022.
35. The data for this supplement is not required to be filed.
36. The data for this supplement is not required to be filed.

Bar Codes:

11. SIS Stockholder Information Supplement [Document Identifier 420]



12. Financial Guaranty Insurance Exhibit [Document Identifier 240]



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



15. Trusteed Surplus Statement [Document Identifier 490]



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



17. Reinsurance Summary Supplemental Filing [Document Identifier 401]



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



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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



22. Bail Bond Supplement [Document Identifier 500]



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



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



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



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



28. Credit Insurance Experience Exhibit [Document Identifier 230]



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



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



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



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



35. Private Flood Insurance Supplement [Document Identifier 560]



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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504.	Amounts receivable under high deductible policies	14,736,269	1,480,412	13,255,858	15,115,850
2505.	State surcharges receivable	9,730,448	0	9,730,448	9,338,824
2506.	Suspense, undistributed payments	1,632,966	0	1,632,966	1,454,960
2507.	Other assets	914,189	0	914,189	1,097,631
2508.	Ceded deposit asset	107,970	0	107,970	143,071
2509.	Other assets nonadmitted	856	856	0	0
2510.	Assumed reinsurance receivable and payable	(39,380)	0	(39,380)	(136,973)
2597.	Summary of remaining write-ins for Line 25 from overflow page	27,083,320	1,481,268	25,602,052	27,013,363

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Interest deposit liability	142,384	142,384
2505.	Retroactive reinsurance reserve ceded	(9,144,649)	(9,917,543)
2597.	Summary of remaining write-ins for Line 25 from overflow page	(9,002,265)	(9,775,159)

Additional Write-ins for Statement of Income Line 14

		1 Current Year	2 Prior Year
1404.	Retroactive reinsurance gain/loss	(341,323)	(1,118,726)
1405.	Change in COLI cash values	(3,326,729)	2,169,644
1497.	Summary of remaining write-ins for Line 14 from overflow page	(3,668,051)	1,050,918

Additional Write-ins for Schedule T Line 58

States, Etc.	1 Active Status	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies Not Taken		4 Dividends Paid or Credited to Policyholders on Direct Business	5 Direct Losses Paid (Deducting Salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Finance and Service Charges Not Included in Premiums	9 Direct Premiums Written for Federal Purchasing Groups (Included in Column 2)
		2 Direct Premiums Written	3 Direct Premiums Earned						
58004. CHN China	XXX	410	244	0	0	0	0	0	0
58005. MYS Malaysia	XXX	100	17	0	0	0	0	0	0
58006. ZZZ Other Alien	XXX	1	1	0	2,352	(12,829)	2,188,199	0	0
58007. CHL Chile	XXX	0	0	0	0	0	396,000	0	0
58008. GBR United Kingdom	XXX	0	0	0	6,135	848	273,950	0	0
58009. BRA Brazil	XXX	0	0	0	91,615	(53,385)	250,000	0	0
58010. FRA France	XXX	0	479	0	0	0	115,000	0	0
58011. BRB Barbados	XXX	0	0	0	0	0	52,255	0	0
58012. SGP Singapore	XXX	0	(4,000)	0	0	(878)	33,495	0	0
58013. BMU Bermuda	XXX	0	24,342	0	0	0	0	0	0
58014. JPN Japan	XXX	0	26	0	0	0	0	0	0
58015. AUS Australia	XXX	(219)	127	0	0	0	0	0	0
58016. DEU Germany	XXX	(1,088)	280	0	0	0	0	0	0
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	(796)	21,514	0	100,102	(66,244)	3,308,899	0	0

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

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
5804. OTHER	B	USAIG-AVIATION	0	0	11,943,719	11,594,343
5897. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	11,943,719	11,594,343

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	Admitted Assets as Reported in the Annual Statement 4 Securities Lending Reinvested Collateral Amount	Admitted Assets as Reported in the Annual Statement 5 Total (Col. 3 + 4) Amount	Admitted Assets as Reported in the Annual Statement 6 Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	1,317,461,183	6.550	1,317,461,183	179,099,927	1,496,561,110	7.454
	1.02 All other governments	454,335,062	2.259	454,335,062	0	454,335,062	2.263
	1.03 U.S. states, territories and possessions, etc. guaranteed	269,971,116	1.342	269,971,116	0	269,971,116	1.345
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	3,224,934,596	16.034	3,224,934,596	0	3,224,934,596	16.063
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	2,625,625,584	13.054	2,625,625,584	0	2,625,625,584	13.078
	1.06 Industrial and miscellaneous	7,378,220,543	36.684	7,378,220,543	0	7,378,220,543	36.750
	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	15,270,548,084	75.925	15,270,548,084	179,099,927	15,449,648,011	76.954
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	1,599,400	0.008	1,599,400	0	1,599,400	0.008
	2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
	2.03 Total preferred stocks	1,599,400	0.008	1,599,400	0	1,599,400	0.008
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	113,397,233	0.564	113,397,236	0	113,397,236	0.565
	3.02 Industrial and miscellaneous Other (Unaffiliated)	2,175,593	0.011	2,175,593	0	2,175,593	0.011
	3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
	3.04 Parent, subsidiaries and affiliates Other	2,002,011,854	9.954	1,991,919,525	0	1,991,919,525	9.922
	3.05 Mutual funds	0	0.000	0	0	0	0.000
	3.06 Unit investment trusts	0	0.000	0	0	0	0.000
	3.07 Closed-end funds	0	0.000	0	0	0	0.000
	3.08 Exchange traded funds	0	0.000	0	0	0	0.000
	3.09 Total common stocks	2,117,584,680	10.529	2,107,492,354	0	2,107,492,354	10.497
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages	0	0.000	0	0	0	0.000
	4.02 Residential mortgages	0	0.000	0	0	0	0.000
	4.03 Commercial mortgages	0	0.000	0	0	0	0.000
	4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
	4.05 Total valuation allowance	0	0.000	0	0	0	0.000
	4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company	23,603,328	0.117	23,603,328	0	23,603,328	0.118
	5.02 Properties held for production of income	841,087,385	4.182	841,087,385	0	841,087,385	4.189
	5.03 Properties held for sale	0	0.000	0	0	0	0.000
	5.04 Total real estate	864,690,713	4.299	864,690,713	0	864,690,713	4.307
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	38,912,520	0.193	38,912,520	0	38,912,520	0.194
	6.02 Cash equivalents (Schedule E, Part 2)	88,215,825	0.439	88,215,825	0	88,215,825	0.439
	6.03 Short-term investments (Schedule DA)	3,437,305	0.017	3,437,305	0	3,437,305	0.017
	6.04 Total cash, cash equivalents and short-term investments	130,565,650	0.649	130,565,650	0	130,565,650	0.650
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)	1,548,061,413	7.697	1,521,899,610	0	1,521,899,610	7.580
10.	Receivables for securities	653,730	0.003	653,730	0	653,730	0.003
11.	Securities Lending (Schedule DL, Part 1)	179,099,927	0.890	179,099,927	XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13.	Total invested assets	20,112,803,597	100.000	20,076,549,468	179,099,927	20,076,549,468	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		890,583,241
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	31,726,457	31,726,457
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		3,993,986
5.	Deduct amounts received on disposals, Part 3, Column 15		10,536,615
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	10,509,535	
	7.2 Totals, Part 3, Column 10	0	10,509,535
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	40,426,143	
	8.2 Totals, Part 3, Column 9	140,676	40,566,819
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		864,690,714
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		864,690,714

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		1,212,245,107
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	91,303,894	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	293,346,843	384,650,737
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	72,505,359	
	5.2 Totals, Part 3, Column 9	1,067,219	73,572,578
6.	Total gain (loss) on disposals, Part 3, Column 19		(1,347,892)
7.	Deduct amounts received on disposals, Part 3, Column 16		100,643,628
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	(2,352,953)	
	9.2 Totals, Part 3, Column 14	0	(2,352,953)
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	18,062,536	
	10.2 Totals, Part 3, Column 11	0	18,062,536
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		1,548,061,413
12.	Deduct total nonadmitted amounts		26,161,803
13.	Statement value at end of current period (Line 11 minus Line 12)		1,521,899,610

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		17,231,685,662
2.	Cost of bonds and stocks acquired, Part 3, Column 7		2,667,468,711
3.	Accrual of discount		14,166,861
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(72,959,729)	
	4.2. Part 2, Section 1, Column 15	(455,400)	
	4.3. Part 2, Section 2, Column 13	(19,325,237)	
	4.4. Part 4, Column 11	(20,750,370)	(113,490,736)
5.	Total gain (loss) on disposals, Part 4, Column 19		(8,503,810)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		2,323,809,375
7.	Deduct amortization of premium		51,397,176
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	(872,099)	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	(87,042)	(959,141)
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	2,751,205	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	20,834,676	
	9.4. Part 4, Column 13	5,370,586	28,956,467
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		3,527,639
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		17,389,732,167
12.	Deduct total nonadmitted amounts		10,092,329
13.	Statement value at end of current period (Line 11 minus Line 12)		17,379,639,838

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	1,317,461,183	1,237,676,704	1,309,011,944	1,341,989,965
Governments	2.	Canada	425,462,431	406,673,140	428,985,372	423,906,037
(Including all obligations guaranteed by governments)	3.	Other Countries	28,872,631	27,605,807	29,756,570	28,911,090
	4.	Totals	1,771,796,245	1,671,955,651	1,767,753,886	1,794,807,092
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	269,971,116	249,479,177	281,519,534	264,220,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	3,224,934,596	3,008,422,132	3,289,736,103	3,187,876,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	2,625,625,583	2,483,878,352	2,710,731,808	2,574,889,995
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8.	United States	6,528,015,053	5,947,949,061	6,607,403,961	6,599,446,459
	9.	Canada	324,022,456	301,005,564	328,482,015	327,547,000
	10.	Other Countries	526,183,034	498,096,563	533,745,459	534,144,904
	11.	Totals	7,378,220,543	6,747,051,189	7,469,631,436	7,461,138,363
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	15,270,548,084	14,160,786,500	15,519,372,767	15,282,931,450
PREFERRED STOCKS	14.	United States	1,599,400	1,599,400	1,195,000	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	0	0	0	
	16.	Other Countries	0	0	0	
	17.	Totals	1,599,400	1,599,400	1,195,000	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	1,599,400	1,599,400	1,195,000	
COMMON STOCKS	20.	United States	115,572,829	115,572,829	102,987,288	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21.	Canada	0	0	0	
	22.	Other Countries	0	0	0	
	23.	Totals	115,572,829	115,572,829	102,987,288	
Parent, Subsidiaries and Affiliates	24.	Totals	2,002,011,854	2,002,011,854	1,072,371,575	
	25.	Total Common Stocks	2,117,584,683	2,117,584,683	1,175,358,863	
	26.	Total Stocks	2,119,184,083	2,119,184,083	1,176,553,863	
	27.	Total Bonds and Stocks	17,389,732,167	16,279,970,583	16,695,926,630	

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	97,609,735	683,355,054	508,728,143	26,756,191	1,012,061	XXX	1,317,461,183	8.6	1,083,654,935	7.2	1,317,461,183	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	97,609,735	683,355,054	508,728,143	26,756,191	1,012,061	XXX	1,317,461,183	8.6	1,083,654,935	7.2	1,317,461,183	0
2. All Other Governments												
2.1 NAIC 1	116,223,330	256,476,525	78,282,238	1,075,346	0	XXX	452,057,438	3.0	448,062,537	3.0	447,060,983	4,996,456
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	2,277,624	0	0	XXX	2,277,624	0.0	0	0.0	2,277,624	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	116,223,330	256,476,525	80,559,862	1,075,346	0	XXX	454,335,062	3.0	448,062,537	3.0	449,338,607	4,996,456
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	35,966,156	47,779,393	186,225,568	0	XXX	269,971,116	1.8	334,597,349	2.2	269,971,116	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	35,966,156	47,779,393	186,225,568	0	XXX	269,971,116	1.8	334,597,349	2.2	269,971,116	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	202,877,644	252,665,605	679,713,982	2,055,229,074	31,872,123	XXX	3,222,358,428	21.1	3,374,479,102	22.4	3,222,358,428	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	2,576,168	0	0	XXX	2,576,168	0.0	0	0.0	2,576,168	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	202,877,644	252,665,605	682,290,150	2,055,229,074	31,872,123	XXX	3,224,934,596	21.1	3,374,479,102	22.4	3,224,934,596	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	141,922,151	358,211,367	668,056,310	1,368,017,417	89,418,333	XXX	2,625,625,579	17.2	2,646,485,336	17.6	2,610,205,093	15,420,486
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	5	0	0	0	0	XXX	5	0.0	5	0.0	0	5
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	141,922,156	358,211,367	668,056,310	1,368,017,417	89,418,333	XXX	2,625,625,584	17.2	2,646,485,341	17.6	2,610,205,093	15,420,491

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	351,040,226	1,356,561,918	2,105,858,181	145,806,460	158,362,020	XXX	4,117,628,805	27.0	3,821,063,831	25.3	3,251,049,101	866,579,704
6.2 NAIC 2	137,761,921	1,040,485,514	1,263,666,826	112,653,575	0	XXX	2,554,567,836	16.7	2,639,221,237	17.5	2,143,778,954	410,788,882
6.3 NAIC 3	5,197,771	178,893,540	241,571,632	1,969,809	0	XXX	427,632,752	2.8	458,661,665	3.0	154,668,237	272,964,515
6.4 NAIC 4	923,665	113,285,168	116,227,882	0	0	XXX	230,436,716	1.5	223,216,168	1.5	21,348,422	209,088,294
6.5 NAIC 5	3,863	34,453,399	4,832,574	0	0	XXX	39,289,836	0.3	49,189,987	0.3	8,514,633	30,775,204
6.6 NAIC 6	0	3,750	10,807,035	1,291,118	0	XXX	12,101,902	0.1	140,000	0.0	0	12,101,902
6.7 Totals	494,927,446	2,723,683,290	3,742,964,129	261,720,962	158,362,020	XXX	7,381,657,847	48.3	7,191,492,889	47.7	5,579,359,347	1,802,298,501
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 909,673,087	2,943,236,625	4,088,418,246	3,783,110,055	280,664,537	0	12,005,102,550	78.6	XXX	XXX	11,118,105,904	886,996,646
12.2 NAIC 2	(d) 137,761,921	1,040,485,514	1,263,666,826	112,653,575	0	0	2,554,567,836	16.7	XXX	XXX	2,143,778,954	410,788,882
12.3 NAIC 3	(d) 5,197,771	178,893,540	241,571,632	1,969,809	0	0	427,632,752	2.8	XXX	XXX	154,668,237	272,964,515
12.4 NAIC 4	(d) 923,665	113,285,168	116,227,882	0	0	0	230,436,716	1.5	XXX	XXX	21,348,422	209,088,294
12.5 NAIC 5	(d) 3,868	34,453,399	9,686,367	0	0	0	(c) 44,143,633	0.3	XXX	XXX	13,368,425	30,775,208
12.6 NAIC 6	(d) 0	3,750	10,807,035	1,291,118	0	0	(c) 12,101,902	0.1	XXX	XXX	0	12,101,902
12.7 Totals	1,053,560,312	4,310,357,996	5,730,377,987	3,899,024,557	280,664,537	0	(b) 15,273,985,389	100.0	XXX	XXX	13,451,269,942	1,822,715,447
12.8 Line 12.7 as a % of Col. 7	6.9	28.2	37.5	25.5	1.8	0.0	100.0	XXX	XXX	XXX	88.1	11.9
13. Total Bonds Prior Year												
13.1 NAIC 1	757,641,137	2,812,085,856	4,064,240,033	3,775,412,025	298,964,041	0	XXX	XXX	11,708,343,091	77.6	10,983,608,465	724,734,625
13.2 NAIC 2	161,483,629	919,964,135	1,401,636,478	148,899,317	7,237,678	0	XXX	XXX	2,639,221,237	17.5	2,222,707,723	416,513,514
13.3 NAIC 3	6,102,291	140,819,570	304,198,310	7,541,495	0	0	XXX	XXX	458,661,665	3.0	200,491,641	258,170,024
13.4 NAIC 4	2,314,007	61,885,656	158,017,496	999,010	0	0	XXX	XXX	223,216,168	1.5	41,796,644	181,419,525
13.5 NAIC 5	264,216	20,855,117	28,070,659	0	0	0	XXX	XXX	(c) 49,189,992	0.3	4,836,270	44,353,722
13.6 NAIC 6	0	0	140,000	0	0	0	XXX	XXX	(c) 140,000	0.0	0	140,000
13.7 Totals	927,805,280	3,955,610,333	5,956,302,976	3,932,851,847	306,201,719	0	XXX	XXX	(b) 15,078,772,154	100.0	13,453,440,743	1,625,331,411
13.8 Line 13.7 as a % of Col. 9	6.2	26.2	39.5	26.1	2.0	0.0	XXX	XXX	100.0	XXX	89.2	10.8
14. Total Publicly Traded Bonds												
14.1 NAIC 1	816,356,467	2,622,008,531	3,699,413,016	3,718,878,520	261,449,370	0	11,118,105,904	72.8	10,983,608,465	72.8	11,118,105,904	XXX
14.2 NAIC 2	115,920,657	894,861,569	1,079,516,104	53,480,623	0	0	2,143,778,954	14.0	2,222,707,723	14.7	2,143,778,954	XXX
14.3 NAIC 3	5,197,771	73,649,939	75,746,808	73,719	0	0	154,668,237	1.0	200,491,641	1.3	154,668,237	XXX
14.4 NAIC 4	226,136	8,946,541	12,175,746	0	0	0	21,348,422	0.1	41,796,644	0.3	21,348,422	XXX
14.5 NAIC 5	3,863	8,080,461	5,284,102	0	0	0	13,368,425	0.1	4,836,270	0.0	13,368,425	XXX
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.7 Totals	937,704,894	3,607,547,041	4,872,135,775	3,772,432,862	261,449,370	0	13,451,269,942	88.1	13,453,440,743	89.2	13,451,269,942	XXX
14.8 Line 14.7 as a % of Col. 7	7.0	26.8	36.2	28.0	1.9	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	6.1	23.6	31.9	24.7	1.7	0.0	88.1	XXX	XXX	XXX	88.1	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	93,316,620	321,228,094	389,005,231	64,231,535	19,215,167	0	886,996,646	5.8	724,734,625	4.8	XXX	886,996,646
15.2 NAIC 2	21,841,264	145,623,945	184,150,722	59,172,952	0	0	410,788,882	2.7	416,513,514	2.8	XXX	410,788,882
15.3 NAIC 3	0	105,243,601	165,824,824	1,896,090	0	0	272,964,515	1.8	258,170,024	1.7	XXX	272,964,515
15.4 NAIC 4	697,530	104,338,628	104,052,136	0	0	0	209,088,294	1.4	181,419,525	1.2	XXX	209,088,294
15.5 NAIC 5	5	26,372,938	4,402,265	0	0	0	30,775,208	0.2	44,353,722	0.3	XXX	30,775,208
15.6 NAIC 6	0	3,750	10,807,035	1,291,118	0	0	12,101,902	0.1	140,000	0.0	XXX	12,101,902
15.7 Totals	115,855,418	702,810,956	858,242,212	126,591,694	19,215,167	0	1,822,715,447	11.9	1,625,331,411	10.8	XXX	1,822,715,447
15.8 Line 15.7 as a % of Col. 7	6.4	38.6	47.1	6.9	1.1	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	4.6	5.6	0.8	0.1	0.0	11.9	XXX	XXX	XXX	XXX	11.9

(a) Includes $ 1,519,639,736 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 49,022,532 current year of bonds with Z designations and $ 52,671,866 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 $ 4,853,797 current year, $ 5 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 $ 3,037,504 ; NAIC 4 $ 399,801 ; 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	68,857,918	595,451,885	459,219,680	0	0	XXX	1,123,529,483	7.4	828,257,186	5.5	1,123,529,483	0
1.02 Residential Mortgage-Backed Securities	14,585,746	40,582,355	15,596,792	7,829,592	850,479	XXX	79,444,965	0.5	100,717,290	0.7	79,444,965	0
1.03 Commercial Mortgage-Backed Securities	4,896,974	14,413,299	6,274,223	3,101,257	10,126	XXX	28,695,878	0.2	43,992,931	0.3	28,695,878	0
1.04 Other Loan-Backed and Structured Securities	9,269,097	32,907,514	27,637,448	15,825,342	151,456	XXX	85,790,858	0.6	110,687,528	0.7	85,790,858	0
1.05 Totals	97,609,735	683,355,054	508,728,143	26,756,191	1,012,061	XXX	1,317,461,183	8.6	1,083,654,935	7.2	1,317,461,183	0
2. All Other Governments												
2.01 Issuer Obligations	115,676,191	253,547,130	79,382,176	1,075,346	0	XXX	449,680,842	2.9	442,808,623	2.9	444,684,387	4,996,456
2.02 Residential Mortgage-Backed Securities	547,140	2,929,395	1,177,686	0	0	XXX	4,654,220	0.0	5,253,914	0.0	4,654,220	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	116,223,330	256,476,525	80,559,862	1,075,346	0	XXX	454,335,062	3.0	448,062,537	3.0	449,338,607	4,996,456
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	35,966,156	47,779,393	186,225,568	0	XXX	269,971,116	1.8	334,597,349	2.2	269,971,116	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	35,966,156	47,779,393	186,225,568	0	XXX	269,971,116	1.8	334,597,349	2.2	269,971,116	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	202,877,644	252,665,605	682,290,150	2,055,229,074	31,872,123	XXX	3,224,934,596	21.1	3,374,479,102	22.4	3,224,934,596	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	202,877,644	252,665,605	682,290,150	2,055,229,074	31,872,123	XXX	3,224,934,596	21.1	3,374,479,102	22.4	3,224,934,596	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	105,674,250	239,642,565	573,030,996	1,288,429,211	73,152,007	XXX	2,279,929,029	14.9	2,433,828,297	16.1	2,279,929,024	5
5.02 Residential Mortgage-Backed Securities	36,247,905	118,568,802	95,025,314	79,588,207	16,266,326	XXX	345,696,555	2.3	212,657,044	1.4	330,276,068	15,420,486
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	141,922,156	358,211,367	668,056,310	1,368,017,417	89,418,333	XXX	2,625,625,584	17.2	2,646,485,341	17.6	2,610,205,093	15,420,491
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	438,157,755	2,545,077,666	3,444,440,236	218,155,571	142,584,286	XXX	6,788,415,514	44.4	6,743,409,852	44.7	5,228,877,194	1,559,538,320
6.02 Residential Mortgage-Backed Securities	17,907,994	55,150,046	41,848,567	42,274,273	15,777,734	XXX	172,958,614	1.1	128,620,404	0.9	34,272,717	138,685,897
6.03 Commercial Mortgage-Backed Securities	38,631,699	93,562,329	212,734,783	0	0	XXX	344,928,810	2.3	318,320,038	2.1	315,698,088	29,230,722
6.04 Other Loan-Backed and Structured Securities	229,999	29,893,249	43,940,543	1,291,118	0	XXX	75,354,909	0.5	1,142,595	0.0	511,347	74,843,562
6.05 Totals	494,927,446	2,723,683,290	3,742,964,129	261,720,962	158,362,020	XXX	7,381,657,847	48.3	7,191,492,889	47.7	5,579,359,347	1,802,298,501
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	931,243,758	3,922,351,007	5,286,142,631	3,749,114,768	247,608,416	XXX	14,136,460,580	92.6	XXX	XXX	12,571,925,800	1,564,534,780
12.02 Residential Mortgage-Backed Securities	69,288,786	217,230,598	153,648,359	129,692,072	32,894,539	XXX	602,754,353	3.9	XXX	XXX	448,647,970	154,106,383
12.03 Commercial Mortgage-Backed Securities	43,528,672	107,975,628	219,009,006	3,101,257	10,126	XXX	373,624,688	2.4	XXX	XXX	344,393,966	29,230,722
12.04 Other Loan-Backed and Structured Securities	9,499,096	62,800,764	71,577,991	17,116,460	151,456	XXX	161,145,766	1.1	XXX	XXX	86,302,205	74,843,562
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	1,053,560,312	4,310,357,996	5,730,377,987	3,899,024,557	280,664,537	0	15,273,985,389	100.0	XXX	XXX	13,451,269,942	1,822,715,447
12.10 Line 12.09 as a % of Col. 7	6.9	28.2	37.5	25.5	1.8	0.0	100.0	XXX	XXX	XXX	88.1	11.9
13. Total Bonds Prior Year												
13.01 Issuer Obligations	753,145,093	3,556,335,585	5,669,580,164	3,874,481,801	303,837,767	XXX	XXX	XXX	14,157,380,410	93.9	12,649,137,729	1,508,242,681
13.02 Residential Mortgage-Backed Securities	97,454,608	220,835,955	90,733,766	36,127,363	2,096,961	XXX	XXX	XXX	447,248,653	3.0	361,027,492	86,221,161
13.03 Commercial Mortgage-Backed Securities	64,919,809	134,925,120	162,390,651	77,389	0	XXX	XXX	XXX	362,312,969	2.4	331,445,400	30,867,569
13.04 Other Loan-Backed and Structured Securities	12,285,771	43,513,673	33,598,395	22,165,293	266,991	XXX	XXX	XXX	111,830,122	0.7	111,830,122	0
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.08 Unaffiliated Certificates of Deposit	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.09 Totals	927,805,280	3,955,610,333	5,956,302,976	3,932,851,847	306,201,719	0	XXX	XXX	15,078,772,154	100.0	13,453,440,743	1,625,331,411
13.10 Line 13.09 as a % of Col. 9	6.2	26.2	39.5	26.1	2.0	0.0	XXX	XXX	100.0	XXX	89.2	10.8
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	842,165,539	3,314,203,074	4,509,152,303	3,662,984,448	243,420,437	XXX	12,571,925,800	82.3	12,649,137,729	83.9	12,571,925,800	XXX
14.02 Residential Mortgage-Backed Securities	54,419,212	169,507,083	116,332,509	90,521,816	17,867,351	XXX	448,647,970	2.9	361,027,492	2.4	448,647,970	XXX
14.03 Commercial Mortgage-Backed Securities	31,621,048	90,652,530	219,009,006	3,101,257	10,126	XXX	344,393,966	2.3	331,445,400	2.2	344,393,966	XXX
14.04 Other Loan-Backed and Structured Securities	9,499,096	33,184,354	27,641,957	15,825,342	151,456	XXX	86,302,205	0.6	111,830,122	0.7	86,302,205	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	XXX
14.09 Totals	937,704,894	3,607,547,041	4,872,135,775	3,772,432,862	261,449,370	0	13,451,269,942	88.1	13,453,440,743	89.2	13,451,269,942	XXX
14.10 Line 14.09 as a % of Col. 7	7.0	26.8	36.2	28.0	1.9	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	6.1	23.6	31.9	24.7	1.7	0.0	88.1	XXX	XXX	XXX	88.1	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	89,078,219	608,147,934	776,990,328	86,130,321	4,187,979	XXX	1,564,534,780	10.2	1,508,242,681	10.0	XXX	1,564,534,780
15.02 Residential Mortgage-Backed Securities	14,869,574	47,723,514	37,315,850	39,170,256	15,027,189	XXX	154,106,383	1.0	86,221,161	0.6	XXX	154,106,383
15.03 Commercial Mortgage-Backed Securities	11,907,625	17,323,098	0	0	0	XXX	29,230,722	0.2	30,867,569	0.2	XXX	29,230,722
15.04 Other Loan-Backed and Structured Securities	0	29,616,410	43,936,034	1,291,118	0	XXX	74,843,562	0.5	0	0.0	XXX	74,843,562
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	XXX	0
15.09 Totals	115,855,418	702,810,956	858,242,212	126,591,694	19,215,167	0	1,822,715,447	11.9	1,625,331,411	10.8	XXX	1,822,715,447
15.10 Line 15.09 as a % of Col. 7	6.4	38.6	47.1	6.9	1.1	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	4.6	5.6	0.8	0.1	0.0	11.9	XXX	XXX	XXX	XXX	11.9

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	4,953,172	4,953,172	0	0	0
3. Accrual of discount	845	845	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	(8,322)	(8,322)	0	0	0
6. Deduct consideration received on disposals	1,489,649	1,489,649	0	0	0
7. Deduct amortization of premium	18,742	18,742	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)	3,437,305	3,437,305	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)	3,437,305	3,437,305	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	30,502,949	0	30,502,949	0
2. Cost of cash equivalents acquired	3,272,159,699	0	3,272,159,699	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	3,214,446,824	0	3,214,446,824	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)	88,215,825	0	88,215,825	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	88,215,825	0	88,215,825	0

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
385 Washington Street		Saint Paul	MN	12/30/1983		95,035,302	0	23,603,328	0	1,373,596	0	0	(1,373,596)	0	7,603,717	6,109,903
0299999. Property occupied by the reporting entity - Administrative						95,035,302	0	23,603,328	0	1,373,596	0	0	(1,373,596)	0	7,603,717	6,109,903
0399999. Total Property occupied by the reporting entity						95,035,302	0	23,603,328	0	1,373,596	0	0	(1,373,596)	0	7,603,717	6,109,903
Other Real estate properties																
Commercial Industrial Properties																
21 warehouses and land located at Various Addresses		Denver	CO	05/26/1993	12/31/2021	97,123,262	0	47,888,923	266,200,000	2,938,792	0	0	(2,938,792)	0	19,302,196	8,441,177
35 warehouses and land located at variolus address		Saint Paul	MN	12/31/1990	12/31/2021	98,432,956	0	35,144,918	143,000,000	2,378,009	4,351,877	0	(6,729,886)	0	15,420,041	6,683,061
344 Duffy Avenue		Hicksville	NY	12/29/2020	12/31/2021	75,109,517	0	73,588,882	74,900,000	794,017	0	0	(794,017)	0	3,252,361	188,545
4 warehouses and land located at Oceangate Business Park		Hawthorne	CA	12/31/1990	12/31/2021	15,405,802	0	2,033,659	105,000,000	310,339	0	0	(310,339)	0	4,346,221	1,119,737
2 warehouses and land located at Alameda Distribution Center		Lynwood	CA	12/31/1990	12/31/2021	12,658,191	0	6,335,630	51,600,000	233,580	0	0	(233,580)	0	5,753,616	2,237,327
14 warehouses/office showrooms and land located at Plymouth Business Center		Plymouth	MN	04/01/1992	12/31/2021	73,324,377	0	19,412,825	70,500,000	2,333,268	0	0	(2,333,268)	0	8,348,061	3,707,116
9 warehouses and land located at 1885 Beaver Ruin Road		Norcross	GA	03/18/1994	12/31/2021	41,795,176	0	18,657,694	61,500,000	1,040,343	0	0	(1,040,343)	0	4,280,251	1,919,192
8 warehouses and land located at Various Addresses		Memphis	TN	12/10/1996	12/31/2021	46,221,700	0	20,053,967	41,800,000	1,116,154	0	0	(1,116,154)	0	4,074,652	1,690,812
13 warehouses and land located at 6155 Jimmy Carter Boulevard		Atlanta	GA	12/20/1996	12/31/2021	47,703,190	0	19,470,665	84,200,000	1,131,286	0	0	(1,131,286)	0	6,413,509	2,321,675
12 warehouses and land located at Various Addresses		Houston	TX	02/20/1997	12/31/2021	88,844,591	0	59,204,541	120,000,000	1,889,616	0	0	(1,889,616)	0	9,831,718	4,458,911
12 warehouses and land located at various addresses		Hayward	CA	06/15/1998	12/31/2021	48,197,604	0	24,214,959	194,900,000	965,882	0	0	(965,882)	0	11,147,052	2,852,476
5 warehouses and land located at Various Addresses		Tampa/St. Petersburg	FL	03/22/2004	12/31/2021	34,037,472	0	19,373,049	44,400,000	904,238	0	0	(904,238)	0	4,144,287	1,470,214
2 warehouses and land located at Various Addresses		Minneapolis	MN	02/20/2019	12/31/2021	46,664,872	0	43,297,013	57,000,000	878,436	0	0	(878,436)	0	4,371,518	1,674,461
Commercial Office Properties																
706 & 730 2nd Avenue South, 733 Marquette Avenue and 109 South 7th Street		Minneapolis	MN	12/31/1991	12/31/2021	189,893,245	0	93,110,459	62,000,000	7,398,981	0	0	(7,398,981)	0	16,348,458	9,998,332
3300 Fernbrook Lane		Plymouth	MN	04/01/1992	12/31/2021	15,263,952	0	6,684,692	14,100,000	509,605	0	0	(509,605)	0	2,129,639	1,090,255
920, 930, & 950 De Guigne Dr		Sunnyvale	CA	05/30/2013	12/31/2021	60,871,901	0	49,864,142	81,300,000	1,776,777	0	0	(1,776,777)	0	4,333,790	1,730,048
101 Lincoln Center Drive		Foster City	CA	04/07/2015	12/31/2021	59,836,899	0	52,866,753	68,300,000	977,028	0	0	(977,028)	0	6,282,094	1,062,655
1901 West 14th Street		Tempe	AZ	12/28/1995	12/31/2021	22,229,425	0	7,735,564	23,500,000	376,322	0	0	(376,322)	0	1,027,429	1,025,169
5401 West Kennedy		Tampa	FL	03/31/1998	12/31/2002	33,719,538	0	13,818,127	42,700,000	1,196,798	0	0	(1,196,798)	0	5,731,614	2,882,974
2525 West 190th Street		Torrance	CA	12/31/1990	12/31/2021	4,619,999	0	4,619,999	86,500,000	181,496	3,530,506	0	(3,712,002)	0	2,957,448	752,399
Two Centerpoint Drive		Lake Oswego	OR	10/01/1998	12/31/2021	21,250,595	0	10,316,677	32,500,000	822,693	0	0	(822,693)	0	3,601,007	1,627,871
19801 SW 72nd Street		Tualatin	OR	10/01/1998	12/31/2021	15,562,729	0	8,544,672	12,700,000	569,395	0	0	(569,395)	0	1,475,138	857,862
3001 Butterfield Road		Oakbrook	IL	05/12/1999	12/31/2021	56,017,269	0	24,103,110	32,800,000	1,683,341	0	0	(1,683,341)	0	6,982,441	3,294,701
2401 W. Peoria Ave		Phoenix	AZ	11/29/2006	12/31/2021	21,574,933	0	9,300,026	13,227,026	625,035	0	0	(625,035)	0	1,274,542	918,963
9780 S. Meridian Blvd		Denver	CO	12/21/2006	12/31/2021	37,412,662	0	25,068,676	16,800,000	1,373,024	0	0	(1,373,024)	0	3,659,715	2,036,843
9060 East Via Linda		Scottsdale	AZ	02/01/2007	12/31/2021	26,752,917	0	18,298,036	20,000,000	766,759	0	0	(766,759)	0	2,130,674	948,002
4440 El Camino Real		Los Altos	CA	06/27/2012	12/31/2021	50,646,297	0	39,552,673	92,300,000	1,146,645	0	0	(1,146,645)	0	8,709,290	3,343,912
10303 & 10333 E. Dry Creek Rd		Englewood	CO	10/10/2013	12/31/2021	40,481,176	0	32,778,737	13,900,000	1,184,274	2,627,152	0	(3,811,426)	0	2,632,977	2,583,048
7045 College Blvd		Overland Park	KS	08/05/2015	12/31/2021	44,317,158	0	37,101,208	38,000,000	1,192,668	0	0	(1,192,668)	0	5,875,140	2,561,653
Commercial retail properties, buildings and land located at 1550 Rosecrans Avenue		Manhattan Beach	CA	12/29/1993	12/31/2021	24,398,940	0	14,720,108	93,800,000	357,747	0	0	(357,747)	0	5,577,095	1,580,859
0499999. Properties held for the production of income						1,450,368,345	0	841,087,385	2,055,500,000	39,052,547	10,509,535	0	(49,562,083)	0	181,413,974	77,060,250
0699999 - Totals						1,545,403,647	0	864,690,713	2,055,500,000	40,426,143	10,509,535	0	(50,935,679)	0	189,017,691	83,170,153

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Office Building located at: 385 Washington Street	Saint Paul	MN	12/30/1983	Various	0	0	0	76,840
Other Real estate properties								
Commercial Industrial Properties								
21 warehouses and land located at								
Various Addresses	Denver	CO	05/26/1993	Various	0	0	0	4,241,143
35 warehouses and land located at								
variouis address	Saint Paul	MN	12/31/1990	Various	0	0	0	3,841,122
344 Duffy Avenue	Hicksville	NY	12/29/2020	Various	0	0	0	85,004
4 warehouses and land located at								
Oceangate Business Park	Hawthorne	CA	12/31/1990	Various	0	0	0	22,185
14 warehouses/office showrooms and land located at								
Plymouth Business Center	Plymouth	MN	04/01/1992	Various	0	0	0	472,105
9 warehouses and land located at								
1885 Beaver Ruin Road	Norcross	GA	03/18/1994	Various	0	0	0	4,107,179
8 warehouses and land located at								
Various Addresses	Memphis	TN	12/10/1996	Various	0	0	0	1,408,571
13 warehouses and land located at								
6155 Jimmy Carter Boulevard	Atlanta	GA	12/20/1996	Various	0	0	0	680,082
13 warehouses and land located at								
Various Addresses	Houston	TX	02/20/1997	Various	0	0	0	4,531,599
12 warehouses and land located at								
various addresses	Hayward	CA	06/15/1998	Various	0	0	0	1,585,799
5 warehouses and land located at								
Various Addresses	Tampa/St Petersburg	FL	03/22/2004	Various	0	0	0	902,113
Portland Industrial located at								
7210 NW Evergreen Parkway	Hillsboro	OR	09/10/2007	Various	0	0	0	20,739
Commercial Office Properties								
706 & 730 2nd Avenue South, 733 Marquette Avenue and 109 South 7th Street	Minneapolis	MN	12/31/1991	Various	0	0	0	954,042
3300 Fernbrook Lane	Plymouth	MN	04/01/1992	Various	0	0	0	305,630
920, 930, & 950 De Guigne Dr	Sunnyvale	CA	05/30/2013	Various	0	0	0	562,062
101 Lincoln Center Drive	Foster City	CA	04/07/2015	Various	0	0	0	461,814
1901 West 14th Street	Tempe	AZ	12/28/1995	Various	0	0	0	130,281
5401 West Kennedy	Tampa	FL	03/31/1998	Various	0	0	0	1,211,980
2525 West 190th Street	Torrance	CA	12/31/1990	Various	0	0	0	10,000
Two Centerpoint Drive	Tualatin	OR	10/01/1998	Various	0	0	0	304,662
19801 SW 72nd Street	Lake Oswego	OR	10/01/1998	Various	0	0	0	322,740
3001 Butterfield Road	Oakbrook	IL	05/12/1999	Various	0	0	0	1,138,505
2401 W. Peoria Ave	Phoenix	AZ	11/29/2006	Various	0	0	0	2,245
9780 S. Meridian Blvd	Denver	CO	12/21/2006	Various	0	0	0	467,014
4440 El Camino Real	Los Altos	CA	06/27/2012	Various	0	0	0	631,890
10303 & 10333 E. Dry Creek Rd	Englewood	CO	10/10/2013	Various	0	0	0	3,084,358
7045 College Blvd	Overland Park	KS	08/05/2015	Various	0	0	0	115,967
Commercial retail properties, buildings and land located at								
1550 Rosecrans Avenue	Manhattan Beach	CA	12/29/1993	Various	0	0	0	48,786
0199999. Acquired by Purchase					0	0	0	31,726,457
0399999 - Totals					0	0	0	31,726,457

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
3300 Fernbrook Lane	Plymouth	MN	01/31/2022	Written Off Fully Depreciated	467,530	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Various(Baker)	Minneapolis	MN	03/31/2022	Written Off Fully Depreciated	1,315,687	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Various(Baker)	Minneapolis	MN	02/28/2022	Written Off Fully Depreciated	58,602	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Two Centerpointe	Lake Oswego	OR	04/30/2022	Written Off Fully Depreciated	22,360	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Via Linda	Scottsdale	AZ	04/30/2022	Written Off Fully Depreciated	38,330	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Denver Inverness	Englewood	CO	04/30/2022	Written Off Fully Depreciated	233,639	0	0	0	0	0	0	0	0	0	0	0	0	0	0
South Place	Tualatin	OR	05/31/2022	Written Off Fully Depreciated	237,461	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Tampa Office	Tampa	FL	06/30/2022	Written Off Fully Depreciated	990	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Baker	Minneapolis	MN	06/30/2022	Written Off Fully Depreciated	322,468	0	0	0	0	0	0	0	0	0	0	0	0	0	0
706 & 730 2nd Avenue South, 133 Marquette Avenue and 109 South 7th Street	Minneapolis	MN	08/31/2022	Written Off Fully Depreciated	20,077	0	0	0	0	0	0	0	0	0	0	0	0	0	0
5401 West Kenedy	Tampa	FL	08/31/2022	Written Off Fully Depreciated	5,433	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Portland Industrial located at 7210 NW Evergreen Parkway	Hillsboro	OR	09/28/2022	First American Exchange as QI for Allen Properties, L.L.C.	10,075,970	0	6,663,565	140,676	0	0	(140,676)	0	6,542,629	10,536,615	0	3,993,986	3,993,986	885,327	202,589
					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
0199999. Property Disposed					12,798,547	0	6,663,565	140,676	0	0	(140,676)	0	6,542,629	10,536,615	0	3,993,986	3,993,986	885,327	202,589
0399999 - Totals					12,798,547	0	6,663,565	140,676	0	0	(140,676)	0	6,542,629	10,536,615	0	3,993,986	3,993,986	885,327	202,589

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated																			
	Hancock Capital Partners IV, L.P.		Boston	MA	Hancock Mezzanine Investments LLC		04/04/2008	2.	419,150	439,853	439,853	(50,721)	0	0	0	0	33,485	919,303	8.020
	Hancock Capital Partners V, L.P.		Boston	MA	Hancock Mezzanine Investments LLC		11/29/2012	2.	1,360,653	1,280,134	1,280,134	(103,234)	0	0	0	0	270,912	842,392	2.680
	Ironwood Capital Partners V LP		Avon	CT	Ironwood Capital Advisors		03/30/2022	2.	500,000	512,854	512,854	12,854	0	0	0	0	0	9,500,000	2.580
	Ironwood Mezzanine Fund II LP		Avon	CT	Ironwood Capital Advisors		12/28/2006	2.	483,871	679,785	679,785	195,914	0	0	0	0	183,521	1,579,567	10.490
	Willow Tree Fund I, LP		New York	NY	Willow Tree Credit Partners LP		03/20/2019	2.	12,574,548	12,462,782	12,462,782	(172,428)	0	0	0	0	1,198,726	6,277,485	12.360
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									15,338,221	15,375,408	15,375,408	(117,615)	0	0	0	0	1,686,644	19,118,747	XXX
Joint Venture Interests - Common Stock - Unaffiliated																			
	Apollo Investment Fund X, L.P.		New York	NY	Apollo Capital Management		09/29/2022	3.	0	(82,670)	(82,670)	(82,670)	0	0	0	0	0	25,000,000	0.520
	Aquiline Financial Services Fund IV L.P.		New York	NY	Aquiline Capital Partners		05/30/2019	3.	13,185,724	15,285,086	15,285,086	994,775	0	0	0	0	0	1,814,276	0.710
	Aquiline Financial Services Fund V L.P.		New York	NY	Aquiline Capital Partners		11/03/2022	3.	0	0	0	0	0	0	0	0	0	20,000,000	1.160
	Aquiline Technology Growth Fund II L.P.		New York	NY	Aquiline Capital Partners		10/30/2020	1.	983,838	839,628	839,628	(114,952)	0	0	0	0	0	4,016,162	1.320
	Atlas Merchant Capital Fund II LP		New York	NY	Atlas Merchant Capital		10/17/2019	3.	21,045,596	20,906,961	20,906,961	565,689	0	0	0	0	683,431	4,637,835	9.620
	Bacchus Capital, L.P.		New York	NY	Bacchus Capital		01/18/2008	3.	4,773,881	7,498,846	7,498,846	(126,209)	0	0	0	0	0	0	13.640
	Banc Fund VIII L.P.		Chicago	IL	The Banc Funds Company, LLC		04/30/2008	3.	1,293,844	0	0	(3,381)	0	0	0	0	0	0	0.340
	BBH Capital Partners VI, L.P.		New York	NY	BBH Capital Partners		04/20/2021	3.	9,676,412	11,091,935	11,091,935	1,540,338	0	0	0	0	0	5,323,588	1.230
	BCM Fund II, LP		Miami	FL	Boyne Capital Management, LLC		07/17/2020	3.	3,702,982	6,211,582	6,211,582	2,831,197	0	0	0	0	0	11,297,018	5.500
	Black Enterprise/Greenwich Street Corporate Growth Partners, L.P.		New York	NY	Black Enterprise/Greenwich Street Corporate Growth		12/09/1998	3.	7,275	(49,983)	(49,983)	(12,191)	0	0	0	0	0	0	1.680
	Blackstone Capital Partners VIII L.P.		New York	NY	Blackstone Group		03/29/2019	3.	10,069,752	10,913,190	10,913,190	(379,692)	0	0	0	0	479,532	11,160,935	0.080
	BRS & Co. IV, L.P.		New York	NY	Bruckman, Rosser, Sherrill & Co.		12/22/2017	3.	8,565,585	8,544,691	8,544,691	(20,894)	0	0	0	0	0	4,864,401	10.460
	Carlyle Europe Partners II, L.P.		London	GBR	The Carlyle Group		12/13/2004	3.	342,066	105,285	105,285	107,624	0	0	0	(2,341)	0	192,907	0.450
	Carlyle Europe Partners III, L.P.		London	GBR	The Carlyle Group		02/01/2007	3.	2,915,468	171,476	171,476	(5,561)	0	0	0	(15,990)	5,120	91,238	0.240
	Carlyle Europe Partners V, S.C.Sp.		London	GBR	The Carlyle Group		12/21/2018	3.	9,932,681	9,364,249	9,364,249	(40,834)	0	0	0	(673,077)	1,599,878	7,914,797	0.220
	Carlyle Partners V, L.P.		Washington	DC	The Carlyle Group		05/30/2007	3.	1,270,305	1,270,305	1,270,305	103,177	0	0	0	0	590,250	709,391	0.120
	Carlyle Partners VI, L.P.		Washington	DC	The Carlyle Group		12/21/2012	3.	12,945,501	10,530,852	10,530,852	(3,060,650)	0	0	0	0	1,676,706	1,061,531	0.130
	Carlyle U.S. Equity Opportunity Fund, L.P.		Washington	DC	The Carlyle Group		11/06/2012	3.	1,218,368	1,218,368	1,218,368	30,313	0	0	0	0	161,251	793,620	0.870
	Century Capital Partners IV, L.P.		Boston	MA	Century Capital Partners		04/30/2007	3.	29,686	25,952	25,952	(34,514)	0	0	0	0	35,817	1,410,572	5.400
	Consonance Private Equity II, L.P.		New York	NY	Consonance Capital Partners		01/15/2020	3.	4,173,029	3,107,352	3,107,352	(385,921)	0	0	0	0	0	15,826,971	3.170
	Cornell Capital Partners II LP		New York	NY	Cornell Capital Partners		11/05/2021	3.	5,250,000	5,728,807	5,728,807	478,807	0	0	0	0	0	9,750,000	1.720
	Element Partners II, L.P.		Radnor	PA	Element Venture Partners		04/25/2008	1.	662,934	594,396	594,396	(42,246)	0	0	0	0	0	764,286	2.000
	Eton Park Fund, L.P.		New York	NY	Eton Park Capital Management, L.P.		11/01/2004	13.	3,325	1,370	1,370	2	0	0	0	0	0	0	0.100
	Eureka II, L.P.		Philadelphia	PA	Eureka Growth Capital		02/28/2007	3.	4,547,340	2,804,640	2,804,640	253,127	0	0	0	0	0	410,808	8.460
	Eureka IV, L.P.		Philadelphia	PA	Eureka Growth Capital		07/19/2019	3.	4,144,177	4,411,627	4,411,627	267,450	0	0	0	0	0	5,682,509	4.750
	Excellere Capital Fund IV, L.P.		Denver	CO	Excellere Partners		05/20/2021	3.	5,025,049	4,719,544	4,719,544	(305,505)	0	0	0	0	0	14,974,951	2.350
	FPE Fund III LP		London	GBR	FPE Capital LLP		08/06/2021	3.	5,021,909	4,611,485	4,611,485	(223,997)	0	0	0	(186,428)	0	13,156,872	8.050
	Friedman Fleischer & Lowe Capital Partners III, L.P.		San Francisco	CA	Friedman Fleischer & Lowe		08/13/2007	3.	73,097	73,097	73,097	774,500	0	2,961,487	0	0	0	874,119	2.360
	Further Global Capital Partners II, L.P.		New York	NY	Further Global Capital Management		05/27/2021	3.	5,317,016	5,345,250	5,345,250	28,233	0	0	0	0	0	14,682,984	4.810
	GHK Fund I LP		Greenwich	CT	GHK Capital Partners		11/09/2021	3.	3,777,255	5,422,929	5,422,929	1,645,674	0	0	0	0	487,167	6,709,912	2.800
	Green Equity Investors IX, L.P.		Los Angeles	CA	Leonard Green & Partners		03/01/2022	3.	0	0	0	0	0	0	0	0	0	25,000,000	0.500
	Green Equity Investors VIII, L.P.		Los Angeles	CA	Leonard Green & Partners		10/18/2019	3.	17,429,934	18,559,697	18,559,697	540,741	0	0	0	0	140,140	2,732,106	0.360
	Gridiron Capital Fund IV, L.P.		New Canaan	CT	Gridiron Capital		03/31/2020	3.	15,085,049	24,857,882	24,857,882	5,491,756	0	0	0	0	822,348	1,454,420	1.620
	Gridiron Capital Fund V, L.P.		New Canaan	CT	Gridiron Capital		09/30/2022	3.	0	0	0	0	0	0	0	0	0	25,000,000	2.598
	HCI Equity Partners III, L.P.		Washington	DC	HCI Equity Partners		02/22/2008	3.	1,619,797	1,619,797	1,619,797	11,072,248	0	11,477,644	0	0	0	2,393,709	17.880
	HealthEdge Investment Fund IV (Parallel Fund), L.P.		Tampa	FL	HealthEdge Investment Partners		04/22/2022	3.	2,100,000	1,806,652	1,806,652	(293,348)	0	0	0	0	0	12,900,000	9.440
	Heartwood Partners IV, LP		Norwalk	CT	Heartwood Partners		02/10/2022	3.	417,652	311,997	311,997	(105,654)	0	0	0	0	0	9,493,372	2.380

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
	Hellman & Friedman Capital Partners VII, L.P.																		
			San Francisco	CA	Hellman & Friedman LLC		07/21/2009	3	2,014,440	1,929,087	1,929,087	(85,353)	0	0	0	0	0	440,410	0.160
	Inverness Graham Investments IV, L.P.		Newtown Square	PA	Inverness Graham		03/01/2019	3	3,881,656	4,238,744	4,238,744	155,362	0	0	0	0	0	6,118,344	3.130
	Jade Equity Investors II, L.P.		Los Angeles	CA	Leonard Green & Partners		03/01/2022	3	0	0	0	0	0	0	0	0	0	15,000,000	0.500
	Jade Equity Investors, L.P.		Los Angeles	CA	Leonard Green & Partners		10/18/2019	3	6,395,902	7,428,295	7,428,295	81,782	0	0	0	0	0	602,087	4,967,552	0.690
	JFL Equity Investors III, L.P.		New York	NY	J.F. Lehman & Company		09/30/2010	3	12,989,632	13,337,267	13,337,267	3,852,022	0	0	0	0	74,690	715,592	3.530
	JFL Equity Investors V, L.P.		New York	NY	J.F. Lehman & Company		12/24/2019	3	11,774,741	12,979,169	12,979,169	1,754,064	0	0	0	0	0	3,225,259	1.120
	Mason Wells Buyout Fund V, LP		Milwaukee	WI	Mason Wells, Inc.		05/31/2020	3	3,804,365	3,183,442	3,183,442	(507,935)	0	0	0	0	0	11,195,635	2.050
	NB Strategic Capital LP		New York	NY	Neuberger Berman Investment Management .		12/06/2019	3	7,628,301	8,936,328	8,936,328	89,650	0	0	0	0	932,971	3,261,301	0.980
	NexPhase Capital Fund IV, LP		New York	NY	NexPhase Capital		09/23/2019	3	17,940,119	23,450,200	23,450,200	1,864,051	0	0	0	0	0	2,098,025	5.980
	NorthEdge Capital Fund III, LP		Manchester	GBR	NorthEdge Capital LLP		12/09/2019	3	4,179,822	5,555,378	5,555,378	1,621,971	0	0	0	0	0	8,086,635	4.180
	One Rock Capital Partners, LP		New York	NY	One Rock Capital Partners		02/07/2014	3	4,708,546	5,694,759	5,694,759	(1,695,936)	0	0	0	0	3,888,375	4,691,061	2.780
	Onex Partners III LP		Toronto	CAN	Onex Partners		09/30/2009	3	1,623,198	1,623,198	1,623,198	14,514	0	0	0	0	109,143	854,786	0.310
	Pitango HealthTech Fund I, L.P.		Herzliya	ISR	Pitango Venture Capital		09/19/2019	1	7,250,000	7,324,114	7,324,114	287,039	0	0	0	0	0	2,750,000	7.070
	Pitango Venture Capital Fund VIII, L.P.		Herzliya	ISR	Pitango Venture Capital		01/23/2020	1	8,025,000	13,333,504	13,333,504	1,515,001	0	0	0	0	0	6,975,000	6.860
	Rally Ventures Fund I, L.P.		Menlo Park	CA	Rally Ventures		03/15/2013	1	8,600,000	13,053,380	13,053,380	(8,543,952)	0	0	0	0	5,970,893	1,400,000	12.060
	Rally Ventures Fund IV, L.P.		Menlo Park	CA	Rally Ventures		11/20/2020	1	4,350,000	4,161,268	4,161,268	(53,551)	0	0	0	0	0	10,650,000	6.710
	Sentinel Capital Partners VII, L.P.		New York	NY	Sentinel Capital Partners		07/14/2022	3	0	0	0	0	0	0	0	0	0	35,000,000	1.266
	Sentinel Continuation Fund I, L.P.		New York	NY	Sentinel Capital Partners		07/28/2021	3	762,987	987,586	987,586	278,607	0	0	0	0	0	22,737,013	3.210
	Sentinel Junior Capital II, L.P.		New York	NY	Sentinel Capital Partners		07/14/2022	3	0	0	0	0	0	0	0	0	0	10,000,000	1.542
	Shamrock Capital Growth Fund V, L.P.		Los Angeles	CA	Shamrock Capital		05/06/2021	3	4,744,681	4,355,900	4,355,900	(254,648)	0	0	0	0	0	5,253,903	1.000
	Shasta Ventures, L.P.		Menlo Park	CA	Shasta Ventures		01/25/2005	1	60,033	60,033	60,033	62,606	0	121,166	0	0	0	0	1.080
	Solamere Series IV Flagship Fund, LP		New York	NY	Solamere Capital		12/30/2022	3	0	0	0	0	0	0	0	0	0	20,000,000	3.650
	Sonoma Brands III, L.P.		Sonoma	CA	Sonoma Brands		05/29/2019		6,044,926	6,567,020	6,567,020	(70,603)	0	0	0	0	0	339,144	4.430
	Spire Capital Partners IV, L.P.		New York	NY	Spire Capital Management		11/15/2019	3	4,708,437	4,736,076	4,736,076	462,746	0	0	0	0	0	11,897,264	5.750
	Split Rock Partners II, LP		Minneapolis	MN	Split Rock Partners Management, LLC		05/01/2008	1	7,754,079	11,058,630	11,058,630	1,616,743	0	0	0	0	0	347,916	7.620
	Split Rock Partners, LP		Minneapolis	MN	Split Rock Partners Management, LLC		04/28/2005	1	5,076,900	1,967,174	1,967,174	(2,012,264)	0	0	0	0	0	2,204,000	19.000
	Synova Capital Fund IV LP		London	GBR	Synova Capital		06/27/2019	3	11,574,110	13,419,487	13,419,487	3,151,436	0	0	0	0	(949,859)	1,337,874	2.690
	Synova Fund V LP		London	GBR	Synova Capital		07/22/2022	3	292,986	288,119	288,119	0	0	0	0	0	(4,867)	17,828,881	1.714
	Tamarix Equity Partners, L.P		New York	NY	Tamarix Equity Partners		03/31/2022	3	4,565,784	4,913,245	4,913,245	347,461	0	0	0	0	0	5,434,216	11.100
	Thompson Street Capital Partners VI, L.P.		St. Louis	MO	Thompson Street Capital Partners		06/11/2021	3	7,509,848	7,317,780	7,317,780	(192,068)	0	0	0	0	0	12,490,152	2.180
	Trident IV, L.P.		Greenwich	CT	Stone Point Capital LLC		04/12/2007	3	119,914	185,429	185,429	(1,772,819)	0	0	0	0	1,759,718	1,897,057	0.660
	Trident IX, L.P.		Greenwich	CT	Stone Point Capital LLC		11/19/2021	3	4,022,928	3,650,620	3,650,620	(372,308)	0	0	0	0	0	15,977,072	0.390
	Trident VIII, L.P.		Greenwich	CT	Stone Point Capital LLC		02/22/2019	3	28,213,105	34,706,878	34,706,878	523,774	0	0	0	0	1,925,017	3,796,703	0.680
	Trilantic Capital Partners IV L.P.		New York	NY	Trilantic Capital Partners		05/09/2007	3	2,024,706	715,504	715,504	40,240	0	0	0	0	0	2,267,126	1.260
	TruArc Fund IV, LP		New York	NY	TruArc Partners, LP		04/28/2021	3	9,195,817	9,535,186	9,535,186	565,611	0	0	0	0	242,038	11,046,222	3.880
	Viola FinTech II, L.P.		Ohter	ISR	Viola Group		12/29/2022	1	0	0	0	0	0	0	0	0	0	10,000,000	13.072
	VMG Catalyst II, L.P.		San Francisco	CA	VMG Equity Partners		02/02/2022	3	1,154,240	1,032,316	1,032,316	(121,924)	0	0	0	0	0	8,845,760	2.550
	VMG Catalyst, L.P.		San Francisco	CA	VMG Equity Partners		07/11/2019	3	4,364,710	6,581,383	6,581,383	(646,783)	0	0	0	0	140,000	775,290	1.840
	VMG Partners V, L.P.		San Francisco	CA	VMG Equity Partners		02/17/2021	3	6,285,673	5,861,947	5,861,947	(423,726)	0	0	0	0	0	13,714,327	2.710
	WindRose Health Investors VI, L.P.		New York	NY	WindRose Health Investors		12/06/2021	3	7,809,126	7,473,411	7,473,411	(335,715)	0	0	0	0	0	22,190,874	3.890
1999999. Joint Venture Interests - Common Stock - Unaffiliated									398,057,242	439,464,131	439,464,131	22,682,529	0	14,560,297	0	(2,167,032)	22,326,573	579,905,683	XXX
Joint Venture Interests - Common Stock - Affiliated																			
	Fog City Fund LLC		Eden Prairie	MN	Fog City Fund LLC		10/25/2000		421,626	1,302,321	1,302,321	1,483,251	0	0	0	0	660,270	817,527	99.000
	Symmetry Growth Capital II LLC		St. Paul	MN	Symmetry Growth Capital II LLC		02/03/2004		329,741	1,084,691	1,084,691	0	0	0	0	0	0	0	100.000
	Upper Lake Growth Capital LLC		Eden Prairie	MN	Upper Lakes Growth Capital LLC		01/19/1999		752,195	683,875	683,875	65,192	0	0	0	0	0	18,009	99.000
	Windamere III LLC		Eden Prairie	MN	Windamere III LLC		05/23/2001		801,634	878,069	878,069	135,428	0	0	0	0	103,607	0	99.000
2099999. Joint Venture Interests - Common Stock - Affiliated									2,305,196	3,948,957	3,948,957	1,683,871	0	0	0	0	763,877	835,536	XXX

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture Interests - Real Estate - Unaffiliated																			
	747 Third LLC		New York	NY	747 Third LLC		02/08/1995		11,707,197	28,632,885	28,632,885	2,888,362	0	0	0	0	301,875	0	50.000
	777 Third LLC		New York	NY	777 Third LLC		02/08/1995		23,273,167	29,365,770	29,365,770	(228,855)	0	0	0	0	1,133,414	0	49.500
	AEW Partners Real Estate Fund IX, L.P.		Wilmington	DE	AEW Capital Managment, L.P.		12/23/2020		12,757,202	13,036,064	13,036,064	563,057	0	0	0	0	0	7,242,798	1.640
	AEW Partners Real Estate Fund VIII, LP		Wilmington	DE	AEW Capital Managment, L.P.		09/15/2017		3,880,022	4,928,544	4,928,544	1,048,522	0	0	0	0	1,121,586	3,573,229	2.010
	Bell Institutional Fund VII, L.P.		Wilmington	DE	Bell Partners,Inc		12/18/2019		16,346,360	20,253,171	20,253,171	3,825,259	0	0	0	0	951,736	3,451,883	2.380
	Blackstone Real Estate Debt Strategies III, LP		Wilmington	DE	Blackstone Group		12/22/2015		6,357,957	6,288,761	6,288,761	(69,196)	0	0	0	0	359,037	8,642,928	0.750
	Blackstone Real Estate Debt Strategies IV, L.P.		Wilmington	DE	Blackstone Group		10/17/2019		17,716,953	17,557,649	17,557,649	(159,303)	0	0	0	0	796,563	12,344,469	0.510
	Blackstone Real Estate Partners Asia III, L.P.		Grand Cayman	CYM	Blackstone Group		03/25/2022		2,303,494	1,945,392	1,945,392	(358,101)	0	0	0	0	0	17,869,006	0.280
	Blackstone Real Estate Partners X L.P.		Wilmington	DE	Blackstone Group		06/30/2022		0	0	0	0	0	0	0	0	0	23,800,000	0.119
	Blue Vista Real Estate Partners V, L.P.		Wilmington	DE	Blue Vista Capital Management, LLC		04/19/2019		9,808,861	10,248,365	10,248,365	439,504	0	0	0	0	2,891,546	3,450,000	2.640
	BREG Savannah Industrial Fund, LP		Wilmington	DE	Broe Real Estate Group		12/16/2020		2,149,909	2,149,909	2,149,909	0	0	0	0	0	5,839,746	25,000,000	11.100
	Brookfield Strategic Real Estate Partners II		Wilmington	DE	Brookfield Strategic Real Estate Partners		04/17/2015		23,423,346	23,423,346	23,423,346	(1,744,696)	0	0	0	0	7,807,372	7,103,341	0.240
	Campus Real Estate Partners II, LP		Wilmington	PA	Campus Apartments, LLC		08/31/2022		8,329,839	8,884,945	8,884,945	555,107	0	0	0	0	27,484	6,219,827	10.060
	Carlyle Realty Partners IX, L.P.		Wilmington	DE	Carlyle Investment Management L.L.C.		07/01/2021		820,150	505,788	505,788	(273,698)	0	0	0	0	0	24,179,850	0.260
	Carlyle Realty Partners VII, L.P.		Wilmington	DE	Carlyle Realty VII, L.L.C.		05/01/2015		6,228,055	6,113,311	6,113,311	(114,744)	0	0	0	0	584,436	12,005,041	0.530
	CrossHarbor Institutional Partners 2018, L.P.		Wilmington	DE	CrossHarbor Capital Partners LLC		06/28/2019		11,529,012	12,033,881	12,033,881	(385,989)	0	0	0	0	3,368,560	833,333	2.160
	Dermody Properties Industrial Fund III LP		Dover	DE	Dermody GP, LLC		09/22/2020		15,155,172	15,767,248	15,767,248	959,276	0	0	0	0	5,601,829	7,724,180	2.150
	ElmTree U.S. Net Lease Fund IV, L.P.		Wilmington	DE	ElmTree Funds, LLC		10/05/2021		9,448,585	10,541,225	10,541,225	1,092,640	0	0	0	0	373,727	4,830,589	1.640
	Griffis Premium Apartment Fund V (INST), LP		Wilmington	DE	Griffis Residential		04/15/2020		18,835,503	20,312,434	20,312,434	2,480,384	0	0	0	0	324,873	1,000,000	3.900
	Harbert Seniors Housing Fund II, L.P.		Wilmington	DE	Harbert Management Corporation		12/31/2019		7,502,027	7,670,058	7,670,058	866,490	0	0	0	0	0	7,350,437	2.940
	High Street Real Estate Fund VII, L.P.		Wilmington	DE	High Street Logistics Properties, LLC		03/31/2022		18,943,299	18,384,447	18,384,447	(558,852)	0	0	0	0	0	1,056,701	5.000
	Madison Ave LLC		New York	NY	Madison Ave LLC		02/08/1995		27,111,742	33,788,572	33,788,572	(1,122,908)	0	0	0	0	5,981,250	0	50.000
	Miller Global Fund VI LLC		Denver	CO	Miller Global		02/29/2008		0	0	0	(583,577)	0	0	0	0	791,547	7,399,997	6.880
	North American Real Estate Partners, LP		Minnetonka	MN	CarVal Investors, LLC		12/23/2004		0	0	0	0	0	0	0	0	0	737,875	4.140
	Orion European Real Estate Fund III, C.V.		Paris	FRA	Orion European Real Estate		05/14/2009		5,167,511	2,975,197	2,975,197	(170,900)	0	0	0	(185,921)	0	3,271,796	1.560
	PCCP Credit X, LP		Dover	DE	PCCP, LLC		12/14/2021		10,873,022	10,909,177	10,909,177	36,155	0	0	0	0	591,547	13,661,115	3.780
	PIX GCP Co-Invest, L.P.		Wilmington	DE	AEW Capital Managment, L.P.		09/21/2022		11,052,632	11,492,491	11,492,491	439,859	0	0	0	0	0	3,947,368	15.660
	PIX MM Co-Invest, L.P.		Wilmington	DE	AEW Capital Managment, L.P.		10/25/2021		9,858,491	10,447,878	10,447,878	589,387	0	0	0	0	658,799	15,141,509	9.310
	Prime Finance Short Duration VII, L.P.		Wilmington	DE	Prime Finance Partners		11/20/2020		15,654,317	16,420,315	16,420,315	154,191	0	0	0	0	1,597,649	6,022,000	2.210
	Prime Finance Short Duration VIII, LP		Wilmington	DE	Prime Finance Partners		04/21/2022		6,383,875	6,460,021	6,460,021	76,146	0	0	0	0	117,875	13,734,000	1.390
	Prime Storage Fund III		Wilmington	DE	Prime Group Holdings		07/20/2022		3,569,892	3,792,015	3,792,015	222,123	0	0	0	0	0	16,391,864	1.920
	RREF IV Debt Direct Domestic Investors, LP		Wilmington	DE	Rialto Capital Management		09/13/2019		12,732,976	12,732,976	12,732,976	(250,292)	0	0	0	0	351,400	6,548,493	1.060
	Sares Regis Multifamily Value Add Fund IV, LP		Camden	DE	Sares-Regis Fund Overhead, LLC		05/13/2022		11,201,619	11,001,907	11,001,907	(199,712)	0	0	0	0	0	8,786,238	3.820
	Sares Regis Multifamily Value Add Fund III, LP		Camden	DE	Sares-Regis Fund Overhead, LLC		05/22/2019		11,843,150	13,727,184	13,727,184	1,415,361	0	0	0	0	0	0	4.290
	Tishman Speyer Real Estate Venture VII, L.P.		New York	NY	Tishman Speyer		05/03/2007		193,368	129,350	129,350	(2,075)	0	0	0	0	0	425,710	13.740
	Tishman Speyer U.S. Growth & Income Fund		Wilmington	DE	Tishman Speyer		12/29/2021		3,371,795	3,267,150	3,267,150	(104,645)	0	0	0	0	1,083,660	6,067,536	6.150
	TradeLane U.S. Properties Industrial Fund II, LP		Dover	DE	TradeLane Properties Fund GP, LLC		12/10/2021		7,801,925	8,829,789	8,829,789	1,027,864	0	0	0	0	0	7,198,075	3.730
2199999. Joint Venture Interests - Real Estate - Unaffiliated									363,332,425	404,017,219	404,017,219	12,352,144	0	0	0	(185,921)	42,657,512	287,011,191	XXX
Joint Venture Interests - Real Estate - Affiliated																			

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

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			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
	350 Market LLC		Wilmington	DE	St. Paul Fire and Marine Insurance Company		11/01/2010		31,226,129	17,069,868	17,069,868	(2,086,021)	0	0	0	0	2,300,000	0	100.000
	Promenade Partners		Oakbrook	IL	St. Paul Fire and Marine Insurance Company		09/29/2005		0	1	1	0	0	0	0	0	0	0	100.000
2299999. Joint Venture Interests - Real Estate - Affiliated									31,226,129	17,069,869	17,069,869	(2,086,021)	0	0	0	0	2,300,000	0	XXX
Joint Venture Interests - Other - Unaffiliated																			
	A&M Capital Partners, LP		Greenwich	NY	Alvarez & Marsal Capital		01/31/2014		3,438,781	3,437,122	3,437,122	(1,659)	0	0	0	0	0	4,023,622	1.770
	Acorn Aerospace & Defense Fund V, L.P..		Oklahoma City	OK	Acorn Growth Companies		08/13/2021		1,297,676	1,237,499	1,237,499	(60,177)	0	0	0	0	0	8,702,324	8.940
	AIOF II Electra Co-Invest A, L.P.		New York	NY	Apollo Capital Management		02/07/2022		3,650,706	4,098,139	4,098,139	447,433	0	0	0	0	0	1,349,294	18.290
	AP Tundra Holdings LLC		Wilmington	DE	Apollo Capital Management		12/29/2020		10,800,000	11,956,511	11,956,511	716,172	0	0	0	0	648,000	0	2.875
	Apollo Infrastructure Opportunities Fund II, L.P.		New York	NY	Apollo Capital Management		12/17/2021		5,395,589	5,395,589	5,395,589	0	0	0	0	0	999,432	19,444,268	2.340
	ArcLight Energy Partners Fund V, L.P.		Boston	MA	ArcLight Capital Partners		07/29/2011		1	1	1	(70,852)	0	1,449,445	0	0	1,740,550	2,236,089	0.320
	Content Partners Fund 3 LP		Los Angeles	CA	Content Partners		04/10/2014		6,289,592	6,315,862	6,315,862	(1,138,094)	0	0	0	0	2,818,569	462,279	12.090
	Diversis Capital Partners II, L.P.		Los Angeles	CA	Diversis Capital		08/11/2021		2,365,938	2,351,806	2,351,806	(14,132)	0	0	0	0	0	7,634,062	2.470
	EnCap Energy Capital Fund IX, L.P.		Houston	TX	EnCap Investments		12/19/2012		6,582,097	10,101,240	10,101,240	(1,423,852)	0	0	0	0	5,233,455	972,514	0.380
	Encap Energy Capital Fund VI, L.P.		Houston	TX	Encap Investments		12/31/2009		1	1	1	(47,341)	0	6,752	0	0	57,931	0	1.210
	Encap Energy Capital Fund VII, L.P.		Houston	TX	EnCap Investments		07/31/2007		1	1	1	(195,522)	0	0	0	0	290,494	0	0.630
	Encap Energy Capital Fund VIII, L.P.		Houston	TX	Encap Investments		01/31/2011		1,711,864	4,183,115	4,183,115	985,785	0	0	0	0	794,082	0	0.280
	Encap Energy Capital Fund X, L.P.		Houston	TX	EnCap Investments		03/05/2015		20,032,499	23,774,570	23,774,570	2,051,823	0	0	0	0	9,998,520	1,215,813	0.310
	Encap Energy Capital Fund XI, L.P.		Houston	TX	EnCap Investments		05/31/2017		8,938,313	10,449,209	10,449,209	1,649,698	0	0	0	0	1,833,153	1,854,695	0.130
	EnCap Flatrock Midstream Fund II, L.P.		San Antonio	TX	EnCap Investments		05/07/2012		5,340,306	2,250,166	2,250,166	27,503	0	0	0	0	0	6,115,272	0.900
	EnCap Flatrock Midstream Fund III, L.P.		San Antonio	TX	EnCap Investments		04/09/2014		13,621,637	15,247,575	15,247,575	1,625,938	0	0	0	0	1,285,244	775,357	0.580
	Encap Flatrock Midstream Fund IV, L.P.		San Antonio	TX	EnCap Investments		01/16/2018		6,299,041	6,746,098	6,746,098	319,659	0	0	0	0	196,939	2,200,298	0.290
	Five Elms IV Q, L.P.		Kansas City	MO	Five Elms Capital Management		04/12/2019		9,160,821	9,833,718	9,833,718	(587,076)	0	0	0	0	1,313,407	2,161,091	2.870
	Five Elms V Q, L.P.		Kansas City	MO	Five Elms Capital Management		05/07/2021		4,862,334	4,538,335	4,538,335	(199,578)	0	0	0	0	0	5,137,666	1.310
	GIP Capital Solutions Fund II SCSP, L.P.		New York	NY	Global Infrastructure Partners		03/27/2020	2	1,703,224	1,743,629	1,743,629	71,792	0	0	0	0	12,201	8,317,901	0.740
	Global Infrastructure Partners IV-A/B, L.P.		New York	NY	Global Infrastructure Partners		07/18/2019		19,063,151	19,968,771	19,968,771	1,536,351	0	0	0	0	107,937	6,995,943	0.360
	GoldenTree Distressed Debt Fund, L.P.		New York	NY	Goldentree Asset Management		07/06/2010		1,880,588	3,032,823	3,032,823	1,325,977	0	0	0	0	983,371	1,434,000	9.250
	GoldenTree Distressed Fund IV LP		New York	NY	GoldenTree Asset Management		06/24/2022		3,062,500	3,967,521	3,967,521	905,021	0	0	0	0	7,340	21,937,500	2.620
	Gridiron Capital Fund, L.P.		New Canaan	CT	Gridiron Capital		09/27/2007	3	14,403	14,403	14,403	0	0	173,164	0	0	0	2,314,793	5.700
	Healthcare Royalty Partners II, L.P.		Stamford	CT	Healthcare Royalty Partners		02/10/2010	2	3,824,966	2,346,970	2,346,970	(135,130)	0	0	0	0	0	116,839	3.060
	Healthcare Royalty Partners, L.P.		Stamford	CT	Healthcare Royalty Partners		05/08/2008	2	906,329	697,811	697,811	147,052	0	0	0	0	0	307,548	5.950
	Investcorp Strategic Capital Partners, L.P.		New York	NY	Investcorp		07/24/2020		9,259,482	9,703,946	9,703,946	805,471	0	0	0	0	497,958	6,195,621	3.790
	JLL Partners Fund VI, L.P.		New York	NY	JLL Partners Inc.		06/02/2008	3	479,343	719,910	719,910	240,567	0	0	0	0	183,864	3,711,022	2.480
	K1 Private Investors, L.P.		El Segundo	CA	K1 Capital Advisors		12/21/2012		12,373,147	18,324,863	18,324,863	(474,749)	0	0	0	0	0	1,115,133	8.280
	KKR Energy Income and Growth Fund I L.P.		Houston	TX	Kohlberg Kravis Roberts & Co.		03/03/2014		17,229,489	7,639,955	7,639,955	(5,074,733)	0	0	0	0	0	707,453	1.840
	Level Equity Growth Partners V, L.P.		New York	NY	Level Equity Management LLC		09/23/2021		4,759,015	4,037,203	4,037,203	(629,431)	0	0	0	0	0	10,240,985	1.980
	Lynstone Special Situations Fund II (No.1) SCSP		New York	NY	JP Morgan Asset Management		05/27/2022		3,906,219	3,776,314	3,776,314	(129,906)	0	0	0	0	0	21,093,781	5.570
	MB Special Opportunities Fund II, LP		New York	NY	MB Global Partners, LLC		03/31/2020		7,667,650	6,938,193	6,938,193	(960,388)	0	0	0	0	230,931	17,317,720	4.160
	Monarch Capital Partners V LP		New York	NY	Monarch Alternative Capital		05/04/2020		12,041,013	14,199,250	14,199,250	(373,780)	0	0	0	0	0	3,000,000	0.950
	MSA Acceleration Partners, L.P.		Santa Monica	CA	MSA Acceleration Partners		05/31/2022		2,738,745	2,901,016	2,901,016	162,271	0	0	0	0	45,235	17,306,490	1.800
	Natural Gas Partners IX, L.P.		Irving	TX	Natural Gas Partners		12/31/2009		83,840	69,100	69,100	(14,740)	0	0	0	0	0	80,732	0.420
	NB Secondary Opportunities Fund V LP		New York	NY	Neuberger Berman Investment Management		02/22/2022		1,906,214	1,885,096	1,885,096	(21,118)	0	0	0	0	510,812	13,604,598	0.310
	NGP Natural Resources X, L.P.		Irving	TX	Natural Gas Partners		10/12/2011		3,157,680	3,547,385	3,547,385	505,989	0	0	0	0	757,693	126,286	0.800
	Oaktree Principal Fund V, L.P.		Los Angeles	CA	Oaktree Capital Management		02/18/2010		0	0	0	(25,827)	0	0	0	0	35,908	0	0.020
	Petrichor Opportunities Fund I LP		New York	NY	Petrichor Healthcare Capital Management		05/12/2020		10,254,315	9,187,139	9,187,139	(1,316,062)	0	0	0	0	400,925	7,202,762	5.350

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		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
	Pitango Growth Fund II, L.P.		Herzliya	ISR	Pitango Venture Capital		03/23/2020		8,000,000	9,438,250	9,438,250	1,245,848	0	0	0	0	0	2,000,000	2.440
	Shamrock Capital Content Fund II, L.P.		Los Angeles	CA	Shamrock Capital		02/21/2020		10,442,290	10,442,290	10,442,290	0	0	0	0	0	348,200	5,092,328	3.710
	Shamrock Capital Content Fund III, L.P.		Los Angeles	CA	Shamrock Capital		07/29/2022		78,873	78,873	78,873	0	0	0	0	0	0	14,921,127	3.454
	Shamrock CCF II Co-invest I, L.P.		Los Angeles	CA	Shamrock Capital		10/14/2020		12,142,321	12,001,527	12,001,527	(928,614)	0	0	0	0	1,388,072	2,332,071	13.043
	Staple Street Capital III, L.P.		New York	NY	Staple Street Capital Partners		10/09/2020		304,598	347,364	347,364	183,848	0	0	0	0	0	14,646,581	2.730
	The Energy & Minerals Group Fund II, L.P.		Houston	TX	The Energy & Minerals Group		12/03/2012		14,486,352	15,961,275	15,961,275	(234,083)	0	0	0	0	630,685	25,556	0.810
	TPF II, L.P.		Omaha	NE	Tenaska Inc.		03/21/2008		63,261	61,531	61,531	2,687	0	0	0	0	181,243	2,632,331	1.170
	TPH Partners II, L.P.		Houston	TX	TPH Partners		12/18/2013		1,939,059	1,939,059	1,939,059	(707,259)	0	0	0	0	735,294	0	5.500
	Transom Capital Fund IV, LP		El Segundo	CA	Transom Capital Group		06/23/2022		0	0	0	0	0	0	0	0	0	20,000,000	10.150
	Vintage Secondary Fund V, L.P.		Herzliya Pituach	ISR	Vintage Investment Partners		10/08/2021		200,000	200,000	200,000	0	0	0	0	0	0	4,800,000	1.600
	White Deer Energy L.P. II		Houston	TX	White Deer Management		02/15/2013		15,768,583	15,840,584	15,840,584	5,857,367	0	0	0	0	0	2,436,803	2.250
	White Deer Energy LP		Houston	TX	White Deer Management		02/25/2010		467,227	467,227	467,227	1,251,768	0	1,872,879	0	0	0	422,319	3.040
	Yorktown Energy Partners IX, L.P.		New York	NY	Yorktown Partners		10/05/2010		8,345,233	5,538,423	5,538,423	891,701	0	0	0	0	0	392	1.760
	Yorktown Energy Partners VIII, L.P.		New York	NY	Yorktown Partners		12/31/2009		2,806,017	2,085,115	2,085,115	876,543	0	0	0	0	0	2,793	0.890
	Yorktown Energy Partners X, L.P.		New York	NY	Yorktown Partners		05/17/2013		8,234,377	7,090,462	7,090,462	1,041,521	0	0	0	0	0	50,364	1.200
	Yorktown Energy Partners XI, L.P.		New York	NY	Yorktown Partners		06/10/2016		17,406,719	17,155,627	17,155,627	2,010,945	0	0	0	0	1,031,003	115,144	1.590
2599999. Joint Venture Interests - Other - Unaffiliated									326,783,418	335,265,460	335,265,460	12,122,629	0	3,502,239	0	0	35,298,448	276,889,559	XXX
Joint Venture Interests - Other - Affiliated																			
	SPFM Holdings, LLC		Wilmington	DE	St. Paul Fire and Marine Insurance Company		07/13/2021		307,050,000	332,920,370	332,920,370	25,867,822	0	0	0	0	0	0	100.000
2699999. Joint Venture Interests - Other - Affiliated									307,050,000	332,920,370	332,920,370	25,867,822	0	0	0	0	0	0	XXX
6099999. Total - Unaffiliated									1,103,511,306	1,194,122,218	1,194,122,218	47,039,688	0	18,062,536	0	(2,352,953)	101,969,176	1,162,925,180	XXX
6199999. Total - Affiliated									340,581,324	353,939,195	353,939,195	25,465,672	0	0	0	0	3,063,877	835,536	XXX
6299999 - Totals									1,444,092,630	1,548,061,414	1,548,061,414	72,505,359	0	18,062,536	0	(2,352,953)	105,033,053	1,163,760,716	XXX

1.

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

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated										
	Hancock Capital Partners IV, L.P.	Boston	MA	Hancock Mezzanine Investments LLC	04/04/2008	2	0	2,029	0	8.020
	Hancock Capital Partners V, L.P.	Boston	MA	Hancock Mezzanine Investments LLC	11/29/2012	2	0	(9,370)	0	2.680
	Ironwood Capital Partners V LP	Avon	CT	Ironwood Capital Advisors	03/30/2022	2	110,146	389,854	0	2.580
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							110,146	382,513	0	XXX
Joint Venture Interests - Common Stock - Unaffiliated										
	Aquiline Financial Services Fund IV L.P.	New York	NY	Aquiline Capital Partners	05/30/2019	3	0	2,766,958	0	0.710
	Aquiline Technology Growth Fund II L.P.	New York	NY	Aquiline Capital Partners	10/30/2020	1	703,067	283,398	0	1.320
	Atlas Merchant Capital Fund II LP	New York	NY	Atlas Merchant Capital	10/17/2019	3	0	15,916,838	0	9.620
	BBH Capital Partners VI, L.P.	New York	NY	BBH Capital Partners	04/20/2021	3	0	4,801,538	0	1.230
	BCM Fund II, LP	Miami	FL	Boyne Capital Management, LLC	07/17/2020	3	0	2,246,969	0	5.500
	Blackstone Capital Partners VIII L.P.	New York	NY	Blackstone Group	03/29/2019	3	0	3,565,939	0	0.080
	BRS & Co. IV, L.P.	New York	NY	Bruckman, Rosser, Sherrill & Co.	12/22/2017	3	0	2,970,414	0	10.460
	Carlyle Europe Partners III, L.P.	London	GBR	The Carlyle Group	02/01/2007	3	0	(28,649)	0	0.240
	Carlyle Europe Partners V, S.C.Sp.	London	GBR	The Carlyle Group	12/21/2018	3	0	4,580,804	0	0.220
	Carlyle Partners VI, L.P.	Washington	DC	The Carlyle Group	12/21/2012	3	0	162,641	0	0.130
	Carlyle U.S. Equity Opportunity Fund, L.P.	Washington	DC	The Carlyle Group	11/06/2012	3	0	70,189	0	0.870
	Consonance Private Equity II, L.P.	New York	NY	Consonance Capital Partners	01/15/2020	3	0	3,327,922	0	3.170
	Cornell Capital Partners II LP	New York	NY	Cornell Capital Partners	11/05/2021	3	3,450,000	1,800,000	0	1.720
	Eureka IV, L.P.	Philadelphia	PA	Eureka Growth Capital	07/19/2019	3	0	1,894,764	0	4.750
	Excellere Capital Fund IV, L.P.	Denver	CO	Excellere Partners	05/20/2021	3	4,966,857	58,192	0	2.350
	FPE Fund III LP	London	GBR	FPE Capital LLP	08/06/2021	3	275,124	4,746,785	0	8.050
	Friedman Fleischer & Lowe Capital Partners III, L.P.	San Francisco	CA	Friedman Fleischer & Lowe	08/13/2007	3	0	1,583	0	2.360
	Further Global Capital Partners II, L.P.	New York	NY	Further Global Capital Management	05/27/2021	3	2,938,788	2,378,229	0	4.810
	GHK Fund I LP	Greenwich	CT	GHK Capital Partners	11/09/2021	3	0	40,892	0	2.800
	Green Equity Investors VIII, L.P.	Los Angeles	CA	Leonard Green & Partners	10/18/2019	3	0	1,952,275	0	0.360
	Gridiron Capital Fund IV, L.P.	New Canaan	CT	Gridiron Capital	03/31/2020	3	0	4,247,131	0	1.620
	HCI Equity Partners III, L.P.	Washington	DC	HCI Equity Partners	02/22/2008	3	0	130	0	17.880
	HealthEdge Investment Fund IV (Parallel Fund), L.P.	Tampa	FL	HealthEdge Investment Partners	04/22/2022	3	2,100,000	0	0	9.440
	Heartwood Partners IV, LP	Norwalk	CT	Heartwood Partners	02/10/2022	3	512,358	(5,730)	0	2.380
	Hellman & Friedman Capital Partners VII, L.P.	San Francisco	CA	Hellman & Friedman LLC	07/21/2009	3	0	3,472	0	0.160
	Inverness Graham Investments IV, L.P.	Newtown Square	PA	Inverness Graham	03/01/2019	3	0	942,306	0	3.130
	Jade Equity Investors, L.P.	Los Angeles	CA	Leonard Green & Partners	10/18/2019	3	0	3,161,539	0	0.690
	JFL Equity Investors III, L.P.	New York	NY	J.F. Lehman & Company	09/30/2010	3	0	246,814	0	3.530
	JFL Equity Investors V, L.P.	New York	NY	J.F. Lehman & Company	12/24/2019	3	0	3,533,250	0	1.120
	Mason Wells Buyout Fund V, LP	Milwaukee	WI	Mason Wells, Inc.	05/31/2020	3	0	1,566,931	0	2.050
	NB Strategic Capital LP	New York	NY	Neuberger Berman Investment Management	12/06/2019	3	0	1,350,000	0	0.980
	NexPhase Capital Fund IV, LP	New York	NY	NexPhase Capital	09/23/2019	3	0	8,033,964	0	5.980
	NorthEdge Capital Fund III, LP	Manchester	GBR	NorthEdge Capital LLP	12/09/2019	3	0	3,067,450	0	4.180
	One Rock Capital Partners, LP	New York	NY	One Rock Capital Partners	02/07/2014	3	0	114,474	0	2.780
	Pitango HealthTech Fund I, L.P.	Herzliya	ISR	Pitango Venture Capital	09/19/2019	1	0	1,750,000	0	7.070
	Pitango Venture Capital Fund VIII, L.P.	Herzliya	ISR	Pitango Venture Capital	01/23/2020	1	0	2,400,000	0	6.860
	Rally Ventures Fund IV, L.P.	Menlo Park	CA	Rally Ventures	11/20/2020	1	0	1,725,000	0	6.710
	Sentinel Continuation Fund I, L.P.	New York	NY	Sentinel Capital Partners	07/28/2021	3	762,987	0	0	3.210
	Shamrock Capital Growth Fund V, L.P.	Los Angeles	CA	Shamrock Capital	05/06/2021	3	0	4,276,936	0	1.000
	Sonoma Brands III, L.P.	Sonoma	CA	Sonoma Brands	05/29/2019		0	358,478	0	4.430
	Spire Capital Partners IV, L.P.	New York	NY	Spire Capital Management	11/15/2019	3	0	1,929,735	0	5.750
	Synova Capital Fund IV LP	London	GBR	Synova Capital	06/27/2019	3	0	3,951,052	0	2.690
	Synova Fund V LP	London	GBR	Synova Capital	07/22/2022	3	103,566	189,420	0	1.714
	Tamarix Equity Partners, L.P	New York	NY	Tamarix Equity Partners	03/31/2022	3	3,650,727	915,057	0	11.100
	Thompson Street Capital Partners VI, L.P.	St. Louis	MO	Thompson Street Capital Partners	06/11/2021	3	2,922,102	4,587,746	0	2.180
	Trident IV, L.P.	Greenwich	CT	Stone Point Capital LLC	04/12/2007	3	0	4,541	0	0.660
	Trident VIII, L.P.	Greenwich	CT	Stone Point Capital LLC	02/22/2019	3	0	231,641	0	0.680
	Trident IX, L.P.	Greenwich	CT	Stone Point Capital LLC	11/19/2021	3	1,872,348	2,150,580	0	0.390

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
	TruArc Fund IV, LP	New York	NY	TruArc Partners, LP	04/28/2021	3	0	4,418,866	0	3.880
	VMG Catalyst, L.P.	San Francisco	CA	VMG Equity Partners	07/11/2019	3	0	1,146,099	0	1.840
	VMG Catalyst II, L.P.	San Francisco	CA	VMG Equity Partners	02/02/2022	3	47,154	1,107,086	0	2.550
	VMG Partners V, L.P.	San Francisco	CA	VMG Equity Partners	02/17/2021	3	0	6,175,054	0	2.710
	WindRose Health Investors VI, L.P.	New York	NY	WindRose Health Investors	12/06/2021	3	3,076,739	4,732,387	0	3.890
1999999. Joint Venture Interests - Common Stock - Unaffiliated							27,381,817	121,849,089	0	XXX
Joint Venture Interests - Real Estate - Unaffiliated										
	777 Third LLC	New York	NY	777 Third LLC	02/08/1995		0	169,674	0	49.500
	AEW Partners Real Estate Fund IX, L.P.	Wilmington	DE	AEW Capital Managment, L.P.	12/23/2020		0	6,749,194	0	1.640
	Blackstone Real Estate Partners Asia III, L.P.	Grand Cayman	CYM	Blackstone Group	03/25/2022		2,079,188	224,305	0	0.280
	Bell Institutional Fund VII, L.P.	Wilmington	DE	Bell Partners,Inc	12/18/2019		0	6,910,096	0	2.380
	Blackstone Real Estate Debt Strategies IV, L.P.	Wilmington	DE	Blackstone Group	10/17/2019		0	6,380,052	0	0.510
	Blue Vista Real Estate Partners V, L.P.	Wilmington	DE	Blue Vista Capital Management, LLC	04/19/2019		0	3,255,000	0	2.640
	BREG Savannah Industrial Fund, LP	Wilmington	DE	Broe Real Estate Group	12/16/2020		0	4,071,429	0	11.100
	Brookfield Strategic Real Estate Partners II	Wilmington	DE	Brookfield Strategic Real Estate Partners	04/17/2015		0	2,058,198	0	0.240
	Campus Real Estate Partners II, LP	Wilmington	PA	Campus Apartments, LLC	08/31/2022		10,076,594	(1,296,422)	0	10.060
	Carlyle Realty Partners VII, L.P.	Wilmington	DE	Carlyle Investment Management L.L.C.	05/01/2015		0	142,319	0	0.530
	Carlyle Realty Partners IX, L.P.	Wilmington	DE	Carlyle Investment Management L.L.C.	07/01/2021		820,150	0	0	0.260
	CrossHarbor Institutional Partners 2018, L.P.	Wilmington	DE	CrossHarbor Capital Partners LLC	06/28/2019		0	1,666,667	0	2.160
	Dermody Properties Industrial Fund III LP	Dover	DE	Dermody GP, LLC	09/22/2020		0	9,881,959	0	2.150
	ElmTree U.S. Net Lease Fund IV, L.P.	Wilmington	DE	ElmTree Funds, LLC	10/05/2021		0	5,012,296	0	1.640
	Griffis Premium Apartment Fund V (INST), LP	Wilmington	DE	Griffis Residential	04/15/2020		0	3,200,000	0	3.900
	Harbert Seniors Housing Fund II, L.P.	Wilmington	DE	Harbert Management Corporation	12/31/2019		0	1,499,429	0	2.940
	High Street Real Estate Fund VII, L.P.	Wilmington	DE	High Street Logistics Properties, LLC	03/31/2022		7,577,320	11,365,979	0	5.000
	Orion European Real Estate Fund III, C.V.	Paris	FRA	Orion European Real Estate	05/14/2009		0	172,951	0	1.560
	PCCP Credit X, LP	Dover	DE	PCCP, LLC	12/14/2021		0	6,761,976	0	3.780
	PIX GCP Co-Invest, L.P.	Wilmington	DE	AEW Capital Managment, L.P.	09/21/2022		5,368,421	5,684,211	0	15.660
	PIX MM Co-Invest, L.P.	Wilmington	DE	AEW Capital Managment, L.P.	10/25/2021		0	4,669,812	0	9.310
	Prime Finance Short Duration VIII, LP	Wilmington	DE	Prime Finance Partners	04/21/2022		3,974,000	4,044,000	0	1.390
	Prime Storage Fund III	Wilmington	DE	Prime Group Holdings	07/20/2022		2,400,533	1,207,603	0	1.920
	RREF IV Debt Direct Domestic Investors, LP	Wilmington	DE	Rialto Capital Management	09/13/2019		0	4,404,624	0	1.060
	Sares Regis Multifamily Value Add Fund III, LP	Camden	DE	Sares-Regis Fund Overhead, LLC	05/22/2019		0	3,384,868	0	4.290
	Sares Regis Multifamily Value Add Fund IV, LP	Camden	DE	Sares-Regis Fund Overhead, LLC	05/13/2022		4,054,570	7,525,292	0	3.820
	Tishman Speyer U.S. Growth & Income Fund	Wilmington	DE	Tishman Speyer	12/29/2021		4,585,240	1,989,185	0	6.150
	TradeLane U.S. Properties Industrial Fund II, LP	Dover	DE	TradeLane Properties Fund GP, LLC	12/10/2021		6,442,470	1,359,455	0	3.730
2199999. Joint Venture Interests - Real Estate - Unaffiliated							47,378,486	102,494,153	0	XXX
Joint Venture Interests - Other - Unaffiliated										
	A&M Capital Partners, LP	Greenwich	NY	A&M Capital Partners	01/31/2014		0	73,730	0	1.770
	Acorn Aerospace & Defense Fund V, L.P..	Oklahoma City	OK	Acorn Growth Companies	08/13/2021		1,297,676	0	0	8.940
	AIOF II Electra Co-Invest A, L.P.	New York	NY	Apollo Capital Management	02/07/2022		3,093,551	557,155	0	18.290
	Apollo Infrastructure Opportunities Fund II, L.P.	New York	NY	Apollo Capital Management	12/17/2021		4,274,429	3,884,129	0	2.340
	Diversis Capital Partners II, L.P.	Los Angeles	CA	Diversis Capital	08/11/2021		980,020	2,851,486	0	2.470
	EnCap Energy Capital Fund IX, L.P.	Houston	TX	EnCap Investments	12/19/2012		0	107,185	0	0.380
	Encap Energy Capital Fund X, L.P.	Houston	TX	EnCap Investments	03/05/2015		0	461,869	0	0.310
	Encap Energy Capital Fund XI, L.P.	Houston	TX	EnCap Investments	05/31/2017		0	2,798,946	0	0.130
	EnCap Flatrock Midstream Fund III, L.P.	San Antonio	TX	EnCap Investments	04/09/2014		0	197,960	0	0.580
	Encap Flatrock Midstream Fund IV, L.P.	San Antonio	TX	EnCap Investments	01/16/2018		0	3,768,025	0	0.290
	Five Elms IV Q, L.P.	Kansas City	MO	Five Elms Capital Management	04/12/2019		0	1,492,347	0	2.870
	Five Elms V Q, L.P.	Kansas City	MO	Five Elms Capital Management	05/07/2021		0	3,962,454	0	1.310
	GIP Capital Solutions Fund II SCSP, L.P.	New York	NY	Global Infrastructure Partners	03/27/2020	2	0	1,090,211	0	0.740
	Global Infrastructure Partners IV-A/B, L.P.	New York	NY	Global Infrastructure Partners	07/18/2019		0	13,872,541	0	0.360
	GoldenTree Distressed Fund IV LP	New York	NY	GoldenTree Asset Management	06/24/2022		1,849,239	1,213,261	0	2.620
	Gridiron Capital Fund, L.P.	New Canaan	CT	Gridiron Capital	09/27/2007	3	0	(28,225)	0	5.700
	Healthcare Royalty Partners II, L.P.	Stamford	CT	Healthcare Royalty Partners	02/10/2010	2	0	555	0	3.060

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
	Healthcare Royalty Partners, L.P.	Stamford	CT	Healthcare Royalty Partners	05/08/2008	2.	0	(361)	0	5.950
	Investcorp Strategic Capital Partners, L.P.	New York	NY	Investcorp	07/24/2020		0	1,873,986	0	3.790
	JLL Partners Fund VI, L.P.	New York	NY	JLL Partners Inc.	06/02/2008	3.	0	107,662	0	2.480
	KKR Energy Income and Growth Fund I L.P.	Houston	TX	Kohlberg Kravis Roberts & Co.	03/03/2014		0	195,292	0	1.840
	Level Equity Growth Partners V, L.P.	New York	NY	Level Equity Management LLC	09/23/2021		0	3,070,544	0	1.980
	Lynstone Special Situations Fund II (No.1) SCSP	New York	NY	JP Morgan Asset Management	05/27/2022		2,639,337	1,266,882	0	5.570
	MB Special Opportunities Fund II, LP	New York	NY	MB Global Partners, LLC	03/31/2020		0	1,145,856	0	4.160
	Monarch Capital Partners V LP	New York	NY	Monarch Alternative Capital	05/04/2020		0	4,875,000	0	0.950
	MSA Acceleration Partners, L.P.	Santa Monica	CA	MSA Acceleration Partners	05/31/2022		1,504,681	1,188,829	0	1.800
	NGP Natural Resources X, L.P.	Irving	TX	Natural Gas Partners	10/12/2011		0	86,900	0	0.800
	NB Secondary Opportunities Fund V LP	New York	NY	Neuberger Berman Investment Management	02/22/2022		534,375	1,368,750	0	0.310
	Petrichor Opportunities Fund I LP	New York	NY	Petrichor Healthcare Capital Management	05/12/2020		0	4,227,504	0	5.350
	Pitango Growth Fund II, L.P.	Herzliya	ISR	Pitango Venture Capital	03/23/2020		0	2,750,000	0	2.440
	Shamrock Capital Content Fund II, L.P.	Los Angeles	CA	Shamrock Capital	02/21/2020		0	6,527,130	0	3.710
	Shamrock Capital Content Fund III, L.P.	Los Angeles	CA	Shamrock Capital	07/29/2022		78,873	0	0	3.454
	Shamrock CCF II Co-invest I, L.P.	Los Angeles	CA	Shamrock Capital	10/14/2020		0	763,461	0	13.043
	Staple Street Capital III, L.P.	New York	NY	Staple Street Capital Partners	10/09/2020		81,264	1,088,825	0	2.730
	TPF II, L.P.	Omaha	NE	Tenaska Inc.	03/21/2008		0	14,801	0	1.170
	TPH Partners II, L.P.	Houston	TX	TPH Partners	12/18/2013		0	1,463,572	0	5.500
	Vintage Secondary Fund V, L.P.	Herzliya Pituach	ISR	Vintage Investment Partners	10/08/2021		100,000	100,000	0	1.600
	White Deer Energy L.P. II	Houston	TX	White Deer Management	02/15/2013		0	348,746	0	2.250
	Yorktown Energy Partners IX, L.P.	New York	NY	Yorktown Partners	10/05/2010		0	65,194	0	1.760
	Yorktown Energy Partners VII, L.P.	New York	NY	Yorktown Partners	12/31/2009		0	(6,176)	0	0.410
	Yorktown Energy Partners VIII, L.P.	New York	NY	Yorktown Partners	12/31/2009		0	(15,652)	0	0.890
	Yorktown Energy Partners X, L.P.	New York	NY	Yorktown Partners	05/17/2013		0	(162,566)	0	1.200
	Yorktown Energy Partners XI, L.P.	New York	NY	Yorktown Partners	06/10/2016		0	(76,722)	0	1.590
2599999. Joint Venture Interests - Other - Unaffiliated							16,433,445	68,571,086	0	XXX
Joint Venture Interests - Other - Affiliated										
	SPFM Holdings, LLC	Wilmington	DE	St. Paul Fire and Marine Insurance Company	07/13/2021		0	50,000	0	100.000
2699999. Joint Venture Interests - Other - Affiliated							0	50,000	0	XXX
6099999. Total - Unaffiliated							91,303,894	293,296,843	0	XXX
6199999. Total - Affiliated							0	50,000	0	XXX
6299999 - Totals							91,303,894	293,346,843	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated																			
	Hancock Capital Partners V, L.P.	Boston	MA	Distribution	11/29/2012	08/31/2022	1,326,371	0	0	0	0	0	0	1,326,371	1,326,371	0	0	0	0
	Willow Tree Fund I, LP	New York	NY	Distribution	03/20/2019	10/24/2022	247,159	0	0	0	0	0	0	247,159	247,159	0	0	0	0
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							1,573,530	0	0	0	0	0	0	1,573,530	1,573,530	0	0	0	0
Joint Venture Interests - Common Stock - Unaffiliated																			
	Aquiline Technology Growth Fund II L.P.	New York	NY	Distribution	10/30/2020	04/28/2022	2,627	0	0	0	0	0	0	2,627	2,627	0	0	0	0
	Atlas Merchant Capital Fund II LP	New York	NY	Distribution	10/17/2019	08/18/2022	(683,431)	0	0	0	0	0	0	(683,431)	(683,431)	0	0	0	0
	Banc Fund VIII L.P.	Chicago	IL	Distribution	04/30/2008	01/12/2022	615,480	0	0	0	0	0	0	615,480	615,480	0	0	0	0
	BBH Capital Partners VI, L.P.	New York	NY	Distribution	04/20/2021	06/06/2022	60,494	0	0	0	0	0	0	60,494	60,494	0	0	0	0
	Blackstone Capital Partners VIII L.P.	New York	NY	Distribution	03/29/2019	12/30/2022	(30,551)	0	0	0	0	0	0	(30,551)	(30,551)	0	0	0	0
	BRS & Co. IV, L.P.	New York	NY	Distribution	12/22/2017	11/30/2022	200,313	0	0	0	0	0	0	200,313	200,313	0	0	0	0
	Carlyle Europe Partners III, L.P.	London	GBR	Distribution	02/01/2007	12/30/2022	15,167	0	0	0	0	0	0	15,167	15,167	0	0	0	0
	Carlyle Europe Partners V, S.C.Sp.	London	GBR	Distribution	12/21/2018	11/30/2022	1,018,114	0	0	0	0	0	0	1,018,114	1,018,114	0	0	0	0
	Carlyle Partners V, L.P.	Washington	DC	Distribution	05/30/2007	12/08/2022	382,403	0	0	0	0	0	0	382,403	382,403	0	0	0	0
	Carlyle Partners VI, L.P.	Washington	DC	Distribution	12/21/2012	11/15/2022	5,647,513	0	0	0	0	0	0	5,647,513	5,647,513	0	0	0	0
	Carlyle U.S. Equity Opportunity Fund, L.P.	Washington	DC	Distribution	11/06/2012	12/21/2022	1,850,276	0	0	0	0	0	0	1,850,276	1,850,276	0	0	0	0
	Century Capital Partners IV, L.P.	Boston	MA	Distribution	04/30/2007	04/29/2022	18,682	0	0	0	0	0	0	18,682	18,682	0	0	0	0
	Element Partners II, L.P.	Radnor	PA	Distribution	04/25/2008	12/29/2022	957,422	0	0	0	0	0	0	957,422	957,422	0	0	0	0
	Eureka II, L.P.	Philadelphia	PA	Distribution	02/28/2007	07/08/2022	169,231	0	0	0	0	0	0	169,231	169,231	0	0	0	0
	Friedman Fleischer & Lowe Capital Partners III, L.P.	San Francisco	CA	Distribution	08/13/2007	03/24/2022	4,048,361	0	0	0	0	0	0	4,048,361	4,048,361	0	0	0	0
	GHK Fund I LP	Greenwich	CT	Distribution	11/09/2021	10/13/2022	(614,129)	0	0	0	0	0	0	(614,129)	(614,129)	0	0	0	0
	Green Equity Investors VIII, L.P.	Los Angeles	CA	Distribution	10/18/2019	12/16/2022	(3,058)	0	0	0	0	0	0	(3,058)	(3,058)	0	0	0	0
	Gridiron Capital Fund IV, L.P.	New Canaan	CT	Distribution	03/31/2020	09/19/2022	(39,469)	0	0	0	0	0	0	(39,469)	(39,469)	0	0	0	0
	HCI Equity Partners III, L.P.	Washington	DC	Distribution	02/22/2008	12/22/2022	6,515,216	0	0	0	0	0	0	6,515,216	6,515,216	0	0	0	0
	Heartwood Partners IV, LP	Norwalk	CT	Distribution	02/10/2022	11/14/2022	88,976	0	0	0	0	0	0	88,976	88,976	0	0	0	0
	Hellman & Friedman Capital Partners VII, L.P.	San Francisco	CA	Distribution	07/21/2009	08/23/2022	70,523	0	0	0	0	0	0	70,523	70,523	0	0	0	0
	JFL Equity Investors III, L.P.	New York	NY	Distribution	09/30/2010	05/09/2022	105,896	0	0	0	0	0	0	105,896	105,896	0	0	0	0
	One Rock Capital Partners, LP	New York	NY	Distribution	02/07/2014	12/15/2022	1,168,024	0	0	0	0	0	0	1,168,024	1,168,024	0	0	0	0
	Onex Partners III LP	Toronto	CAN	Distribution	09/30/2009	12/27/2022	56,102	0	0	0	0	0	0	56,102	56,102	0	0	0	0
	Shamrock Capital Growth Fund V, L.P.	Los Angeles	CA	Distribution	05/06/2021	12/30/2022	1,416	0	0	0	0	0	0	1,416	1,416	0	0	0	0
	Sonoma Brands III, L.P.	Sonoma	CA	Distribution	05/29/2019	04/07/2022	(42,857)	0	0	0	0	0	0	(42,857)	(42,857)	0	0	0	0
	Spire Capital Partners IV, L.P.	New York	NY	Distribution	11/15/2019	09/30/2022	3,394,299	0	0	0	0	0	0	3,394,299	3,394,299	0	0	0	0
	Trident IV, L.P.	Greenwich	CT	Distribution	04/12/2007	05/09/2022	1,362,586	0	0	0	0	0	0	1,362,586	1,362,586	0	0	0	0
	Trident VIII, L.P.	Greenwich	CT	Distribution	02/22/2019	11/04/2022	(518,669)	0	0	0	0	0	0	(518,669)	(518,669)	0	0	0	0
	TruArc Fund IV, LP	New York	NY	Distribution	04/28/2021	09/19/2022	(242,038)	0	0	0	0	0	0	(242,038)	(242,038)	0	0	0	0
	Carlyle Partners IV, L.P.	Washington	DC	Liquidation	12/31/2004	05/18/2022	0	485,929	0	0	0	485,929	0	485,929	0	0	(485,929)	(485,929)	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							25,574,918	485,929	0	0	0	485,929	0	26,060,847	25,574,918	0	(485,929)	(485,929)	0
Joint Venture Interests - Common Stock - Affiliated																			
	Fog City Fund LLC	Eden Prairie	MN	Distribution	10/25/2000	06/30/2022	1,261,789	0	0	0	0	0	0	1,261,789	1,261,789	0	0	0	0
	Windamere III LLC	Eden Prairie	MN	Distribution	05/23/2001	06/30/2022	72,659	0	0	0	0	0	0	72,659	72,659	0	0	0	0
	Vesbridge Partners, LP	Minnetonka	MN	Liquidation	03/08/2006	12/07/2022	1,117,996	263,219	0	0	0	263,219	0	1,381,215	884,246	0	(496,970)	(496,970)	0
	Windamere II LLC	Eden Prairie	MN	Liquidation	01/19/2000	12/30/2022	134,303	342,982	0	0	0	342,982	0	477,285	119,048	0	(358,237)	(358,237)	0
2099999. Joint Venture Interests - Common Stock - Affiliated							2,586,748	606,201	0	0	0	606,201	0	3,192,948	2,337,741	0	(855,207)	(855,207)	0
Joint Venture Interests - Real Estate - Unaffiliated																			
	777 Third LLC	New York	NY	Distribution	02/08/1995	09/15/2022	169,674	0	0	0	0	0	0	169,674	169,674	0	0	0	0
	AEW Partners Real Estate Fund VIII, LP	Wilmington	DE	Distribution	09/15/2017	10/31/2022	3,214,737	0	0	0	0	0	0	3,214,737	3,214,737	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	Bell Institutional Fund VII, L.P.	Wilmington	DE	Distribution	12/18/2019	10/31/2022	42,843	0	0	0	0	0	0	42,843	42,843	0	0	0	0
	Blackstone Real Estate Debt Strategies III, LP	Wilmington	DE	Distribution	12/22/2015	12/23/2022	5,488,894	0	0	0	0	0	0	5,488,894	5,488,894	0	0	0	0
	Blackstone Real Estate Debt Strategies IV, L.P.	Wilmington	DE	Distribution	10/17/2019	12/23/2022	2,506,603	0	0	0	0	0	0	2,506,603	2,506,603	0	0	0	0
	Blue Vista Real Estate Partners V, L.P.	Wilmington	DE	Distribution	04/19/2019	10/27/2022	354,977	0	0	0	0	0	0	354,977	354,977	0	0	0	0
	BREG Savannah Industrial Fund, LP	Wilmington	DE	Distribution	12/16/2020	12/05/2022	4,021,551	0	0	0	0	0	0	4,021,551	4,021,551	0	0	0	0
	Brookfield Strategic Real Estate Partners II	Wilmington	DE	Distribution	04/17/2015	11/30/2022	418,156	0	0	0	0	0	0	418,156	418,156	0	0	0	0
	Campus Real Estate Partners II, LP	Wilmington	PA	Distribution	08/31/2022	12/30/2022	450,334	0	0	0	0	0	0	450,334	450,334	0	0	0	0
	Carlyle Realty Partners VII, L.P.	Wilmington	DE	Distribution	05/01/2015	12/27/2022	853,412	0	0	0	0	0	0	853,412	853,412	0	0	0	0
	CrossHarbor Institutional Partners 2018, L.P.	Wilmington	DE	Distribution	06/28/2019	12/08/2022	2,325,902	0	0	0	0	0	0	2,325,902	2,325,902	0	0	0	0
	Dermody Properties Industrial Fund III LP	Dover	DE	Distribution	09/22/2020	07/29/2022	2,120,648	0	0	0	0	0	0	2,120,648	2,120,648	0	0	0	0
	ElmTree U.S. Net Lease Fund IV, L.P.	Wilmington	DE	Distribution	10/05/2021	10/04/2022	64,263	0	0	0	0	0	0	64,263	64,263	0	0	0	0
	Griffis Premium Apartment Fund V (INST), LP	Wilmington	DE	Distribution	04/15/2020	10/04/2022	105,766	0	0	0	0	0	0	105,766	105,766	0	0	0	0
	Harbert Seniors Housing Fund II, L.P.	Wilmington	DE	Distribution	12/31/2019	09/27/2022	147,536	0	0	0	0	0	0	147,536	147,536	0	0	0	0
	Miller Global Fund VI LLC	Denver	CO	Distribution	02/29/2008	12/21/2022	1	0	0	0	0	0	0	1	1	0	0	0	0
	PCCP Credit X, LP	Dover	DE	Distribution	12/14/2021	12/21/2022	7,440,882	0	0	0	0	0	0	7,440,882	7,440,882	0	0	0	0
	Prime Finance Short Duration VII, L.P.	Wilmington	DE	Distribution	11/20/2020	10/07/2022	4,424,351	0	0	0	0	0	0	4,424,351	4,424,351	0	0	0	0
	Prime Finance Short Duration VIII, LP	Wilmington	DE	Distribution	04/21/2022	10/07/2022	1,634,125	0	0	0	0	0	0	1,634,125	1,634,125	0	0	0	0
	Prime Storage Fund III	Wilmington	DE	Distribution	07/20/2022	10/10/2022	38,244	0	0	0	0	0	0	38,244	38,244	0	0	0	0
	RREF IV Debt Direct Domestic Investors, LP	Wilmington	DE	Distribution	09/13/2019	12/30/2022	516,959	0	0	0	0	0	0	516,959	516,959	0	0	0	0
	Sares Regis Multifamily Value Add Fund IV, LP	Camden	DE	Distribution	05/13/2022	11/15/2022	378,244	0	0	0	0	0	0	378,244	378,244	0	0	0	0
	Tishman Speyer U.S. Growth & Income Fund	Wilmington	DE	Distribution	12/29/2021	12/16/2022	3,202,630	0	0	0	0	0	0	3,202,630	3,202,630	0	0	0	0
	BPG Investment Partnership VIII	Philadelphia	PA	Liquidation	08/18/2007	12/16/2022	1	0	0	0	0	0	0	1	0	0	(1)	(1)	0
	Pearlmark MultiFamily Partners, LLC	Chicago	IL	Liquidation	09/26/2007	12/16/2022	1	0	0	0	0	0	0	1	0	0	(1)	(1)	0
	Thayer Hotel Investors V, L.P.	Annapolis	MD	Liquidation	11/25/2009	08/30/2022	0	0	0	0	0	0	0	0	0	0	0	0	0
	Tishman Speyer Real Estate Venture VI, LP	New York	NY	Liquidation	12/23/2004	12/16/2022	507,047	(12,819)	0	0	0	(12,819)	0	494,228	490,625	0	(3,603)	(3,603)	12,819
2199999. Joint Venture Interests - Real Estate - Unaffiliated							40,427,781	(12,819)	0	0	0	(12,819)	0	40,414,962	40,411,357	0	(3,605)	(3,605)	12,819
Joint Venture Interests - Other - Unaffiliated																			
	A&M Capital Partners, LP	Greenwich	NY	Distribution	01/31/2014	12/30/2022	80,289	0	0	0	0	0	0	80,289	80,289	0	0	0	0
	Apollo Infrastructure Opportunities Fund II, L.P.	New York	NY	Distribution	12/17/2021	11/28/2022	2,762,969	0	0	0	0	0	0	2,762,969	2,762,969	0	0	0	0
	ArcLight Energy Partners Fund V, L.P.	Boston	MA	Distribution	07/29/2011	09/16/2022	2,080,079	0	0	0	0	0	0	2,080,079	2,080,079	0	0	0	0
	Diversis Capital Partners II, L.P.	Los Angeles	CA	Distribution	08/11/2021	12/15/2022	1,465,568	0	0	0	0	0	0	1,465,568	1,465,568	0	0	0	0
	Encap Energy Capital Fund VI, L.P.	Houston	TX	Distribution	12/31/2009	09/29/2022	30,994	0	0	0	0	0	0	30,994	30,994	0	0	0	0
	Encap Energy Capital Fund VII, L.P.	Houston	TX	Distribution	07/31/2007	12/23/2022	451,852	0	0	0	0	0	0	451,852	451,852	0	0	0	0
	Encap Energy Capital Fund XI, L.P.	Houston	TX	Distribution	05/31/2017	12/08/2022	(661,439)	0	0	0	0	0	0	(661,439)	(661,439)	0	0	0	0
	EnCap Flatrock Midstream Fund II, L.P.	San Antonio	TX	Distribution	05/07/2012	03/07/2022	1,506,454	0	0	0	0	0	0	1,506,454	1,506,454	0	0	0	0
	EnCap Flatrock Midstream Fund III, L.P.	San Antonio	TX	Distribution	04/09/2014	11/28/2022	79,219	0	0	0	0	0	0	79,219	79,219	0	0	0	0
	GIP Capital Solutions Fund II SCSP, L.P.	New York	NY	Distribution	03/27/2020	09/12/2022	78,529	0	0	0	0	0	0	78,529	78,529	0	0	0	0
	Global Infrastructure Partners IV-A/B, L.P.	New York	NY	Distribution	07/18/2019	11/21/2022	(66,959)	0	0	0	0	0	0	(66,959)	(66,959)	0	0	0	0
	GoldenTree Distressed Debt Fund, L.P.	New York	NY	Distribution	07/06/2010	11/18/2022	5,168,902	0	0	0	0	0	0	5,168,902	5,168,902	0	0	0	0
	Gridiron Capital Fund, L.P.	New Canaan	CT	Distribution	09/27/2007	06/30/2022	27,876	0	0	0	0	0	0	27,876	27,876	0	0	0	0
	Healthcare Royalty Partners II, L.P.	Stamford	CT	Distribution	02/10/2010	12/14/2022	269,654	0	0	0	0	0	0	269,654	269,654	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
	Healthcare Royalty Partners, L.P.	Stamford	CT	Distribution	05/08/2008	11/29/2022	423,413	0	0	0	0	0	0	423,413	423,413	0	0	0	0
	Investcorp Strategic Capital Partners, L.P.	New York	NY	Distribution	07/24/2020	12/27/2022	44,798	0	0	0	0	0	0	44,798	44,798	0	0	0	0
	JLL Partners Fund VI, L.P.	New York	NY	Distribution	06/02/2008	03/02/2022	86,960	0	0	0	0	0	0	86,960	86,960	0	0	0	0
	KKR Energy Income and Growth Fund I L.P.	Houston	TX	Distribution	03/03/2014	12/12/2022	1,970,441	0	0	0	0	0	0	1,970,441	1,970,441	0	0	0	0
	MB Special Opportunities Fund II, LP	New York	NY	Distribution	03/31/2020	02/14/2022	(458,527)	0	0	0	0	0	0	(458,527)	(458,527)	0	0	0	0
	MSA Acceleration Partners, L.P.	Santa Monica	CA	Distribution	05/31/2022	11/03/2022	(45,235)	0	0	0	0	0	0	(45,235)	(45,235)	0	0	0	0
	NB Secondary Opportunities Fund V LP	New York	NY	Distribution	02/22/2022	12/21/2022	(3,089)	0	0	0	0	0	0	(3,089)	(3,089)	0	0	0	0
	Oaktree Principal Fund V, L.P.	Los Angeles	CA	Distribution	02/18/2010	12/30/2022	1	0	0	0	0	0	0	1	1	0	0	0	0
	Shamrock Capital Content Fund II, L.P.	Los Angeles	CA	Distribution	02/21/2020	11/10/2022	459,427	0	0	0	0	0	0	459,427	459,427	0	0	0	0
	Shamrock CCF II Co-invest I, L.P.	Los Angeles	CA	Distribution	10/14/2020	10/31/2022	417,514	0	0	0	0	0	0	417,514	417,514	0	0	0	0
	Staple Street Capital III, L.P.	New York	NY	Distribution	10/09/2020	08/29/2022	865,491	0	0	0	0	0	0	865,491	865,491	0	0	0	0
	The Energy & Minerals Group Fund II, L.P.	Houston	TX	Distribution	12/03/2012	12/19/2022	(264,362)	0	0	0	0	0	0	(264,362)	(264,362)	0	0	0	0
	TPF II, L.P.	Omaha	NE	Distribution	03/21/2008	06/30/2022	462,152	0	0	0	0	0	0	462,152	462,152	0	0	0	0
	TPH Partners II, L.P.	Houston	TX	Distribution	12/18/2013	09/12/2022	965,573	0	0	0	0	0	0	965,573	965,573	0	0	0	0
	White Deer Energy L.P. II	Houston	TX	Distribution	02/15/2013	07/27/2022	2,917,615	0	0	0	0	0	0	2,917,615	2,917,615	0	0	0	0
	Yorktown Energy Partners IX, L.P.	New York	NY	Distribution	10/05/2010	12/19/2022	1,887,992	0	0	0	0	0	0	1,887,992	1,887,992	0	0	0	0
	Yorktown Energy Partners VIII, L.P.	New York	NY	Distribution	12/31/2009	12/02/2022	1,639,085	0	0	0	0	0	0	1,639,085	1,639,085	0	0	0	0
	Yorktown Energy Partners X, L.P.	New York	NY	Distribution	05/17/2013	11/30/2022	3,594,831	0	0	0	0	0	0	3,594,831	3,594,831	0	0	0	0
	Yorktown Energy Partners XI, L.P.	New York	NY	Distribution	06/10/2016	12/16/2022	1,851,650	0	0	0	0	0	0	1,851,650	1,851,650	0	0	0	0
	Encap Energy Capital Fund V, L.P.	Houston	TX	Liquidation	12/31/2009	05/23/2022	0	3,151	0	0	0	3,151	0	3,151	0	0	(3,151)	(3,151)	0
	Lighthouse Capital Partners VI, L.P.	Boston	MA	Liquidation	05/15/2007	03/28/2022	0	0	0	0	0	0	0	0	0	0	0	0	0
	SFC Energy Partners II, L.P.	Denver	CO	Liquidation	03/31/2011	09/30/2022	316,640	(15,243)	0	0	0	(15,243)	0	301,397	301,397	0	0	0	74,192
	Wayzata Opportunities Fund II, LP	Wayzata	MN	Liquidation	11/02/2007	07/29/2022	1	0	0	0	0	0	0	1	1	0	0	0	193,970
	Yorktown Energy Partners VII, L.P.	New York	NY	Liquidation	12/31/2009	12/30/2022	361,144	0	0	0	0	0	0	354,968	354,968	0	0	0	198,397
2599999. Joint Venture Interests - Other - Unaffiliated							30,767,501	(12,092)	0	0	0	(12,092)	0	30,749,233	30,746,082	0	(3,151)	(3,151)	466,559
6099999. Total - Unaffiliated							98,343,730	461,018	0	0	0	461,018	0	98,798,572	98,305,887	0	(492,685)	(492,685)	479,378
6199999. Total - Affiliated							2,586,748	606,201	0	0	0	606,201	0	3,192,948	2,337,741	0	(855,207)	(855,207)	0
6299999 - Totals							100,930,477	1,067,219	0	0	0	1,067,219	0	101,991,520	100,643,628	0	(1,347,892)	(1,347,892)	479,378

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ 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																					
576863-BB-9	MATSON NAVIGATION CO			1	1.A YE	493,000	101.1170	498,507	493,000	492,927	0	29	0	0	5.337	5.337	MS	8,551	26,311	08/21/2003	09/04/2028
576863-BC-7	MATSON NAVIGATION CO				1.A	532,000	101.0430	537,549	532,000	531,959	0	2	0	0	5.273	5.273	JJ	11,844	28,052	07/22/2004	07/29/2029
912810-EV-6	U S TREASURY BONDS LS:800K	LS			1.A	7,829,512	106.2610	5,313,050	5,000,000	5,625,365	0	(229,987)	0	0	6.875	1.962	FA	128,906	343,750	06/29/2012	08/15/2025
912828-R3-6	U S TREASURY BONDS				1.A	14,201,417	92.0580	13,808,700	15,000,000	14,308,473	0	107,056	0	0	1.625	3.073	MN	30,974	121,875	06/09/2022	05/15/2026
912828-B2-5	U S TREASURY INFL IX NOTES				1.A	13,387,403	125.0030	16,250,398	13,000,000	16,614,313	1,195,480	(12,229)	0	0	0.625	0.532	JJ	47,650	98,851	09/23/2014	01/15/2024
912828-H4-5	U S TREASURY INFL IX NOTES				1.A	9,732,098	120.6980	12,069,858	10,000,000	12,527,088	906,000	25,968	0	0	0.250	0.514	JJ	14,444	29,961	06/12/2015	01/15/2025
91282C-AT-8	U S TREASURY NOTES				1.A	18,167,255	89.4330	17,886,600	20,000,000	18,434,874	0	267,620	0	0	0.250	3.160	AO	8,425	25,000	06/24/2022	10/31/2025
91282C-AT-8	U S TREASURY NOTES				1.A	18,469,406	89.4330	18,780,930	21,000,000	18,624,612	0	155,205	0	0	0.250	4.552	AO	8,847	26,250	10/19/2022	10/31/2025
91282C-BC-4	U S TREASURY NOTES				1.A	20,950,741	89.3820	20,557,860	23,000,000	21,206,456	0	255,715	0	0	0.375	3.118	JD	43,125	0	07/15/2022	12/31/2025
91282C-BJ-9	U S TREASURY NOTES				1.A	24,148,538	85.0540	21,263,500	25,000,000	24,363,063	0	120,520	0	0	0.750	1.269	JJ	77,955	187,500	03/16/2021	01/31/2028
91282C-BJ-9	U S TREASURY NOTES				1.A	24,082,131	85.0540	21,263,500	25,000,000	24,313,522	0	129,732	0	0	0.750	1.310	JJ	77,955	187,500	03/17/2021	01/31/2028
91282C-BP-5	U S TREASURY NOTES				1.A	24,754,983	86.6050	21,651,250	25,000,000	24,815,581	0	34,326	0	0	1.125	1.273	FA	94,786	281,250	03/15/2021	02/29/2028
91282C-BP-5	U S TREASURY NOTES				1.A	24,588,967	86.6050	21,651,250	25,000,000	24,690,657	0	57,409	0	0	1.125	1.374	FA	94,786	281,250	03/18/2021	02/29/2028
91282C-BS-9	U S TREASURY NOTES				1.A	39,829,848	86.9370	34,774,800	40,000,000	39,870,402	0	23,666	0	0	1.250	1.314	MS	126,374	500,000	04/29/2021	03/31/2028
91282C-BZ-3	U S TREASURY NOTES				1.A	20,006,330	86.7810	17,356,200	20,000,000	20,005,056	0	(927)	0	0	1.250	1.244	AO	42,127	250,000	05/06/2021	04/30/2028
91282C-BZ-3	U S TREASURY NOTES				1.A	24,967,873	86.7810	21,695,250	25,000,000	24,975,478	0	4,398	0	0	1.250	1.268	AO	52,659	312,500	05/05/2021	04/30/2028
91282C-BZ-3	U S TREASURY NOTES				1.A	24,951,272	86.7810	21,695,250	25,000,000	24,962,639	0	6,709	0	0	1.250	1.278	AO	52,659	312,500	05/14/2021	04/30/2028
91282C-BZ-3	U S TREASURY NOTES				1.A	24,939,553	86.7810	21,695,250	25,000,000	24,953,656	0	8,325	0	0	1.250	1.286	AO	52,659	312,500	05/18/2021	04/30/2028
91282C-CB-5	U S TREASURY NOTES				1.A	51,187,700	84.1280	42,064,000	50,000,000	51,021,034	0	(114,376)	0	0	1.625	1.365	MN	103,246	812,500	07/14/2021	05/15/2031
91282C-CE-9	U S TREASURY NOTES				1.A	25,033,303	86.6010	21,650,250	25,000,000	25,026,047	0	(4,636)	0	0	1.250	1.230	MN	26,614	312,500	06/04/2021	05/31/2028
91282C-CE-9	U S TREASURY NOTES				1.A	25,024,514	86.6010	21,650,250	25,000,000	25,019,515	0	(3,476)	0	0	1.250	1.235	MN	26,614	312,500	06/07/2021	05/31/2028
91282C-CE-9	U S TREASURY NOTES				1.A	24,920,998	86.6010	21,650,250	25,000,000	24,938,679	0	10,850	0	0	1.250	1.297	MN	26,614	312,500	06/03/2021	05/31/2028
91282C-CF-6	U S TREASURY NOTES				1.A	20,460,194	89.2030	20,516,690	23,000,000	20,517,508	0	57,314	0	0	0.750	4.173	MN	14,691	0	11/29/2022	05/31/2026
91282C-CH-2	U S TREASURY NOTES				1.A	49,658,200	86.4880	43,244,000	50,000,000	49,717,385	0	49,164	0	0	1.250	1.356	JD	312,500	312,500	10/13/2021	06/30/2028
91282C-CV-1	U S TREASURY NOTES				1.A	1,002,113	85.3940	853,940	1,000,000	1,001,749	0	(298)	0	0	1.125	1.093	FA	3,791	11,250	09/03/2021	08/31/2028
91282C-CV-1	U S TREASURY NOTES				1.A	49,164,050	85.3940	42,697,000	50,000,000	49,307,543	0	116,737	0	0	1.125	1.380	FA	189,572	562,500	10/13/2021	08/31/2028
91282C-DZ-1	U S TREASURY NOTES				1.A FE	4,792,790	94.1400	4,707,000	5,000,000	4,827,757	0	34,967	0	0	1.500	3.189	FA	28,125	37,500	07/18/2022	02/15/2025
91282C-DZ-1	U S TREASURY NOTES				1.A FE	11,243,946	94.1400	11,296,800	12,000,000	11,278,192	0	34,245	0	0	1.500	4.498	FA	67,500	0	11/21/2022	02/15/2025
91282C-ED-9	U S TREASURY NOTES				1.A FE	38,841,231	94.5070	38,747,870	41,000,000	38,905,915	0	64,684	0	0	1.750	4.198	MS	212,079	0	12/02/2022	03/15/2025
91282C-EQ-0	U S TREASURY NOTES				1.A FE	32,061,673	96.4450	31,826,850	33,000,000	32,159,365	0	97,692	0	0	2.750	3.883	MN	115,318	453,750	09/15/2022	05/15/2025
91282C-EU-1	U S TREASURY NOTES				1.A FE	59,830,208	96.6640	59,931,680	62,000,000	59,896,251	0	66,043	0	0	2.875	4.345	JD	78,352	891,250	11/30/2022	06/15/2025
91282C-EU-1	U S TREASURY NOTES				1.A FE	47,941,574	96.6640	48,332,000	50,000,000	48,046,883	0	105,309	0	0	2.875	4.574	JD	63,187	718,750	11/09/2022	06/15/2025
91282C-EY-3	U S TREASURY NOTES				1.A FE	23,392,580	96.8750	23,250,000	24,000,000	23,449,138	0	56,558	0	0	3.000	3.957	JJ	330,652	0	09/20/2022	07/15/2025
91282C-FK-2	U S TREASURY NOTES				1.A FE	24,492,271	98.0150	24,503,750	25,000,000	24,510,851	0	18,580	0	0	3.500	4.271	MS	258,633	0	11/18/2022	09/15/2025
912828-M5-6	U S TREASURY NOTES				1.A	5,738,692	94.6710	5,680,260	6,000,000	5,778,135	0	39,443	0	0	2.250	3.616	MN	17,155	67,500	06/14/2022	11/15/2025
912828-M5-6	U S TREASURY NOTES				1.A	21,718,905	94.6710	21,774,330	23,000,000	21,761,140	0	42,234	0	0	2.250	4.261	MN	65,760	0	11/22/2022	11/15/2025
912828-P3-8	U S TREASURY NOTES	LS			1.A	20,050,067	99.8200	19,964,000	20,000,000	20,001,192	0	(16,469)	0	0	1.750	1.667	JJ	145,516	350,000	12/16/2019	01/31/2023
912828-P4-6	U S TREASURY NOTES				1.A	19,045,380	92.5150	18,503,000	20,000,000	19,183,530	0	138,150	0	0	1.625	3.002	FA	121,875	162,500	06/08/2022	02/15/2026
912828-R6-9	U S TREASURY NOTES				1.A	7,219,366	98.8240	7,411,800	7,500,000	7,480,515	0	45,894	0	0	1.625	2.254	MN	10,379	121,875	12/29/2016	05/31/2023
912828-R6-9	U S TREASURY NOTES	C			1.A	1,251,357	98.8240	1,284,712	1,300,000	1,296,623	0	7,955	0	0	1.625	2.254	MN	1,799	21,125	12/29/2016	05/31/2023
912828-R6-9	U S TREASURY NOTES	SD			1.A	2,117,681	98.8240	2,174,128	2,200,000	2,194,284	0	13,462	0	0	1.625	2.254	MN	3,045	35,750	12/29/2016	05/31/2023
912828-R6-9	U S TREASURY NOTES				1.A	35,420,421	98.8240	36,564,880	37,000,000	36,890,059	0	258,913	0	0	1.625	2.345	MN	51,205	601,250	12/27/2016	05/31/2023
912828-WE-6	U S TREASURY NOTES	LS			1.A	339,665	98.3010	339,138	345,000	344,459	0	596	0	0	2.750	2.931	MN	1,206	9,488	12/19/2013	11/15/2023
912828-WE-6	U S TREASURY NOTES	SD			1.A	241,211	98.3010	240,837	245,000	244,616	0	423	0	0	2.750	2.931	MN	856	6,738	12/19/2013	11/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-WJ-5	U S TREASURY NOTES				1.A	9,691,440	97.0850	9,708,500	10,000,000	9,715,010	0	23,570	0	0	2.500	4.665	MN	31,768	0	11/17/2022	05/15/2024
912828-Y9-5	U S TREASURY NOTES				1.A	9,420,346	92.5000	9,250,000	10,000,000	9,491,303	0	70,957	0	0	1.875	3.393	JJ	77,955	93,750	06/16/2022	07/31/2026
912828-2A-7	U S TREASURY NOTES				1.A	35,592,471	91.1710	34,644,980	38,000,000	35,842,497	0	250,026	0	0	1.500	3.169	FA	213,750	285,000	07/18/2022	08/15/2026
912828-3P-3	U S TREASURY NOTES				1.A	18,226,704	95.8590	18,213,210	19,000,000	18,250,245	0	23,540	0	0	2.250	4.330	JD	213,750	0	12/06/2022	12/31/2024
912828-4R-8	U S TREASURY NOTES				1.A	38,318,884	96.6990	38,679,600	40,000,000	38,437,187	0	118,303	0	0	2.875	4.601	MN	97,940	575,000	10/20/2022	05/31/2025
912828-6A-3	U S TREASURY NOTES				1.A	26,650,522	95.5720	26,473,444	27,700,000	26,675,474	0	24,952	0	0	2.625	3.909	JJ	302,310	0	12/01/2022	01/31/2026
912828-6A-3	U S TREASURY NOTES				1.A	19,058,661	95.5720	19,114,400	20,000,000	19,091,089	0	32,428	0	0	2.625	4.210	JJ	218,274	0	11/17/2022	01/31/2026
912828-6L-9	U S TREASURY NOTES				1.A	9,550,815	94.2550	9,425,500	10,000,000	9,611,467	0	60,652	0	0	2.250	3.525	MS	56,868	112,500	06/15/2022	03/31/2026
912828-6L-9	U S TREASURY NOTES				1.A	9,531,284	94.2550	9,425,500	10,000,000	9,594,833	0	63,550	0	0	2.250	3.582	MS	56,868	112,500	06/14/2022	03/31/2026
925387-AC-6	VESSEL MANAGEMENT SERVICES			1	1.A	706,000	101.5200	716,731	706,000	705,892	0	0	0	0	5.850	5.850	MN	6,884	41,301	06/18/2002	05/01/2027
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						1,114,969,545	XXX	1,055,260,982	1,147,021,000	1,123,529,483	2,101,480	2,741,472	0	0	XXX	XXX	XXX	4,527,376	10,658,826	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36179S-LQ-8	GNMA II PASS THRU CERT POOL #MA3935			4	1.A	1,000,448	88.2950	899,800	1,019,078	987,722	0	(5,318)	0	0	2.500	2.769	MON	2,123	25,477	05/15/2019	09/20/2046
36179S-NT-0	GNMA II PASS THRU CERT POOL #MA4002			4	1.A	8,008,183	88.3030	7,175,192	8,125,623	7,968,702	0	(30,384)	0	0	2.500	2.697	MON	16,928	203,141	09/26/2017	10/20/2046
36179S-NT-0	GNMA II PASS THRU CERT POOL #MA4002			4	1.A	3,420,840	88.3030	3,076,475	3,483,987	3,399,230	0	(16,644)	0	0	2.500	2.749	MON	7,258	87,100	09/27/2017	10/20/2046
36179S-SN-8	GNMA II PASS THRU CERT POOL #MA4125			4	1.A	8,628,372	88.3070	7,742,890	8,768,114	8,588,035	0	(35,005)	0	0	2.500	2.717	MON	18,267	219,203	09/27/2017	12/20/2046
36179S-SN-8	GNMA II PASS THRU CERT POOL #MA4125			4	1.A	3,010,705	88.3070	2,735,064	3,097,209	2,966,172	0	(22,492)	0	0	2.500	2.882	MON	6,453	77,430	05/03/2019	12/20/2046
36179T-G3-3	GNMA II PASS THRU CERT POOL #MA4718			4	1.A	2,182,516	90.1990	1,937,299	2,147,783	2,200,926	0	19,169	0	0	3.000	2.734	MON	5,369	64,433	09/22/2017	09/20/2047
36202F-2L-9	GNMA II PASS THRU CERT POOL #00005279			4	1.A	2,675,947	94.3480	2,424,343	2,569,552	2,687,220	0	32,520	0	0	3.500	2.775	MON	7,495	89,934	12/19/2011	01/20/2042
36202C-HM-8	GNMA II PASS THRU CERT POOL #2036			4	1.A	1,315	101.1840	1,308	1,293	1,296	0	(3)	0	0	8.000	7.754	MON	9	103	06/09/1995	07/20/2025
36202C-K7-7	GNMA II PASS THRU CERT POOL #2118			4	1.A	164	101.1310	162	160	161	0	0	0	0	7.500	7.098	MON	1	12	01/03/1996	11/20/2025
36202C-K7-7	GNMA II PASS THRU CERT POOL #2118			4	1.A	498	101.1310	493	487	489	0	(1)	0	0	7.500	7.133	MON	3	37	01/02/1996	11/20/2025
36202C-K7-7	GNMA II PASS THRU CERT POOL #2118			4	1.A	1,586	101.1310	1,574	1,556	1,561	0	(4)	0	0	7.500	7.181	MON	10	117	01/09/1996	11/20/2025
36202C-K7-7	GNMA II PASS THRU CERT POOL #2118			4	1.A	244	101.1310	242	239	240	0	(1)	0	0	7.500	7.181	MON	2	18	01/09/1996	11/20/2025
36202C-K7-7	GNMA II PASS THRU CERT POOL #2118			4	1.A	7,671	101.1310	7,629	7,544	7,562	0	(16)	0	0	7.500	7.245	MON	47	566	12/06/1995	11/20/2025
36202C-K7-7	GNMA II PASS THRU CERT POOL #2118			4	1.A	4,558	101.1310	4,542	4,491	4,499	0	(9)	0	0	7.500	7.292	MON	28	338	12/01/1995	11/20/2025
36202C-PS-6	GNMA II PASS THRU CERT POOL #2233			4	1.A	15,586	101.5840	16,085	15,834	15,698	0	20	0	0	7.500	7.804	MON	99	1,189	05/14/1996	06/20/2026
36202C-QY-2	GNMA II PASS THRU CERT POOL #2271			4	1.A	580	100.3370	566	564	572	0	(4)	0	0	8.500	8.042	MON	4	48	08/06/1996	08/20/2026
36202C-QY-2	GNMA II PASS THRU CERT POOL #2271			4	1.A	1,752	100.3370	1,710	1,704	1,726	0	(10)	0	0	8.500	8.051	MON	12	145	08/06/1996	08/20/2026
36202C-QY-2	GNMA II PASS THRU CERT POOL #2271			4	1.A	18	100.3370	18	18	18	0	0	0	0	8.500	8.092	MON	0	1	08/06/1996	08/20/2026
36202C-QY-2	GNMA II PASS THRU CERT POOL #2271			4	1.A	628	100.3370	617	615	621	0	(3)	0	0	8.500	8.151	MON	4	53	08/01/1996	08/20/2026
36202C-QY-2	GNMA II PASS THRU CERT POOL #2271			4	1.A	1,707	100.3370	1,681	1,675	1,689	0	(7)	0	0	8.500	8.211	MON	12	143	07/12/1996	08/20/2026
36202C-RF-2	GNMA II PASS THRU CERT POOL #2286			4	1.A	301	99.7270	293	294	297	0	(2)	0	0	8.500	8.096	MON	2	26	08/06/1996	09/20/2026
36202C-RF-2	GNMA II PASS THRU CERT POOL #2286			4	1.A	505	99.7270	493	494	499	0	(3)	0	0	8.500	8.155	MON	4	42	08/01/1996	09/20/2026
36202C-RF-2	GNMA II PASS THRU CERT POOL #2286			4	1.A	58	99.7270	57	57	58	0	0	0	0	8.500	8.297	MON	0	5	07/16/1996	09/20/2026
36202C-RF-2	GNMA II PASS THRU CERT POOL #2286			4	1.A	1,285	99.7270	1,263	1,267	1,274	0	(5)	0	0	8.500	8.297	MON	9	108	07/16/1996	09/20/2026
36202C-RF-2	GNMA II PASS THRU CERT POOL #2286			4	1.A	128	99.7270	126	127	127	0	(1)	0	0	8.500	8.303	MON	1	11	07/15/1996	09/20/2026
36202C-RF-2	GNMA II PASS THRU CERT POOL #2286			4	1.A	318	99.7270	313	313	315	0	(1)	0	0	8.500	8.326	MON	2	27	07/29/1996	09/20/2026
36202D-HK-0	GNMA II PASS THRU CERT POOL #2934			4	1.A	9,887	103.3420	10,378	10,042	9,850	0	16	0	0	7.500	7.826	MON	63	753	06/09/2000	06/20/2030
36202D-HK-0	GNMA II PASS THRU CERT POOL #2934			4	1.A	3,063	103.3420	3,241	3,136	3,044	0	8	0	0	7.500	7.939	MON	20	235	05/31/2000	06/20/2030
36202D-SP-7	GNMA II PASS THRU CERT POOL #3226			4	1.A	71,018	101.7720	75,436	74,122	71,089	0	(6)	0	0	5.500	6.204	MON	340	4,077	05/31/2002	04/20/2032
36202D-TD-3	GNMA II PASS THRU CERT POOL #3248			4	1.A	53,863	101.5400	57,336	56,466	54,333	0	(17)	0	0	5.500	6.254	MON	259	3,106	05/24/2002	06/20/2032
36202D-UU-3	GNMA II PASS THRU CERT POOL #3295			4	1.A	25,873	102.6420	26,607	25,922	25,873	0	0	0	0	5.500	5.543	MON	119	1,426	09/05/2002	10/20/2032
36202D-U7-4	GNMA II PASS THRU CERT POOL #3306			4	1.A	240,292	102.6370	247,093	240,743	240,292	0	4	0	0	5.500	5.534	MON	1,103	13,241	09/05/2002	11/20/2032
36202D-U7-4	GNMA II PASS THRU CERT POOL #3306			4	1.A	16,572	102.6370	17,041	16,603	16,572	0	0	0	0	5.500	5.540	MON	76	913	09/05/2002	11/20/2032

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
36202D-VM-0	GNMA II PASS THRU CERT POOL #3320			4	1.A	320,354	102.6450	326,627	318,208	320,462	0	13	0	0	5.500	5.369	MON	1,458	17,501	09/25/2003	12/20/2032
36202D-VM-0	GNMA II PASS THRU CERT POOL #3320			4	1.A	137,930	102.6450	140,787	137,159	137,942	0	5	0	0	5.500	5.373	MON	629	7,544	11/21/2002	12/20/2032
36202D-YY-1	GNMA II PASS THRU CERT POOL #3427			4	1.A	229,001	99.9050	241,859	242,089	233,173	0	(625)	0	0	4.500	5.340	MON	908	10,894	11/12/2003	08/20/2033
36202D-YY-1	GNMA II PASS THRU CERT POOL #3427			4	1.A	556,224	99.9050	589,109	589,669	566,889	0	(1,602)	0	0	4.500	5.383	MON	2,211	26,535	11/10/2003	08/20/2033
36202D-YY-1	GNMA II PASS THRU CERT POOL #3427			4	1.A	819,134	99.9050	883,664	884,504	840,680	0	(3,124)	0	0	4.500	5.635	MON	3,317	39,803	08/29/2003	08/20/2033
36202D-2B-6	GNMA II PASS THRU CERT POOL #3470			4	1.A	138,184	99.9050	149,095	149,236	141,201	0	(543)	0	0	4.500	5.645	MON	560	6,716	06/10/2004	11/20/2033
36202D-4N-8	GNMA II PASS THRU CERT POOL #3529			4	1.A	878,661	102.1530	939,108	919,312	885,811	0	(1,247)	0	0	5.000	5.736	MON	3,830	45,966	06/10/2004	03/20/2034
36202D-5P-2	GNMA II PASS THRU CERT POOL #3554			4	1.A	343,071	99.9040	370,160	370,512	353,065	0	(887)	0	0	4.500	5.606	MON	1,389	16,673	06/10/2004	05/20/2034
36202E-F2-0	GNMA II PASS THRU CERT POOL #3785			4	1.A	600,630	102.1550	628,703	615,439	603,139	0	(649)	0	0	5.000	5.400	MON	2,564	30,772	10/25/2005	11/20/2035
36202E-F2-0	GNMA II PASS THRU CERT POOL #3785			4	1.A	1,198,376	102.1550	1,257,406	1,230,879	1,203,935	0	(1,439)	0	0	5.000	5.436	MON	5,129	61,544	10/27/2005	11/20/2035
36202E-XT-1	GNMA II PASS THRU CERT POOL #4290			4	1.A	132,765	104.1350	138,776	133,265	132,703	0	(12)	0	0	5.500	5.578	MON	611	7,330	10/20/2008	11/20/2038
36202E-XT-1	GNMA II PASS THRU CERT POOL #4290			4	1.A	269,094	104.1350	281,455	270,277	268,880	0	(42)	0	0	5.500	5.589	MON	1,239	14,865	10/20/2008	11/20/2038
36176S-SV-3	GNMA PASS THRU CERT POOL #0074832			4	1.A	367,534	93.4760	328,716	351,655	373,602	0	4,493	0	0	3.500	2.722	MON	1,026	12,308	02/17/2012	04/15/2042
36176J-GJ-3	GNMA PASS THRU CERT POOL #00767301			4	1.A	97,205	94.1860	87,599	93,006	99,541	0	1,165	0	0	3.500	2.722	MON	271	3,255	02/17/2012	04/15/2042
36176X-FR-5	GNMA PASS THRU CERT POOL #00778976			4	1.A	644,983	94.1780	578,598	614,361	672,638	0	11,646	0	0	3.500	2.689	MON	1,792	21,503	03/13/2012	03/15/2042
36208F-JZ-4	GNMA PASS THRU CERT POOL #449480			4	1.A	53,024	101.3990	52,430	51,706	52,395	0	(187)	0	0	7.500	5.849	MON	323	3,878	06/19/2003	10/15/2027
36209G-RV-1	GNMA PASS THRU CERT POOL #471300			4	1.A	108,348	103.4630	114,754	110,913	108,662	0	(16)	0	0	6.000	6.458	MON	555	6,655	12/20/2001	01/15/2032
36209Y-TV-0	GNMA PASS THRU CERT POOL #485764			4	1.A	57,587	102.6750	59,314	57,768	57,589	0	0	0	0	6.000	6.088	MON	289	3,466	09/18/2001	09/15/2031
36210N-RP-6	GNMA PASS THRU CERT POOL #497394			4	1.A	27,152	102.5970	28,448	27,728	27,226	0	58	0	0	6.000	6.471	MON	139	1,664	12/18/2001	01/15/2029
36212N-AM-9	GNMA PASS THRU CERT POOL #538312			4	1.A	85,630	102.6700	88,345	86,047	85,615	0	8	0	0	6.000	6.118	MON	430	5,163	02/26/2002	02/15/2032
36212N-AM-9	GNMA PASS THRU CERT POOL #538312			4	1.A	84,319	102.6700	88,345	86,047	84,224	0	57	0	0	6.000	6.373	MON	430	5,163	01/25/2002	02/15/2032
36213A-CE-2	GNMA PASS THRU CERT POOL #548269			4	1.A	36,371	102.5980	37,693	36,738	36,364	0	1	0	0	6.000	6.204	MON	184	2,204	02/13/2002	02/15/2032
36213C-U4-0	GNMA PASS THRU CERT POOL #550603			4	1.A	104,921	102.0700	108,346	106,149	105,048	0	(6)	0	0	5.000	5.205	MON	442	5,307	12/14/2005	08/15/2035
36213C-YY-0	GNMA PASS THRU CERT POOL #550727			4	1.A	633,842	102.0690	657,362	644,036	635,667	0	(268)	0	0	5.000	5.269	MON	2,683	32,202	12/14/2005	11/15/2035
36213D-Z4-3	GNMA PASS THRU CERT POOL #551663			4	1.A	56,821	102.6700	58,521	56,999	56,821	0	(1)	0	0	6.000	6.087	MON	285	3,420	09/18/2001	09/15/2031
36213E-B9-6	GNMA PASS THRU CERT POOL #551864			4	1.A	39,024	102.6820	40,810	39,744	39,008	0	12	0	0	6.000	6.344	MON	199	2,385	01/07/2002	11/15/2031
36213E-PU-4	GNMA PASS THRU CERT POOL #552235			4	1.A	12,544	102.6590	13,189	12,848	12,511	0	(10)	0	0	6.000	6.436	MON	64	771	12/19/2001	12/15/2031
36213E-PY-6	GNMA PASS THRU CERT POOL #552239			4	1.A	63,838	103.3350	67,335	65,162	63,789	0	40	0	0	6.000	6.405	MON	326	3,910	12/14/2001	12/15/2031
36213E-UH-7	GNMA PASS THRU CERT POOL #552384			4	1.A	21,820	102.6750	23,101	22,499	21,579	0	5	0	0	6.000	6.572	MON	112	1,350	03/20/2002	02/15/2032
36213E-UL-8	GNMA PASS THRU CERT POOL #552387			4	1.A	81,505	102.8700	79,321	77,107	81,903	0	(12)	0	0	6.500	3.900	MON	418	5,012	01/22/2003	02/15/2032
36213E-YG-5	GNMA PASS THRU CERT POOL #552511			4	1.A	156,583	102.8420	152,345	148,134	158,055	0	(310)	0	0	6.500	3.997	MON	802	9,629	01/22/2003	04/15/2032
36213F-QS-5	GNMA PASS THRU CERT POOL #553165			4	1.A	259,734	102.8560	254,357	247,293	257,568	0	115	0	0	6.000	4.273	MON	1,236	14,838	05/07/2003	04/15/2033
36213F-WW-9	GNMA PASS THRU CERT POOL #553361			4	1.A	409,067	104.9300	432,548	412,223	409,864	0	(43)	0	0	5.500	5.670	MON	1,889	22,672	08/13/2003	07/15/2033
36213G-U5-8	GNMA PASS THRU CERT POOL #554204			4	1.A	11,064	102.6970	11,572	11,268	11,046	0	6	0	0	6.000	6.342	MON	56	676	01/07/2002	12/15/2031
36213G-U5-8	GNMA PASS THRU CERT POOL #554204			4	1.A	11,064	102.6970	11,572	11,268	11,046	0	6	0	0	6.000	6.344	MON	56	676	01/07/2002	12/15/2031
36213U-YC-8	GNMA PASS THRU CERT POOL #565107			4	1.A	190,684	104.3940	195,280	187,059	189,651	0	(73)	0	0	6.000	5.628	MON	935	11,224	08/26/2002	10/15/2032
36213X-2H-6	GNMA PASS THRU CERT POOL #567876			4	1.A	101,357	102.7010	102,657	99,957	101,519	0	(18)	0	0	6.000	5.670	MON	500	5,997	09/25/2003	10/15/2032
36200Q-LQ-5	GNMA PASS THRU CERT POOL #569235			4	1.A	86,008	105.3950	88,925	84,373	86,495	0	(89)	0	0	6.000	5.570	MON	422	5,062	08/26/2002	03/15/2032
36200Q-WM-2	GNMA PASS THRU CERT POOL #569552			4	1.A	101,335	103.0310	104,522	101,446	101,347	0	(3)	0	0	6.000	6.054	MON	507	6,087	02/22/2002	01/15/2032
36200Q-W6-7	GNMA PASS THRU CERT POOL #569569			4	1.A	118,972	105.4770	129,037	122,336	119,000	0	62	0	0	6.000	6.541	MON	612	7,339	12/27/2001	01/15/2032
36200R-WR-9	GNMA PASS THRU CERT POOL #570456			4	1.A	35,266	102.7560	36,106	35,137	35,258	0	10	0	0	6.000	5.965	MON	176	2,108	10/24/2001	11/15/2031
36200S-AG-5	GNMA PASS THRU CERT POOL #570707			4	1.A	24,694	102.5970	25,713	25,062	24,813	0	26	0	0	6.000	6.305	MON	125	1,504	11/21/2001	12/15/2031
36200S-BH-2	GNMA PASS THRU CERT POOL #570740			4	1.A	56,572	102.5970	59,132	57,635	56,782	0	8	0	0	6.000	6.343	MON	288	3,458	12/31/2001	01/15/2032
36200S-WM-8	GNMA PASS THRU CERT POOL #571352			4	1.A	33,789	102.5970	35,505	34,606	33,728	0	6	0	0	6.000	6.436	MON	173	2,076	12/19/2001	12/15/2031
36200W-BU-4	GNMA PASS THRU CERT POOL #574351			4	1.A	58,995	102.6830	61,374	59,771	59,007	0	(10)	0	0	6.000	6.254	MON	299	3,586	01/23/2002	01/15/2032

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
36200W-T6-8	GNMA PASS THRU CERT POOL #574873			4	1.A	67,388	104.6080	71,487	68,338	67,421	0	45	0	0	6.000	6.286	MON	342	4,100	12/12/2001	12/15/2031
36200X-E6-2	GNMA PASS THRU CERT POOL #575357			4	1.A	99,258	102.6980	102,449	99,756	99,232	0	(3)	0	0	6.000	6.122	MON	499	5,985	02/26/2002	12/15/2031
36200X-XP-9	GNMA PASS THRU CERT POOL #575886			4	1.A	100,677	102.7630	105,001	102,177	100,775	0	19	0	0	6.000	6.301	MON	511	6,131	11/21/2001	12/15/2031
36200X-YB-9	GNMA PASS THRU CERT POOL #575906			4	1.A	32,574	102.5970	33,867	33,010	32,490	0	3	0	0	6.000	6.258	MON	165	1,981	01/31/2002	01/15/2032
36201A-NV-6	GNMA PASS THRU CERT POOL #577404			4	1.A	74,526	103.8350	78,252	75,362	74,525	0	12	0	0	6.000	6.234	MON	377	4,522	12/05/2001	12/15/2031
36201A-NV-6	GNMA PASS THRU CERT POOL #577404			4	1.A	74,290	103.8350	78,252	75,362	74,289	0	16	0	0	6.000	6.292	MON	377	4,522	12/13/2001	12/15/2031
36201A-NV-6	GNMA PASS THRU CERT POOL #577404			4	1.A	74,255	103.8350	78,252	75,362	74,253	0	17	0	0	6.000	6.305	MON	377	4,522	11/21/2001	12/15/2031
36201A-PS-1	GNMA PASS THRU CERT POOL #577433			4	1.A	282,789	104.5920	296,912	283,876	282,770	0	6	0	0	6.000	6.101	MON	1,419	17,033	03/01/2002	02/15/2032
36201A-SW-9	GNMA PASS THRU CERT POOL #577533			4	1.A	49,155	102.5970	51,106	49,812	49,026	0	17	0	0	6.000	6.258	MON	249	2,989	01/31/2002	01/15/2032
36201A-XN-3	GNMA PASS THRU CERT POOL #577685			4	1.A	81,267	102.6970	81,873	79,722	81,789	0	(56)	0	0	6.000	5.628	MON	399	4,783	08/26/2002	10/15/2032
36201A-3T-3	GNMA PASS THRU CERT POOL #577810			4	1.A	44,880	102.7580	46,985	45,723	44,872	0	4	0	0	6.000	6.343	MON	229	2,743	12/31/2001	01/15/2032
36201B-RQ-1	GNMA PASS THRU CERT POOL #578395			4	1.A	166,933	102.7450	169,146	164,626	168,201	0	(2)	0	0	6.000	5.670	MON	823	9,877	09/25/2003	10/15/2032
36201B-RT-5	GNMA PASS THRU CERT POOL #578398			4	1.A	120,099	102.6830	120,978	117,816	121,276	0	103	0	0	6.000	5.628	MON	589	7,069	08/26/2002	10/15/2032
36201C-JW-5	GNMA PASS THRU CERT POOL #579077			4	1.A	56,211	104.6440	59,699	57,049	56,146	0	4	0	0	6.000	6.305	MON	285	3,423	11/21/2001	12/15/2031
36201C-KF-0	GNMA PASS THRU CERT POOL #579094			4	1.A	58,119	102.8890	60,690	58,986	58,019	0	9	0	0	6.000	6.305	MON	295	3,539	11/21/2001	12/15/2031
36201C-LA-0	GNMA PASS THRU CERT POOL #579121			4	1.A	81,567	104.5900	86,562	82,763	81,620	0	13	0	0	6.000	6.287	MON	414	4,966	01/30/2002	01/15/2032
36201C-LA-0	GNMA PASS THRU CERT POOL #579121			4	1.A	81,649	104.5900	86,562	82,763	81,661	0	12	0	0	6.000	6.377	MON	414	4,966	09/25/2003	01/15/2032
36201C-LZ-5	GNMA PASS THRU CERT POOL #579144			4	1.A	5,912	102.5970	6,241	6,083	5,869	0	1	0	0	6.000	6.510	MON	30	365	12/26/2001	01/15/2032
36201C-LZ-5	GNMA PASS THRU CERT POOL #579144			4	1.A	2,534	102.5970	2,675	2,607	2,515	0	1	0	0	6.000	6.511	MON	13	156	01/24/2002	01/15/2032
36201C-YP-3	GNMA PASS THRU CERT POOL #579518			4	1.A	98,029	102.9520	104,061	101,077	97,670	0	23	0	0	6.000	6.572	MON	505	6,065	03/20/2002	02/15/2032
36201E-M7-2	GNMA PASS THRU CERT POOL #580982			4	1.A	114,016	102.8540	119,037	115,734	114,104	0	26	0	0	6.000	6.292	MON	579	6,944	02/01/2002	02/15/2032
36201F-XP-7	GNMA PASS THRU CERT POOL #582186			4	1.A	57,955	102.5970	60,113	58,592	57,942	0	9	0	0	6.000	6.217	MON	293	3,515	01/22/2002	01/15/2032
36201F-5T-0	GNMA PASS THRU CERT POOL #582358			4	1.A	261,209	103.3100	266,128	257,600	262,628	0	195	0	0	6.000	5.670	MON	1,288	15,456	09/25/2003	10/15/2032
36201F-5U-7	GNMA PASS THRU CERT POOL #582359			4	1.A	544,074	104.4710	560,552	536,557	545,204	0	(86)	0	0	6.000	5.670	MON	2,683	32,193	09/25/2003	10/15/2032
36201G-TK-1	GNMA PASS THRU CERT POOL #582954			4	1.A	50,680	102.5970	52,261	50,938	50,671	0	10	0	0	6.000	6.122	MON	255	3,056	03/01/2002	02/15/2032
36201H-2U-6	GNMA PASS THRU CERT POOL #584087			4	1.A	81,149	102.5990	81,676	79,607	81,890	0	8	0	0	6.000	5.628	MON	398	4,776	08/26/2002	10/15/2032
36201H-2W-2	GNMA PASS THRU CERT POOL #584089			4	1.A	77,517	102.5990	78,020	76,043	77,711	0	7	0	0	6.000	5.628	MON	380	4,563	08/26/2002	10/15/2032
36201M-FN-7	GNMA PASS THRU CERT POOL #587073			4	1.A	54,516	103.2800	56,697	54,896	54,500	0	1	0	0	6.000	6.155	MON	274	3,294	05/31/2002	05/15/2032
36201N-M4-9	GNMA PASS THRU CERT POOL #588179			4	1.A	234,009	103.8350	233,534	224,907	233,225	0	(19)	0	0	6.000	4.564	MON	1,125	13,495	07/24/2003	01/15/2033
36201S-XE-4	GNMA PASS THRU CERT POOL #592077			4	1.A	67,408	102.4420	69,109	67,461	67,391	0	1	0	0	5.000	5.030	MON	281	3,373	07/16/2003	08/15/2033
36201V-AE-2	GNMA PASS THRU CERT POOL #594105			4	1.A	317,946	98.7340	330,391	334,625	324,263	0	(1,149)	0	0	4.500	5.257	MON	1,255	15,058	10/28/2003	09/15/2033
36201V-AE-2	GNMA PASS THRU CERT POOL #594105			4	1.A	150,768	98.7340	157,212	159,227	154,013	0	(580)	0	0	4.500	5.314	MON	597	7,165	10/16/2003	09/15/2033
36201V-AE-2	GNMA PASS THRU CERT POOL #594105			4	1.A	395,015	98.7340	412,988	418,281	403,831	0	(1,612)	0	0	4.500	5.350	MON	1,569	18,823	11/06/2003	09/15/2033
36201V-AF-9	GNMA PASS THRU CERT POOL #594106			4	1.A	71,139	98.4090	73,862	75,056	72,518	0	(218)	0	0	4.500	5.293	MON	281	3,378	10/23/2003	09/15/2033
36201V-VN-9	GNMA PASS THRU CERT POOL #594721			4	1.A	108,921	98.3410	106,284	108,076	108,415	0	37	0	0	4.500	4.394	MON	405	4,863	05/30/2003	07/15/2033
36200A-BA-6	GNMA PASS THRU CERT POOL #595033			4	1.A	79,905	102.5970	80,423	78,387	80,839	0	0	0	0	6.000	5.628	MON	392	4,703	08/26/2002	10/15/2032
36200E-BQ-3	GNMA PASS THRU CERT POOL #598647			4	1.A	375,922	103.3490	379,938	367,624	376,086	0	215	0	0	5.500	4.831	MON	1,685	20,219	06/19/2003	04/15/2033
36200E-B6-7	GNMA PASS THRU CERT POOL #598661			4	1.A	267,980	101.4960	264,229	260,333	264,608	0	131	0	0	5.000	4.464	MON	1,085	13,017	05/16/2003	05/15/2033
36200E-B6-7	GNMA PASS THRU CERT POOL #598661			4	1.A	129,251	101.4960	132,115	130,166	129,519	0	(11)	0	0	5.000	5.187	MON	542	6,508	04/07/2003	05/15/2033
36200E-CQ-2	GNMA PASS THRU CERT POOL #598679			4	1.A	104,028	105.3850	107,030	101,560	103,633	0	110	0	0	5.500	4.944	MON	465	5,586	04/22/2003	05/15/2033
36200E-DL-2	GNMA PASS THRU CERT POOL #598707			4	1.A	172,192	102.4120	176,202	172,051	172,043	0	4	0	0	5.000	5.009	MON	717	8,603	09/25/2003	07/15/2033
36200E-D5-7	GNMA PASS THRU CERT POOL #598724			4	1.A	166,674	98.6670	163,228	165,433	166,097	0	138	0	0	4.500	4.387	MON	620	7,444	06/05/2003	07/15/2033
36200E-D5-7	GNMA PASS THRU CERT POOL #598724			4	1.A	167,372	98.6670	163,861	166,075	166,773	0	143	0	0	4.500	4.394	MON	623	7,473	05/30/2003	07/15/2033
36200M-QW-6	GNMA PASS THRU CERT POOL #604469			4	1.A	294,022	98.6690	313,472	317,700	302,078	0	(1,609)	0	0	4.500	5.650	MON	1,191	14,297	08/15/2003	07/15/2033
36200M-QW-6	GNMA PASS THRU CERT POOL #604469			4	1.A	145,093	98.6690	156,035	158,140	149,601	0	(882)	0	0	4.500	5.748	MON	593	7,116	08/14/2003	07/15/2033

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
36200M-RT-2	GNMA PASS THRU CERT POOL #604498			4	1.A	153,240	98.6670	150,563	152,596	152,936	0	76	0	0	4.500	4.449	MON	572	6,867	06/02/2003	07/15/2033
36200M-T7-8	GNMA PASS THRU CERT POOL #604574			4	1.A	258,967	98.6720	256,976	260,432	259,320	0	(73)	0	0	4.500	4.610	MON	977	11,719	06/27/2003	08/15/2033
36200M-VM-2	GNMA PASS THRU CERT POOL #604620			4	1.A	348,806	98.6690	363,909	368,817	355,152	0	(1,531)	0	0	4.500	5.309	MON	1,383	16,597	09/11/2003	09/15/2033
36200M-WA-7	GNMA PASS THRU CERT POOL #604641			4	1.A	72,975	98.6670	76,134	77,162	74,197	0	(347)	0	0	4.500	5.309	MON	289	3,472	09/11/2003	09/15/2033
36200M-WA-7	GNMA PASS THRU CERT POOL #604641			4	1.A	17,847	98.6670	19,033	19,290	18,266	0	(121)	0	0	4.500	5.630	MON	72	868	08/27/2003	09/15/2033
36200M-3K-7	GNMA PASS THRU CERT POOL #604802			4	1.A	88,506	98.4110	91,971	93,456	90,511	0	(264)	0	0	4.500	5.296	MON	350	4,206	11/03/2003	11/15/2033
36200N-RJ-2	GNMA PASS THRU CERT POOL #605389			4	1.A	316,315	102.0700	326,797	320,167	316,853	0	(68)	0	0	5.000	5.250	MON	1,334	16,008	03/09/2005	04/15/2034
36290R-0Z-9	GNMA PASS THRU CERT POOL #615272			4	1.A	287,054	98.6810	281,159	284,917	285,918	0	169	0	0	4.500	4.387	MON	1,068	12,821	06/05/2003	07/15/2033
36290R-02-2	GNMA PASS THRU CERT POOL #615273			4	1.A	227,034	98.4040	221,749	225,343	226,333	0	166	0	0	4.500	4.387	MON	845	10,140	06/05/2003	07/15/2033
36290R-T4-5	GNMA PASS THRU CERT POOL #615371			4	1.A	90,218	98.6680	88,505	89,700	89,950	0	40	0	0	4.500	4.415	MON	336	4,036	06/06/2003	07/15/2033
36290R-YE-7	GNMA PASS THRU CERT POOL #615509			4	1.A	446,242	98.6690	476,410	482,832	458,934	0	(2,642)	0	0	4.500	5.655	MON	1,811	21,727	08/15/2003	08/15/2033
36290R-YM-9	GNMA PASS THRU CERT POOL #615516			4	1.A	121,988	98.6690	127,118	128,832	124,391	0	(487)	0	0	4.500	5.314	MON	483	5,798	10/16/2003	09/15/2033
36290R-ZJ-5	GNMA PASS THRU CERT POOL #615545			4	1.A	163,469	98.6670	170,608	172,911	166,246	0	(662)	0	0	4.500	5.314	MON	648	7,781	09/11/2003	09/15/2033
36290R-ZJ-5	GNMA PASS THRU CERT POOL #615545			4	1.A	159,923	98.6670	170,608	172,911	163,705	0	(923)	0	0	4.500	5.641	MON	648	7,781	09/02/2003	09/15/2033
36290R-4Y-6	GNMA PASS THRU CERT POOL #615639			4	1.A	103,442	98.6670	107,959	109,417	105,310	0	(443)	0	0	4.500	5.314	MON	410	4,924	09/11/2003	09/15/2033
36290R-5E-9	GNMA PASS THRU CERT POOL #615645			4	1.A	83,558	98.4030	88,902	90,344	85,764	0	(551)	0	0	4.500	5.641	MON	339	4,066	09/02/2003	09/15/2033
36290X-JW-1	GNMA PASS THRU CERT POOL #620477			4	1.A	67,755	98.3210	70,170	71,368	69,005	0	(300)	0	0	4.500	5.294	MON	268	3,212	10/09/2003	08/15/2033
36290X-PJ-3	GNMA PASS THRU CERT POOL #620625			4	1.A	216,458	98.3240	224,181	228,001	221,786	0	(450)	0	0	4.500	5.289	MON	855	10,260	10/09/2003	09/15/2033
36290X-QX-1	GNMA PASS THRU CERT POOL #620670			4	1.A	118,024	98.0300	122,190	124,645	120,153	0	(520)	0	0	4.500	5.314	MON	467	5,609	10/16/2003	09/15/2033
36291Q-BW-3	GNMA PASS THRU CERT POOL #634653			4	1.A	388,747	101.6270	388,721	382,497	387,072	0	372	0	0	5.000	4.746	MON	1,594	19,125	11/12/2004	12/15/2034
36291R-RF-1	GNMA PASS THRU CERT POOL #635986			4	1.A	144,939	101.1010	144,180	142,609	144,211	0	67	0	0	5.000	4.746	MON	594	7,130	11/12/2004	12/15/2034
36291R-2G-6	GNMA PASS THRU CERT POOL #636275			4	1.A	151,999	100.8820	155,208	153,850	152,556	0	(32)	0	0	5.000	5.234	MON	641	7,692	03/09/2005	03/15/2035
36291S-VW-7	GNMA PASS THRU CERT POOL #637029			4	1.A	214,765	101.0790	213,594	211,313	213,854	0	(26)	0	0	5.000	4.746	MON	880	10,566	11/12/2004	12/15/2034
36292F-S2-4	GNMA PASS THRU CERT POOL #647737			4	1.A	62,522	100.7710	63,741	63,254	62,606	0	28	0	0	5.000	5.205	MON	264	3,163	12/14/2005	08/15/2035
36292H-S6-1	GNMA PASS THRU CERT POOL #649541			4	1.A	82,301	100.5050	83,685	83,264	82,456	0	(28)	0	0	5.000	5.202	MON	347	4,163	12/14/2005	11/15/2035
36176E-5W-7	GNMA PASS THRU CERT POOL #764361			4	1.A	281,696	94.1770	254,137	269,848	293,102	0	4,704	0	0	3.500	2.748	MON	787	9,445	12/14/2011	01/15/2042
36176E-6E-6	GNMA PASS THRU CERT POOL #764369			4	1.A	80,597	94.4730	72,941	77,208	84,398	0	1,483	0	0	3.500	2.748	MON	225	2,702	12/14/2011	01/15/2042
36176Q-NH-3	GNMA PASS THRU CERT POOL #772892			4	1.A	115,642	94.4230	104,601	110,778	121,454	0	2,197	0	0	3.500	2.748	MON	323	3,877	12/14/2011	01/15/2042
36176Q-NT-7	GNMA PASS THRU CERT POOL #772902			4	1.A	133,261	94.5130	120,652	127,656	140,642	0	2,502	0	0	3.500	2.748	MON	372	4,468	12/14/2011	01/15/2042
36176Q-NX-8	GNMA PASS THRU CERT POOL #772906			4	1.A	55,523	93.9900	49,991	53,188	56,959	0	667	0	0	3.500	2.748	MON	155	1,862	12/14/2011	01/15/2042
36225A-TG-5	GNMA PASS THRU CERT POOL #780551			4	1.A	7,133	101.5460	7,067	6,960	7,097	0	(33)	0	0	7.500	5.884	MON	44	522	06/19/2003	04/15/2027
36225A-YM-6	GNMA PASS THRU CERT POOL #780716			4	1.A	10,932	101.3110	10,806	10,666	10,842	0	(64)	0	0	7.500	5.886	MON	67	800	06/19/2003	02/15/2028
36241K-BF-4	GNMA PASS THRU CERT POOL #781838			4	1.A	228,547	103.6630	217,146	209,471	218,832	0	(1,950)	0	0	8.000	4.826	MON	1,396	16,758	12/13/2004	12/15/2029
36241K-BG-2	GNMA PASS THRU CERT POOL #781839			4	1.A	23,326	99.9780	21,544	21,549	21,841	0	(149)	0	0	8.000	5.103	MON	144	1,724	12/13/2004	06/15/2025
36241K-BL-1	GNMA PASS THRU CERT POOL #781843			4	1.A	153,625	102.8420	149,794	145,654	149,558	0	(228)	0	0	6.500	4.975	MON	789	9,468	12/20/2004	11/15/2028
36241K-BM-9	GNMA PASS THRU CERT POOL #781844			4	1.A	1,656,210	102.8420	1,617,726	1,573,012	1,634,390	0	(5,604)	0	0	6.500	5.025	MON	8,520	102,246	12/20/2004	03/15/2032
36241K-CT-3	GNMA PASS THRU CERT POOL #781882			4	1.A	209,748	102.7320	201,150	195,801	202,643	0	(1,273)	0	0	7.500	3.982	MON	1,224	14,685	03/21/2005	03/15/2030
36241K-CU-0	GNMA PASS THRU CERT POOL #781883			4	1.A	207,163	102.7860	198,808	193,419	200,652	0	(1,384)	0	0	7.500	3.990	MON	1,209	14,506	03/21/2005	03/15/2030
36241K-CV-8	GNMA PASS THRU CERT POOL #781884			4	1.A	248,655	103.2050	239,538	232,099	241,204	0	(1,662)	0	0	7.500	3.977	MON	1,451	17,407	03/21/2005	04/15/2030
36241K-DH-8	GNMA PASS THRU CERT POOL #781904			4	1.A	873,319	102.4280	908,912	887,365	875,684	0	(432)	0	0	5.000	5.278	MON	3,697	44,368	12/14/2005	04/15/2035
38375B-ZA-3	GNR 2012-H27 HA CMO			4	1.A	455,909	96.9490	431,190	444,756	446,291	0	(3,181)	0	0	2.000	1.505	MON	741	8,797	10/26/2012	11/20/2062
38375B-G2-2	GNR 2013-H03 HA CMO			4	1.A	12,606	90.3670	11,395	12,610	12,598	0	0	0	0	1.750	1.744	MON	18	219	02/05/2013	12/20/2062
38375U-JP-6	GNR 2014-H12 KA CMO			4	1.A	180,648	99.7430	179,358	179,819	179,571	0	(163)	0	0	2.750	2.632	MON	412	4,654	07/07/2014	05/20/2064
38376R-GY-6	GNR 2015-H22 GA CMO			4	1.A	10,983,300	94.7740	10,794,793	11,389,957	11,211,876	0	34,067	0	0	2.000	2.830	MON	18,983	225,241	09/28/2017	09/20/2065
38376R-ML-7	GNR 2015-H32 KA CMO			4	1.A	13,406,689	96.1720	12,977,173	13,493,660	13,475,824	0	5,673	0	0	2.700	2.803	MON	11,132	358,873	12/03/2015	12/20/2065

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36225C-PC-4	G2 (ARM) #80418			4	1.A	16,760	98.5530	16,478	16,720	16,583	0	0	0	0	3.000	5.036	MON	42	404	06/19/2003	06/20/2030
36202K-6Z-3	G2 (ARM) #8988			4	1.A	26,583	97.2240	25,788	26,524	26,438	0	0	0	0	1.750	5.673	MON	39	472	06/19/2003	10/20/2026
						0	0.0000	0	0	0	0	0	0	0	0.000	0.000		0	0		
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						79,137,398	XXX	76,037,493	80,101,731	79,444,965	0	(29,936)	0	0	XXX	XXX	XXX	205,148	2,684,031	XXX	XXX
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities																					
38378N-EW-9	GNR 2013-162 A (PROJECT LOAN)			4	1.A	359,048	92.0160	334,459	363,478	360,548	0	(688)	0	0	2.750	3.091	MON	833	9,996	10/18/2013	09/16/2046
38378X-P6-2	GNR 2014-166 PL (PROJECT LOAN)			4	1.A	2,145,940	86.6050	1,857,921	2,145,269	2,146,193	0	1,252	0	0	2.500	2.487	MON	4,469	53,632	12/05/2014	05/16/2055
38378Y-S8-3	GNR 2014-34 PA (PROJECT LOAN)			4	1.A	2,075,842	89.3710	1,847,776	2,067,523	2,074,462	0	2,571	0	0	2.471	2.373	MON	4,257	51,089	12/11/2014	09/16/2053
38378N-5Q-2	GNR 2014-77 AD (PROJECT LOAN)			4	1.A	2,496,633	93.5050	2,315,676	2,476,511	2,492,487	0	(3,448)	0	0	2.750	2.501	MON	5,675	68,104	12/19/2019	12/16/2047
38379K-H5-0	GNR 2015-130 AH (PROJECT LOAN)			4	1.A	3,642,102	96.2890	3,425,601	3,557,609	3,589,933	0	13,019	0	0	2.900	2.149	MON	8,598	103,171	09/25/2015	08/16/2047
38379K-PV-4	GNR 2015-70 AB (PROJECT LOAN)			4	1.A	2,624,619	90.0840	2,386,754	2,649,458	2,629,201	0	(9,217)	0	0	2.300	2.497	MON	5,078	60,937	09/30/2015	11/16/2048
38379K-RM-2	GNR 2015-86 AC (PROJECT LOAN)			4	1.A	3,938,671	94.5690	3,701,930	3,914,511	3,925,273	0	3,423	0	0	2.650	2.496	MON	8,645	103,734	09/30/2015	03/16/2050
38379R-5R-0	GNR 2017-145A (PROJECT LOAN)			4	1.A	4,547,290	89.0610	4,051,148	4,548,711	4,547,606	0	1,723	0	0	2.700	2.694	MON	10,235	122,815	09/13/2017	10/16/2051
38379R-ZM-8	GNR 2017-90 AB (PROJECT LOAN)			4	1.A	4,392,986	89.3010	3,951,422	4,424,790	4,392,519	0	(14,297)	0	0	2.600	2.776	MON	9,587	115,045	10/12/2017	07/16/2057
38380M-BX-8	GNR 2018-98 A (PROJECT LOAN)			4	1.A	479,769	96.2550	461,823	479,787	479,672	0	182	0	0	3.000	2.990	MON	1,199	14,394	05/16/2019	10/16/2050
38380M-ZX-2	GNR 2019-2 AE (PROJECT LOAN)			4	1.A	2,073,133	93.5130	1,971,148	2,107,880	2,057,985	0	(31,044)	0	0	3.250	3.598	MON	5,709	68,506	01/25/2019	03/16/2059
0039999999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						28,776,032	XXX	26,305,657	28,735,527	28,695,878	0	(36,525)	0	0	XXX	XXX	XXX	64,285	771,422	XXX	XXX
Bonds - U.S. Governments - Other Loan-Backed and Structured Securities																					
83162C-TV-5	SBAP 2011-20B 1			4	1.A	1,151,834	96.0980	1,106,890	1,151,834	1,148,656	0	277	0	0	4.220	4.220	FA	20,253	48,607	02/08/2011	02/01/2031
83162C-UR-2	SBAP 2012-20C 1			4	1.A	175,310	91.5830	159,532	174,194	174,763	0	(27)	0	0	2.510	2.425	MS	1,457	4,417	09/12/2017	03/01/2032
83162C-UR-2	SBAP 2012-20C 1			4	1.A	3,135,485	91.5830	2,871,571	3,135,485	3,127,074	0	432	0	0	2.510	2.510	MS	26,234	79,500	03/06/2012	03/01/2032
83162C-VY-6	SBAP 2013-20L 1			4	1.A	1,001,350	94.9170	950,451	1,001,350	995,191	0	17	0	0	3.380	3.380	JD	2,820	35,059	12/05/2013	12/01/2033
83162C-WK-5	SBAP 2014-20G 1			4	1.A	1,841,827	92.8640	1,693,722	1,823,873	1,829,401	0	(1,509)	0	0	2.870	2.719	JJ	26,173	55,790	08/26/2015	07/01/2034
83162C-WK-5	SBAP 2014-20G 1			4	1.A	13,235	92.8640	12,229	13,169	13,157	0	(12)	0	0	2.870	2.793	JJ	189	403	08/27/2015	07/01/2034
83162C-XE-8	SBAP 2015-20H 1			4	1.A	3,542,706	93.3400	3,304,181	3,539,941	3,526,288	0	(1,899)	0	0	2.820	2.808	FA	41,594	107,274	09/15/2015	08/01/2035
83162C-XE-8	SBAP 2015-20H 1			4	1.A	1,213,871	93.3400	1,132,673	1,213,492	1,208,370	0	(644)	0	0	2.820	2.815	FA	14,259	36,774	09/15/2015	08/01/2035
83162C-XG-3	SBAP 2015-20I 1			4	1.A	7,684,912	92.2000	7,085,489	7,684,912	7,648,584	0	(4,726)	0	0	2.820	2.820	MS	72,238	234,452	09/10/2015	09/01/2035
83162C-XN-8	SBAP 2016-20A 1			4	1.A	3,468,890	92.9220	3,223,362	3,468,890	3,452,588	0	(6,674)	0	0	2.780	2.780	JJ	48,218	107,398	01/07/2016	01/01/2036
83162C-YH-0	SBAP 2017-20B 1			4	1.A	4,320,341	92.0340	3,937,898	4,278,724	4,295,647	0	(4,732)	0	0	2.820	2.747	FA	50,275	131,284	09/14/2017	02/01/2037
83162C-YH-0	SBAP 2017-20B 1			4	1.A	242,938	92.0340	221,853	241,055	241,611	0	(267)	0	0	2.820	2.776	FA	2,832	7,396	09/14/2017	02/01/2037
83162C-YH-0	SBAP 2017-20B 1			4	1.A	5,303,207	92.0340	4,880,774	5,303,207	5,281,257	0	(5,325)	0	0	2.820	2.820	FA	62,313	162,718	02/09/2017	02/01/2037
83162C-YU-1	SBAP 2017-20H 1			4	1.A	1,730,932	91.2590	1,579,647	1,730,932	1,725,538	0	(1,550)	0	0	2.750	2.749	FA	19,834	50,984	09/20/2017	08/01/2037
83162C-YU-1	SBAP 2017-20H 1			4	1.A	6,224,244	91.2590	5,680,238	6,224,244	6,205,071	0	(5,480)	0	0	2.750	2.750	FA	71,319	183,333	08/10/2017	08/01/2037
83162C-YX-5	SBAP 2017-20J 1			4	1.A	2,437,366	91.6770	2,234,504	2,437,366	2,425,197	0	(3,599)	0	0	2.850	2.850	AO	17,366	76,874	10/05/2017	10/01/2037
83162C-ZT-3	SBAP 2018-10E 1			4	1.A	1,726,178	94.5620	1,632,319	1,726,178	1,723,614	0	109	0	0	3.140	3.140	MS	18,067	54,945	09/06/2018	09/01/2028
83162C-ZY-2	SBAP 2018-10F 1			4	1.A	1,094,104	94.3420	1,032,203	1,094,104	1,092,804	0	(1,256)	0	0	3.470	3.470	MN	6,328	41,053	11/08/2018	11/01/2028
83162C-ZP-1	SBAP 2018-20G 1			4	1.A	2,975,254	94.6810	2,820,991	2,979,444	2,960,772	0	(4,802)	0	0	3.540	3.562	JJ	52,736	115,139	12/13/2018	07/01/2038
83162C-ZR-7	SBAP 2018-20H 1			4	1.A	5,970,207	94.7240	5,655,254	5,970,207	5,934,082	0	(10,783)	0	0	3.580	3.580	FA	89,056	233,205	08/09/2018	08/01/2038
83162C-ZR-7	SBAP 2018-20H 1			4	1.A	992,395	94.7240	942,731	995,233	986,570	0	(1,857)	0	0	3.580	3.623	FA	14,846	38,875	09/19/2018	08/01/2038
83162C-ZR-7	SBAP 2018-20H 1			4	1.A	2,947,323	94.7240	2,827,627	2,985,103	2,931,829	0	(5,987)	0	0	3.580	3.776	FA	44,528	116,602	11/02/2018	08/01/2038
83162C-ZU-0	SBAP 2018-20I 1			4	1.A	5,933,467	95.0330	5,638,781	5,933,467	5,907,230	0	(12,627)	0	0	3.530	3.525	MS	69,817	231,374	09/06/2018	09/01/2038
83162C-ZU-0	SBAP 2018-20I 1			4	1.A	3,212,002	95.0330	3,058,571	3,218,413	3,198,689	0	(6,976)	0	0	3.530	3.555	MS	37,870	125,501	09/13/2018	09/01/2038
83162C-ZU-0	SBAP 2018-20I 1			4	1.A	2,557,432	95.0330	2,446,857	2,574,731	2,548,506	0	(5,809)	0	0	3.530	3.626	MS	30,296	100,401	09/20/2018	09/01/2038

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
83162C-ZZ-9	SBAP 2018-20K 1			4	1.A	2,155,264	95.7400	2,063,467	2,155,264	2,141,545	0	(5,458)	0	0	3.870	3.870	MN	13,901	92,774	11/08/2018	11/01/2038
83162C-B9-3	SBAP 2019-25E 1			4	1.A	4,555,088	92.0350	4,192,316	4,555,088	4,545,128	0	(4,861)	0	0	3.070	3.070	MN	23,307	147,131	05/09/2019	05/01/2044
831641-FB-6	SBIC 2014-10B 1			4	1.A	661,579	96.9200	641,202	661,579	661,338	0	38	0	0	3.015	3.015	MS	6,503	19,947	09/16/2014	09/10/2024
831641-FE-0	SBIC 2015-10B 1			4	1.A	2,915,742	95.8490	2,794,710	2,915,742	2,915,063	0	268	0	0	2.829	2.817	MS	26,893	82,486	09/14/2015	09/10/2025
831641-FQ-3	SBIC 2020-10B 1			4	1.A	4,944,489	85.9650	4,250,530	4,944,489	4,945,295	0	1,933	0	0	1.034	1.030	MS	16,949	51,126	09/15/2020	09/10/2030
0049999999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						86,128,969	XXX	80,072,572	86,131,706	85,790,858	0	(93,790)	0	0	XXX	XXX	XXX	928,470	2,772,823	XXX	XXX
0109999999. Total - U.S. Government Bonds						1,309,011,944	XXX	1,237,676,704	1,341,989,965	1,317,461,183	2,101,480	2,581,221	0	0	XXX	XXX	XXX	5,725,279	16,887,102	XXX	XXX
Bonds - All Other Governments - Issuer Obligations																					
013051-DM-6	ALBERTA (PROVINCE OF)				1.D FE	5,248,450	98.2790	4,913,965	5,000,000	5,080,803	0	(55,722)	0	0	3.100	1.938	JD	12,740	155,000	12/04/2019	06/01/2024
013051-DM-6	ALBERTA (PROVINCE OF)		SD		1.D FE	5,102,200	98.2790	4,913,965	5,000,000	5,025,204	0	(17,254)	0	0	3.100	2.734	JD	12,740	155,000	04/23/2018	06/01/2024
013051-DQ-7	ALBERTA (PROVINCE OF)		SD		1.D FE	4,987,050	96.0720	4,803,640	5,000,000	4,995,514	0	1,762	0	0	2.350	2.388	JD	9,658	117,500	12/12/2017	06/01/2025
013051-DT-1	ALBERTA (PROVINCE OF)				1.D FE	3,018,870	94.4900	2,834,718	3,000,000	3,009,623	0	(2,695)	0	0	2.200	2.102	JD	5,425	66,000	06/11/2019	06/01/2026
013051-DW-4	ALBERTA (PROVINCE OF)		SD		1.D FE	1,087,330	94.8510	948,512	1,000,000	1,056,936	0	(12,470)	0	0	2.550	1.222	JD	2,096	25,500	07/13/2020	06/01/2027
013051-DW-4	ALBERTA (PROVINCE OF)		SD		1.D FE	1,961,460	94.8510	1,897,024	2,000,000	1,981,388	0	3,903	0	0	2.550	2.775	JD	4,192	51,000	07/26/2017	06/01/2027
013051-DW-4	ALBERTA (PROVINCE OF)		SD		1.D FE	3,871,600	94.8510	3,794,048	4,000,000	3,933,481	0	13,888	0	0	2.550	2.954	JD	8,384	102,000	04/16/2018	06/01/2027
013051-EB-9	ALBERTA (PROVINCE OF)				1.D FE	1,127,650	94.8310	948,315	1,000,000	1,096,764	0	(15,686)	0	0	2.900	1.201	JD	2,384	29,000	01/05/2021	12/01/2028
013051-EB-9	ALBERTA (PROVINCE OF)		SD		1.D FE	984,640	94.8310	948,315	1,000,000	990,475	0	1,444	0	0	2.900	3.077	JD	2,384	29,000	10/02/2018	12/01/2028
013051-EC-7	ALBERTA (PROVINCE OF)				1.D FE	5,127,450	98.7150	4,935,760	5,000,000	5,023,530	0	(34,887)	0	0	2.650	1.933	MS	43,925	132,500	12/16/2019	09/01/2023
013051-EC-7	ALBERTA (PROVINCE OF)				1.D FE	1,014,630	98.7150	987,152	1,000,000	1,002,217	0	(3,291)	0	0	2.650	2.310	MS	8,785	26,500	02/06/2019	09/01/2023
013051-EC-7	ALBERTA (PROVINCE OF)		SD		1.D FE	4,997,850	98.7150	4,935,760	5,000,000	4,999,608	0	434	0	0	2.650	2.659	MS	43,925	132,500	08/14/2018	09/01/2023
06850K-VU-4	BARRIE (CITY OF)				1.B FE	3,012,773	94.8220	2,859,844	3,016,000	3,014,619	0	535	0	0	2.100	2.119	JD	1,909	63,336	06/06/2019	06/20/2025
06850K-VV-2	BARRIE (CITY OF)				1.B FE	3,076,440	93.6060	2,884,010	3,081,000	3,078,636	0	646	0	0	2.200	2.223	JD	2,043	67,782	06/06/2019	06/20/2026
06850K-WX-7	BARRIE (CITY OF)		SD		1.B FE	1,005,170	98.4930	984,934	1,000,000	1,004,489	0	(681)	0	0	3.691	3.499	JD	809	18,455	08/03/2022	06/23/2025
11070T-AF-5	BRITISH COLUMBIA (PROVINCE OF)				1.B FE	2,127,620	97.1990	1,943,986	2,000,000	2,085,652	0	(34,114)	0	0	2.850	1.084	JD	2,030	57,000	10/05/2021	06/18/2025
11070T-AF-5	BRITISH COLUMBIA (PROVINCE OF)		SD		1.B FE	5,257,000	97.1990	4,859,965	5,000,000	5,182,523	0	(72,378)	0	0	2.850	1.339	JD	5,075	142,500	12/16/2021	06/18/2025
11070T-AF-5	BRITISH COLUMBIA (PROVINCE OF)		SD		1.B FE	2,095,800	97.1990	1,943,986	2,000,000	2,068,224	0	(27,009)	0	0	2.850	1.436	JD	2,030	57,000	12/21/2021	06/18/2025
11070T-AJ-7	BRITISH COLUMBIA (PROVINCE OF)				1.B FE	2,160,880	94.8220	1,896,444	2,000,000	2,103,913	0	(29,481)	0	0	2.300	0.777	JD	1,638	46,000	01/20/2021	06/18/2026
11070T-AL-2	BRITISH COLUMBIA (PROVINCE OF)				1.B FE	2,194,860	94.8950	1,897,916	2,000,000	2,135,015	0	(29,429)	0	0	2.550	1.000	JD	1,816	51,000	12/10/2020	06/18/2027
110709-AF-9	BRITISH COLUMBIA (PROVINCE OF)				1.B FE	1,458,686	82.5870	1,300,747	1,575,000	1,469,073	0	10,387	0	0	1.550	2.433	JD	869	24,413	01/20/2022	06/18/2031
110709-AF-9	BRITISH COLUMBIA (PROVINCE OF)		SD		1.B FE	393,614	82.5870	350,995	425,000	396,417	0	2,803	0	0	1.550	2.433	JD	235	6,588	01/20/2022	06/18/2031
110709-EK-4	BRITISH COLUMBIA (PROVINCE OF)		SD		1.B FE	1,124,620	110.1990	1,101,991	1,000,000	1,124,184	0	(436)	0	0	5.700	3.533	JD	2,030	0	12/20/2022	06/18/2029
110709-GK-2	BRITISH COLUMBIA (PROVINCE OF)				1.B FE	1,998,500	88.8620	1,777,256	2,000,000	1,998,896	0	134	0	0	2.200	2.208	JD	1,567	44,000	12/09/2019	06/18/2030
110709-GL-0	BRITISH COLUMBIA (PROVINCE OF)				1.B FE	1,377,405	93.6030	1,404,048	1,500,000	1,378,742	0	1,337	0	0	3.200	4.246	JD	1,710	24,000	11/09/2022	06/18/2032
110709-GL-0	BRITISH COLUMBIA (PROVINCE OF)		SD		1.B FE	2,295,675	93.6030	2,340,080	2,500,000	2,297,903	0	2,228	0	0	3.200	4.246	JD	2,849	40,000	11/09/2022	06/18/2032
62620D-AF-8	BRITISH COLUMBIA MUNICIPAL FINANCE AUTH		SD		1.A FE	997,050	95.4920	954,928	1,000,000	998,177	0	278	0	0	3.050	3.084	AO	5,766	30,500	09/12/2018	10/23/2028
62620D-AG-6	BRITISH COLUMBIA MUNICIPAL FINANCE AUTH		SD		1.A FE	1,998,060	98.3770	1,967,556	2,000,000	1,999,594	0	401	0	0	2.800	2.821	JD	4,296	56,000	11/16/2018	12/03/2023
62620D-AH-4	BRITISH COLUMBIA MUNICIPAL FINANCE AUTH		SD		1.A FE	2,995,050	91.5950	2,747,877	3,000,000	2,996,603	0	446	0	0	2.550	2.568	AO	17,396	76,500	04/01/2019	10/09/2029
62620D-AJ-0	BRITISH COLUMBIA MUNICIPAL FINANCE AUTH				1.A FE	4,992,450	96.9180	4,845,905	5,000,000	4,997,732	0	1,526	0	0	2.150	2.182	JD	8,247	107,500	05/21/2019	06/03/2024
62620D-AK-7	BRITISH COLUMBIA MUNICIPAL FINANCE AUTH		SD		1.A FE	4,992,250	93.1290	4,656,495	5,000,000	4,996,184	0	1,544	0	0	1.100	1.132	JD	4,521	55,000	05/20/2020	06/01/2025
62620D-AM-3	BRITISH COLUMBIA MUNICIPAL FINANCE AUTH		SD		1.A FE	3,096,528	91.5050	2,836,667	3,100,000	3,097,572	0	673	0	0	1.350	1.372	JD	0	41,850	05/12/2021	06/30/2026
62620D-AQ-4	BRITISH COLUMBIA MUNICIPAL FINANCE AUTH		SD		1.A FE	1,697,280	97.8820	1,664,001	1,700,000	1,697,545	0	265	0	0	3.350	3.385	JD	4,681	28,475	05/18/2022	06/01/2027
626209-AD-2	BRITISH COLUMBIA MUNICIPAL FINANCE AUTH				1.A FE	1,086,240	96.2880	962,889	1,000,000	1,049,759	0	(17,804)	0	0	2.650	0.818	AO	6,534	26,500	12/08/2020	10/02/2025
626209-JL-5	BRITISH COLUMBIA MUNICIPAL FINANCE AUTH				1.A FE	3,208,200	99.3350	2,980,056	3,000,000	3,041,302	0	(55,403)	0	0	3.750	1.852	MS	29,589	112,500	12/04/2019	09/26/2023
626209-JP-6	BRITISH COLUMBIA MUNICIPAL FINANCE AUTH				1.A FE	520,200	97.6920	488,462	500,000	506,776	0	(3,688)	0	0	2.950	2.171	AO	3,152	14,750	04/01/2019	10/14/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
626209-JP-6	BRITISH COLUMBIA MUNICIPAL FINANCE AUTH	SD			1.A FE	2,601,000	97.6920	2,442,310	2,500,000	2,533,882	0	(18,438)	0	0	2.950	2.171	AO	15,760	73,750	04/01/2019	10/14/2024
626209-JP-6	BRITISH COLUMBIA MUNICIPAL FINANCE AUTH	SD			1.A FE	1,005,930	97.6920	976,924	1,000,000	1,001,894	0	(1,033)	0	0	2.950	2.839	AO	6,304	29,500	11/29/2018	10/14/2024
626209-JR-2	BRITISH COLUMBIA MUNICIPAL FINANCE AUTH				1.A FE	1,050,970	95.3990	953,992	1,000,000	1,033,961	0	(9,982)	0	0	2.500	1.442	AO	5,000	25,000	03/30/2021	04/19/2026
13509P-DV-2	CANADA HOUSING TRUST	SD			1.A FE	10,585,000	98.4580	9,845,810	10,000,000	10,126,267	0	(178,466)	0	0	2.350	0.551	MS	68,890	235,000	05/29/2020	09/15/2023
13509P-EF-6	CANADA HOUSING TRUST	SD			1.A FE	5,093,200	98.0220	4,901,120	5,000,000	5,023,468	0	(15,644)	0	0	2.900	2.569	JD	6,356	145,000	04/25/2018	06/15/2024
13509P-EF-6	CANADA HOUSING TRUST				1.A FE	1,584,600	98.0220	1,470,336	1,500,000	1,525,446	0	(17,118)	0	0	2.900	1.715	JD	1,907	43,500	06/13/2019	06/15/2024
13509P-ER-0	CANADA HOUSING TRUST	SD			1.A FE	1,035,990	96.7930	967,938	1,000,000	1,024,406	0	(10,828)	0	0	2.550	1.420	MS	7,475	25,500	12/02/2021	03/15/2025
13509P-ER-0	CANADA HOUSING TRUST	SD			1.A FE	2,481,840	96.7930	2,323,051	2,400,000	2,456,994	0	(24,846)	0	0	2.550	1.451	MS	17,941	61,200	01/04/2022	03/15/2025
13509P-FD-0	CANADA HOUSING TRUST	SD			1.A FE	5,406,900	95.4230	4,771,150	5,000,000	5,219,299	0	(73,102)	0	0	2.250	0.747	JD	4,932	112,500	05/29/2020	12/15/2025
13509P-FD-0	CANADA HOUSING TRUST	SD			1.A FE	2,885,100	95.4230	2,862,690	3,000,000	2,899,872	0	14,772	0	0	2.250	3.447	JD	2,959	33,750	07/13/2022	12/15/2025
13509P-FX-6	CANADA HOUSING TRUST	SD			1.A FE	6,002,220	94.3830	5,663,034	6,000,000	6,001,987	0	(233)	0	0	2.350	2.342	JD	6,181	141,000	03/15/2022	06/15/2027
13509P-GL-1	CANADA HOUSING TRUST	SD			1.A FE	3,932,880	94.9630	3,798,528	4,000,000	3,962,042	0	6,659	0	0	2.650	2.847	MS	31,074	106,000	05/16/2018	03/15/2028
13509P-GM-9	CANADA HOUSING TRUST	SD			1.A FE	4,002,960	99.0180	3,960,748	4,000,000	4,000,245	0	(644)	0	0	2.350	2.334	JD	4,121	94,000	06/20/2018	06/15/2023
13509P-GS-6	CANADA HOUSING TRUST	SD			1.A FE	949,220	94.4270	944,274	1,000,000	953,143	0	3,923	0	0	2.650	3.529	JD	1,162	26,500	06/07/2022	12/15/2028
13509P-GU-1	CANADA HOUSING TRUST	SD			1.A FE	9,979,800	98.1360	9,813,630	10,000,000	9,995,993	0	4,020	0	0	2.550	2.592	JD	11,178	255,000	09/14/2018	12/15/2023
13509P-GU-1	CANADA HOUSING TRUST				1.A FE	6,274,188	98.1360	6,133,519	6,250,000	6,254,833	0	(4,975)	0	0	2.550	2.467	JD	6,986	159,375	12/13/2018	12/15/2023
13509P-GU-1	CANADA HOUSING TRUST	SD			1.A FE	15,810,953	98.1360	15,456,467	15,750,000	15,762,178	0	(12,537)	0	0	2.550	2.467	JD	17,605	401,625	12/13/2018	12/15/2023
13509P-HJ-5	CANADA HOUSING TRUST	SD			1.A FE	9,971,100	95.6510	9,565,120	10,000,000	9,988,303	0	5,802	0	0	1.800	1.861	JD	7,890	180,000	12/12/2019	12/15/2024
13509P-HT-3	CANADA HOUSING TRUST				1.A FE	998,240	91.6740	916,744	1,000,000	998,819	0	332	0	0	1.250	1.285	JD	548	12,500	03/16/2021	06/15/2026
13509P-JE-4	CANADA HOUSING TRUST	SD			1.A FE	997,760	100.2770	1,002,775	1,000,000	997,956	0	196	0	0	3.800	3.849	JD	1,666	18,427	06/14/2022	06/15/2027
13509P-JF-1	CANADA HOUSING TRUST				1.A FE	1,017,820	99.4570	994,579	1,000,000	1,017,727	0	(93)	0	0	3.600	3.210	JD	1,578	0	12/14/2022	12/15/2027
13509P-JF-1	CANADA HOUSING TRUST	SD			1.A FE	6,106,920	99.4570	5,967,474	6,000,000	6,106,362	0	(558)	0	0	3.600	3.210	JD	9,468	0	12/14/2022	12/15/2027
135087-E6-7	CANADA TREASURY BONDS	SD			1.A FE	4,756,900	93.3870	4,669,385	5,000,000	4,790,309	0	33,409	0	0	1.500	2.794	JD	6,164	37,500	06/01/2022	06/01/2026
135087-F8-2	CANADA TREASURY BONDS	SD			1.A FE	4,982,900	90.4900	4,524,535	5,000,000	4,987,292	0	2,793	0	0	1.000	1.059	JD	4,110	50,000	06/02/2021	06/01/2027
135087-F8-2	CANADA TREASURY BONDS	SD			1.A FE	4,976,650	90.4900	4,524,535	5,000,000	4,982,566	0	3,831	0	0	1.000	1.080	JD	4,110	50,000	06/01/2021	06/01/2027
135087-H2-3	CANADA TREASURY BONDS	SD			1.A FE	5,270,800	93.6980	4,684,900	5,000,000	5,211,859	0	(37,642)	0	0	2.000	1.190	JD	8,219	100,000	06/02/2021	06/01/2028
135087-H2-3	CANADA TREASURY BONDS	SD			1.A FE	5,263,850	93.6980	4,684,900	5,000,000	5,206,239	0	(36,619)	0	0	2.000	1.210	JD	8,219	100,000	06/01/2021	06/01/2028
135087-J3-9	CANADA TREASURY BONDS	SD			1.A FE	5,359,450	94.1360	4,706,845	5,000,000	5,291,533	0	(43,287)	0	0	2.250	1.299	JD	9,247	112,500	06/02/2021	06/01/2029
135087-K9-4	CANADA TREASURY BONDS	SD			1.A FE	4,641,000	91.6630	4,583,170	5,000,000	4,702,620	0	61,620	0	0	0.500	2.831	MS	8,288	12,500	06/01/2022	09/01/2025
135087-L5-1	CANADA TREASURY BONDS	SD			1.B FE	4,842,600	89.7690	4,488,470	5,000,000	4,894,173	0	32,787	0	0	0.250	0.929	MS	4,144	12,500	06/01/2021	03/01/2026
135087-L9-3	CANADA TREASURY BONDS	SD			1.A FE	4,998,100	91.1890	4,559,465	5,000,000	4,998,730	0	335	0	0	1.000	1.007	MS	16,575	50,000	06/02/2021	09/01/2026
135087-N4-2	CANADA TREASURY BONDS	SD			1.A FE	4,880,450	96.4600	4,823,045	5,000,000	4,915,460	0	35,010	0	0	1.500	2.799	MN	12,329	37,500	06/02/2022	05/01/2024
135087-N6-7	CANADA TREASURY BONDS	SD			1.A FE	995,750	93.8180	938,186	1,000,000	996,112	0	362	0	0	2.250	2.310	JD	1,849	15,195	03/22/2022	12/01/2029
26682C-SL-8	DURHAM REGIONAL MUNICIPALITY				1.A FE	999,530	92.3020	923,028	1,000,000	999,619	0	92	0	0	1.900	1.909	MN	1,822	19,000	11/16/2021	11/26/2026
26682C-SM-6	DURHAM REGIONAL MUNICIPALITY				1.A FE	997,360	91.1790	911,791	1,000,000	997,810	0	419	0	0	2.000	2.046	MN	1,918	20,000	11/16/2021	11/26/2027
26682C-TH-6	DURHAM REGIONAL MUNICIPALITY	SD			5.B GI	1,279,359	99.8890	1,280,586	1,282,000	1,279,544	0	185	0	0	4.000	4.039	JJ	25,148	0	06/22/2022	07/05/2028
26682C-TK-9	DURHAM REGIONAL MUNICIPALITY				5.B GI	997,980	100.2730	1,002,730	1,000,000	998,080	0	100	0	0	4.200	4.230	JJ	20,597	0	06/22/2022	07/05/2030
40649C-ST-4	HALTON REGIONAL MUNICIPALITY	SD			1.A FE	621,770	100.4720	552,599	550,000	564,402	0	(25,853)	0	0	5.400	0.659	JJ	13,345	29,700	10/06/2020	07/20/2023
40649C-ZF-6	HALTON REGIONAL MUNICIPALITY	SD			1.A FE	3,289,685	96.9430	3,193,316	3,294,000	3,289,900	0	215	0	0	3.550	3.568	JD	3,204	58,469	05/27/2022	06/21/2030
541908-HR-3	LONDON ONTARIO	SD			1.A Z	1,912,807	95.8790	1,893,628	1,975,000	1,921,928	0	9,121	0	0	2.250	3.524	MS	12,905	22,219	08/04/2022	03/16/2025
541908-KB-4	LONDON ONTARIO	SD			1.A Z	1,127,706	99.3760	1,078,233	1,085,000	1,089,007	0	(15,813)	0	0	2.200	0.732	AO	5,886	23,870	07/14/2020	04/02/2023
541908-KE-8	LONDON ONTARIO				1.A Z	2,171,669	95.3380	1,906,768	2,000,000	2,103,230	0	(31,116)	0	0	2.550	0.935	AO	12,575	51,000	10/13/2020	04/02/2026
541908-KZ-1	LONDON ONTARIO				1.A FE	2,298,252	90.5380	2,082,374	2,300,000	2,298,747	0	276	0	0	1.600	1.613	AO	7,662	36,800	03/24/2021	04/16/2027
541908-LA-5	LONDON ONTARIO				1.A FE	2,295,630	89.3030	2,053,976	2,300,000	2,296,624	0	599	0	0	1.750	1.779	AO	8,381	40,250	03/24/2021	04/16/2028
563469-UA-1	MANITOBA (PROVINCE OF)				1.E FE	1,508,099	99.1510	1,462,485	1,475,000	1,478,678	0	(8,690)	0	0	2.550	1.948	JD	2,988	37,613	07/09/2019	06/02/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
563469-UA-1	MANITOBA (PROVINCE OF)	SD			1.E FE	536,781	99.1510	520,545	525,000	526,309	0	(3,093)	0	0	2.550	1.948	JD	1,064	13,388	07/09/2019	06/02/2023
563469-UA-1	MANITOBA (PROVINCE OF)	SD			1.E FE	3,033,750	99.1510	2,974,545	3,000,000	3,003,427	0	(8,177)	0	0	2.550	2.271	JD	6,078	76,500	02/25/2019	06/02/2023
563469-UA-1	MANITOBA (PROVINCE OF)	SD			1.E FE	996,210	99.1510	991,515	1,000,000	999,799	0	406	0	0	2.550	2.593	JD	2,026	25,500	04/18/2013	06/02/2023
563469-UC-7	MANITOBA (PROVINCE OF)	SD			1.E FE	1,047,890	98.5140	985,145	1,000,000	1,027,391	0	(18,979)	0	0	3.300	1.345	JD	2,622	33,000	11/30/2021	06/02/2024
563469-UE-3	MANITOBA (PROVINCE OF)	SD			1.E FE	3,410,190	96.2590	3,369,065	3,500,000	3,464,531	0	13,935	0	0	2.450	2.886	JD	6,813	85,750	11/29/2018	06/02/2025
563469-UP-8	MANITOBA (PROVINCE OF)	SD			1.E FE	2,946,180	94.9730	2,849,208	3,000,000	2,972,838	0	5,685	0	0	2.600	2.819	JD	6,197	78,000	01/16/2018	06/02/2027
563469-UT-0	MANITOBA (PROVINCE OF)	SD			1.E FE	1,993,540	93.2980	1,865,978	2,000,000	1,995,768	0	590	0	0	2.750	2.786	JD	4,370	55,000	02/07/2019	06/02/2029
65355D-K3-8	NIAGARA REGIONAL MUNICIPALITY				1.B FE	3,455,235	98.9600	3,340,910	3,376,000	3,387,981	0	(23,218)	0	0	2.800	2.094	JJ	46,876	94,528	01/14/2020	07/03/2023
65355D-K4-6	NIAGARA REGIONAL MUNICIPALITY	SD			1.B FE	1,997,920	97.5620	1,951,256	2,000,000	1,999,440	0	356	0	0	2.900	2.919	JJ	28,762	58,000	06/06/2018	07/03/2024
65355D-K5-3	NIAGARA REGIONAL MUNICIPALITY	SD			1.B FE	1,052,674	97.1120	1,022,597	1,053,000	1,052,872	0	48	0	0	3.000	3.005	JJ	15,665	31,590	06/06/2018	07/03/2025
65355D-K6-1	NIAGARA REGIONAL MUNICIPALITY	SD			1.B FE	996,760	96.7340	967,345	1,000,000	998,480	0	404	0	0	3.050	3.096	JJ	15,125	30,500	06/06/2018	07/03/2026
65355D-N5-0	NIAGARA REGIONAL MUNICIPALITY				1.B FE	1,994,640	95.0330	1,900,672	2,000,000	1,997,605	0	893	0	0	2.150	2.198	JJ	18,849	43,000	07/03/2019	07/24/2025
65355D-P4-1	NIAGARA REGIONAL MUNICIPALITY	SD			1.B FE	3,320,638	97.6730	3,244,700	3,322,000	3,321,726	0	460	0	0	0.800	0.814	JJ	11,140	26,576	07/07/2020	07/31/2023
669827-GA-9	NOVA SCOTIA (PROVINCE OF)	SD			1.E FE	1,037,230	92.9960	929,966	1,000,000	1,027,755	0	(6,042)	0	0	2.100	1.449	JD	1,726	21,000	06/02/2021	06/01/2027
669827-GC-5	NOVA SCOTIA (PROVINCE OF)				1.E FE	998,860	86.9150	869,154	1,000,000	999,140	0	101	0	0	2.000	2.012	MS	6,630	20,000	01/30/2020	09/01/2030
669827-GD-3	NOVA SCOTIA (PROVINCE OF)	SD			1.E FE	1,997,880	86.5720	1,731,440	2,000,000	1,998,423	0	280	0	0	1.100	1.115	JD	1,808	22,000	01/26/2021	06/01/2028
669827-GD-3	NOVA SCOTIA (PROVINCE OF)	SD			1.E FE	964,190	86.5720	865,720	1,000,000	971,910	0	4,918	0	0	1.100	1.644	JD	904	11,000	06/02/2021	06/01/2028
66989Z-EW-4	NOVA SCOTIA (PROVINCE OF)	SD			1.E FE	955,240	94.0340	940,346	1,000,000	963,938	0	8,698	0	0	1.350	2.980	AO	2,626	6,750	05/31/2022	04/21/2025
68323A-BN-3	ONTARIO (PROVINCE OF)	SD			1.D FE	1,003,820	99.2780	992,785	1,000,000	1,000,156	0	(439)	0	0	2.850	2.806	JD	2,264	28,500	05/21/2013	06/02/2023
68323A-BN-3	ONTARIO (PROVINCE OF)	SD			1.D FE	3,005,130	99.2780	2,978,355	3,000,000	3,000,157	0	(591)	0	0	2.850	2.831	JD	6,793	85,500	11/14/2012	06/02/2023
68323A-BN-3	ONTARIO (PROVINCE OF)	SD			1.D FE	998,200	99.2780	992,785	1,000,000	999,890	0	180	0	0	2.850	2.870	JD	2,264	28,500	11/26/2012	06/02/2023
68323A-BN-3	ONTARIO (PROVINCE OF)	SD			1.D FE	997,360	99.2780	992,785	1,000,000	999,852	0	267	0	0	2.850	2.879	JD	2,264	28,500	11/01/2012	06/02/2023
68323A-BN-3	ONTARIO (PROVINCE OF)	SD			1.D FE	996,810	99.2780	992,785	1,000,000	999,823	0	334	0	0	2.850	2.886	JD	2,264	28,500	03/07/2013	06/02/2023
68323A-BN-3	ONTARIO (PROVINCE OF)	SD			1.D FE	1,963,040	99.2780	1,985,570	2,000,000	1,998,199	0	4,023	0	0	2.850	3.060	JD	4,529	57,000	02/05/2013	06/02/2023
68323A-BN-3	ONTARIO (PROVINCE OF)	SD			1.D FE	1,954,740	99.2780	1,985,570	2,000,000	1,997,734	0	5,099	0	0	2.850	3.116	JD	4,529	57,000	06/12/2013	06/02/2023
68323A-CG-7	ONTARIO (PROVINCE OF)	SD			1.D FE	10,770,800	98.8100	9,881,030	10,000,000	10,177,866	0	(122,013)	0	0	3.500	2.220	JD	27,808	350,000	11/28/2017	06/02/2024
68323A-CX-0	ONTARIO (PROVINCE OF)	SD			1.D FE	4,962,350	96.6300	4,831,520	5,000,000	4,986,560	0	5,279	0	0	2.600	2.715	JD	10,329	130,000	03/06/2018	06/02/2025
68323A-EE-0	ONTARIO (PROVINCE OF)	SD			1.D FE	3,015,120	95.0440	2,851,332	3,000,000	3,007,448	0	(1,580)	0	0	2.600	2.540	JD	6,197	78,000	11/21/2017	06/02/2027
68323A-EE-0	ONTARIO (PROVINCE OF)	SD			1.D FE	2,000,140	95.0440	1,900,888	2,000,000	2,000,061	0	(18)	0	0	2.600	2.599	JD	4,132	52,000	08/02/2017	06/02/2027
68323A-EE-0	ONTARIO (PROVINCE OF)	SD			1.D FE	998,470	95.0440	950,444	1,000,000	999,242	0	157	0	0	2.600	2.618	JD	2,066	26,000	10/31/2017	06/02/2027
68323A-ER-1	ONTARIO (PROVINCE OF)	SD			1.D FE	2,998,860	97.0170	2,910,525	3,000,000	2,999,594	0	167	0	0	2.650	2.656	FA	32,236	79,500	06/15/2018	02/05/2025
68333Z-AB-3	ONTARIO (PROVINCE OF)	SD			1.D FE	1,993,320	98.6490	1,972,996	2,000,000	1,998,989	0	1,386	0	0	2.600	2.672	MS	16,241	52,000	09/11/2018	09/08/2023
68333Z-AB-3	ONTARIO (PROVINCE OF)	SD			1.D FE	1,989,780	98.6490	1,972,996	2,000,000	1,998,503	0	2,078	0	0	2.600	2.708	MS	16,241	52,000	08/01/2018	09/08/2023
68333Z-AC-1	ONTARIO (PROVINCE OF)	SD			1.D FE	1,998,560	95.3580	1,907,168	2,000,000	1,999,175	0	134	0	0	2.900	2.908	JD	4,608	58,000	04/04/2018	06/02/2028
68333Z-AE-7	ONTARIO (PROVINCE OF)	SD			1.D FE	944,580	93.2170	932,177	1,000,000	948,580	0	4,000	0	0	2.700	3.604	JD	2,145	13,500	06/02/2022	06/02/2029
68333Z-AF-4	ONTARIO (PROVINCE OF)				1.D FE	997,770	96.8310	968,310	1,000,000	999,278	0	406	0	0	2.300	2.343	MS	7,184	23,000	02/19/2019	09/08/2024
68333Z-AK-3	ONTARIO (PROVINCE OF)				1.D FE	2,999,670	94.2040	2,826,141	3,000,000	2,999,817	0	57	0	0	1.750	1.752	MS	16,397	52,500	02/20/2020	09/08/2025
68333Z-AW-7	ONTARIO (PROVINCE OF)	SD			1.D FE	998,540	98.9550	989,551	1,000,000	998,650	0	110	0	0	3.600	3.628	MS	11,244	18,000	07/07/2022	03/08/2028
705464-FX-8	PEEL (REGIONAL MUNICIPALITY OF ONTARIO)	SD			1.A FE	1,981,580	94.0440	1,880,884	2,000,000	1,990,208	0	2,399	0	0	2.300	2.434	MN	7,436	46,000	04/05/2019	11/02/2026
705464-HL-2	PEEL (REGIONAL MUNICIPALITY OF ONTARIO)				1.A FE	578,718	88.5230	513,433	580,000	579,109	0	210	0	0	0.950	0.988	FA	2,053	5,510	01/29/2021	02/17/2027
705464-HU-2	PEEL (REGIONAL MUNICIPALITY OF ONTARIO)				1.A FE	1,997,840	93.0130	1,860,268	2,000,000	1,998,431	0	528	0	0	1.600	1.627	MN	4,647	32,000	10/27/2021	11/08/2025
74814Z-EP-4	QUEBEC (PROVINCE OF)	SD			1.D FE	3,198,900	98.9530	2,968,602	3,000,000	3,022,398	0	(33,197)	0	0	3.000	1.864	MS	29,836	90,000	06/13/2017	09/01/2023
74814Z-EP-4	QUEBEC (PROVINCE OF)	SD			1.D FE	8,380,080	98.9530	7,916,272	8,000,000	8,046,315	0	(68,566)	0	0	3.000	2.117	MS	79,562	240,000	11/28/2017	09/01/2023
74814Z-EP-4	QUEBEC (PROVINCE OF)	SD			1.D FE	2,089,980	98.9530	1,979,068	2,000,000	2,010,996	0	(16,277)	0	0	3.000	2.161	MS	19,890	60,000	12/06/2017	09/01/2023
74814Z-EP-4	QUEBEC (PROVINCE OF)	SD			1.D FE	2,092,100	98.9530	1,979,068	2,000,000	2,010,613	0	(15,708)	0	0	3.000	2.190	MS	19,890	60,000	07/19/2017	09/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74814Z-EP-4	QUEBEC (PROVINCE OF)	SD			1.D FE	1,040,870	98.9530	989,534	1,000,000	1,004,956	0	(7,335)	0	0	3.000	2.243	MS	9,945	30,000	11/14/2017	09/01/2023
74814Z-EP-4	QUEBEC (PROVINCE OF)	SD			1.D FE	3,121,530	98.9530	2,968,602	3,000,000	3,014,056	0	(20,801)	0	0	3.000	2.284	MS	29,836	90,000	07/25/2017	09/01/2023
74814Z-ES-8	QUEBEC (PROVINCE OF)	SD			1.D FE	5,257,650	99.1850	4,959,255	5,000,000	5,078,844	0	(45,707)	0	0	3.750	2.773	MS	62,158	187,500	11/29/2018	09/01/2024
74814Z-EV-1	QUEBEC (PROVINCE OF)	SD			1.D FE	3,052,050	96.7950	2,903,859	3,000,000	3,022,105	0	(7,947)	0	0	2.750	2.462	MS	27,349	82,500	02/06/2019	09/01/2025
74814Z-EX-7	QUEBEC (PROVINCE OF)				1.D FE	2,177,980	95.3540	1,907,086	2,000,000	2,114,751	0	(30,653)	0	0	2.500	0.905	MS	16,575	50,000	12/02/2020	09/01/2026
74814Z-FB-4	QUEBEC (PROVINCE OF)				1.D FE	1,082,330	95.4980	954,980	1,000,000	1,064,024	0	(13,216)	0	0	2.750	1.329	MS	9,116	27,500	08/10/2021	09/01/2027
74814Z-FB-4	QUEBEC (PROVINCE OF)	SD			1.D FE	1,050,760	95.4980	954,980	1,000,000	1,041,634	0	(8,479)	0	0	2.750	1.815	MS	9,116	27,500	12/01/2021	09/01/2027
74814Z-FD-0	QUEBEC (PROVINCE OF)				1.D FE	955,050	94.4610	944,618	1,000,000	955,766	0	716	0	0	2.750	3.619	MS	9,116	0	11/22/2022	09/01/2028
748148-QJ-5	QUEBEC (PROVINCE OF)	SD			1.D FE	1,261,087	112.0930	1,222,943	1,091,000	1,260,383	0	(704)	0	0	6.000	3.405	AO	16,320	0	12/15/2022	10/01/2029
803854-JW-9	SASKATCHEWAN (PROVINCE OF)				1.C FE	981,690	98.3920	983,921	1,000,000	983,936	0	2,246	0	0	3.200	4.375	JD	2,455	16,000	10/13/2022	06/03/2024
803854-KE-7	SASKATCHEWAN (PROVINCE OF)	SD			1.C FE	2,027,160	95.2030	1,904,064	2,000,000	2,013,461	0	(2,851)	0	0	2.650	2.488	JD	4,211	53,000	12/07/2017	06/02/2027
803854-KM-9	SASKATCHEWAN (PROVINCE OF)				1.C FE	2,000,920	91.8630	1,837,274	2,000,000	2,000,524	0	(195)	0	0	0.800	0.790	MS	5,260	16,000	11/30/2020	09/02/2025
803854-KM-9	SASKATCHEWAN (PROVINCE OF)				1.C FE	2,993,280	91.8630	2,755,911	3,000,000	2,996,440	0	1,312	0	0	0.800	0.845	MS	7,890	24,000	07/22/2020	09/02/2025
803854-KM-9	SASKATCHEWAN (PROVINCE OF)	SD			1.C FE	4,988,800	91.8630	4,593,185	5,000,000	4,994,066	0	2,186	0	0	0.800	0.845	MS	13,151	40,000	07/22/2020	09/02/2025
83740T-AE-7	SOUTH COAST BRITISH COLUMBIA TRANS AUTH				1.C FE	1,049,900	97.4780	974,787	1,000,000	1,023,251	0	(9,257)	0	0	3.050	2.062	JD	2,256	30,500	01/21/2020	06/04/2025
83740T-AE-7	SOUTH COAST BRITISH COLUMBIA TRANS AUTH				1.C FE	2,091,200	97.4780	1,949,574	2,000,000	2,039,020	0	(15,495)	0	0	3.050	2.219	JD	4,512	61,000	07/12/2019	06/04/2025
891288-DK-5	TORONTO (CITY OF)	SD			1.C FE	1,064,660	96.5930	965,939	1,000,000	1,029,449	0	(13,800)	0	0	2.450	1.029	FA	9,867	24,500	06/02/2020	02/06/2025
891288-DN-9	TORONTO (CITY OF)	SD			1.C FE	3,478,193	94.8690	3,443,763	3,630,000	3,494,427	0	16,234	0	0	2.400	3.550	JD	1,671	43,560	07/19/2022	06/24/2026
891288-DQ-2	TORONTO (CITY OF)	SD			1.C FE	1,028,350	93.9900	939,903	1,000,000	1,023,047	0	(4,943)	0	0	2.400	1.856	JD	1,578	24,000	12/01/2021	06/07/2027
891288-DQ-2	TORONTO (CITY OF)	SD			1.C FE	1,911,320	93.9900	1,879,806	2,000,000	1,954,166	0	9,534	0	0	2.400	2.955	JD	3,156	48,000	03/20/2018	06/07/2027
891288-DZ-2	TORONTO (CITY OF)	SD			1.C FE	996,610	85.9950	859,957	1,000,000	996,923	0	306	0	0	2.200	2.238	JD	603	22,000	12/02/2021	12/21/2031
94180C-F5-2	WATERLOO REGIONAL MUNICIPALITY	SD			1.A FE	966,890	94.1630	941,638	1,000,000	976,815	0	9,925	0	0	0.950	2.280	AO	2,004	9,500	03/16/2022	10/15/2024
94180C-K5-6	WATERLOO REGIONAL MUNICIPALITY	SD			1.A FE	3,027,959	98.6120	2,992,883	3,035,000	3,027,970	0	11	0	0	4.050	4.081	AO	28,625	0	09/22/2022	10/07/2031
94180C-RQ-3	WATERLOO REGIONAL MUNICIPALITY	SD			1.A FE	1,075,292	95.2320	1,030,410	1,082,000	1,075,346	0	54	0	0	3.750	3.822	MN	5,336	0	12/14/2022	05/13/2033
94180C-TE-8	WATERLOO REGIONAL MUNICIPALITY	SD			1.A Z	1,537,280	96.4490	1,452,534	1,506,000	1,532,318	0	(4,962)	0	0	3.200	2.718	MN	7,262	48,192	03/21/2022	11/06/2026
94180C-UP-1	WATERLOO REGIONAL MUNICIPALITY	SD			1.A FE	1,599,802	93.6210	1,520,415	1,624,000	1,603,732	0	3,930	0	0	2.350	2.703	MS	10,038	38,164	03/21/2022	09/26/2026
94180C-YF-9	WATERLOO REGIONAL MUNICIPALITY	SD			1.A FE	1,833,909	93.8730	1,732,912	1,846,000	1,835,618	0	1,709	0	0	2.650	2.787	MN	7,773	48,919	03/21/2022	05/03/2027
94951N-JK-8	WELLINGTON CNTY ONTARIO				1.A FE	999,740	97.2880	972,881	1,000,000	999,757	0	17	0	0	3.400	3.407	JD	2,701	17,000	05/03/2022	06/02/2026
94951N-JM-4	WELLINGTON CNTY ONTARIO				1.A FE	999,250	97.0300	970,301	1,000,000	999,295	0	45	0	0	3.550	3.563	JD	2,821	17,750	05/03/2022	06/02/2028
98704C-QX-7	YORK ONTARIO REGIONAL MUNICIPALITY	SD			1.A FE	2,124,760	95.8720	1,917,448	2,000,000	2,082,319	0	(27,209)	0	0	2.600	1.179	JD	2,279	52,000	06/03/2021	12/15/2025
98704C-RA-6	YORK ONTARIO REGIONAL MUNICIPALITY	SD			1.A FE	1,997,380	92.7390	1,854,790	2,000,000	1,998,229	0	249	0	0	2.650	2.665	AO	10,745	53,000	04/09/2019	04/18/2029
05591F-2A-7	BNG BANK NV (144A)		D		1.A FE	4,977,900	98.6200	4,931,000	5,000,000	4,996,456	0	4,588	0	0	3.000	3.096	MS	41,667	150,000	09/13/2018	09/20/2023
168863-CF-3	CHILE (REPUBLIC OF)		D	1	1.F FE	999,410	92.8530	928,530	1,000,000	999,653	0	58	0	0	3.240	3.247	FA	13,050	32,400	01/30/2018	02/06/2028
500769-HS-6	KFW		D		1.A FE	14,999,250	94.2440	14,136,600	15,000,000	15,000,000	0	0	0	0	2.875	2.875	AO	104,219	431,250	01/24/2018	04/03/2028
G4527H-TF-8	UK GILT TREASURY P-5.0M		B		1.D FE	6,871,716	96.1900	5,867,003	6,099,390	6,090,151	0	8,699	0	(731,833)	0.125	0.264	JJ	3,170	8,084	09/22/2021	01/31/2024
G4527H-TF-8	UK GILT TREASURY P-1.5M		B		1.D FE	1,908,294	96.1900	1,742,674	1,811,700	1,786,372	0	18,344	0	(140,267)	0.125	1.429	JJ	942	1,140	03/14/2022	01/31/2024
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						454,106,704	XXX	429,892,751	448,139,090	449,680,842	0	(1,106,160)	0	(872,099)	XXX	XXX	XXX	1,717,197	9,677,441	XXX	XXX
Bonds - All Other Governments - Residential Mortgage-Backed Securities																					
62959Z-RN-5	CANADA NHA PASS THRU POOL 9751 #97516046			4	1.A	3,327,907	95.8460	3,221,947	3,361,556	3,344,872	0	5,776	0	0	1.740	1.995	MON	4,807	58,732	01/15/2020	01/01/2025
62959Z-X6-5	CANADA NHA PASS THRU POOL 9900 #99000269			4	1.A	1,307,332	88.4360	1,164,249	1,316,481	1,309,348	0	733	0	0	1.920	1.995	MON	2,078	25,176	02/19/2020	01/01/2030
0229999999. Subtotal - Bonds - All Other Governments - Residential Mortgage-Backed Securities						4,635,238	XXX	4,386,196	4,678,037	4,654,220	0	6,509	0	0	XXX	XXX	XXX	6,885	83,908	XXX	XXX
0309999999. Total - All Other Government Bonds						458,741,943	XXX	434,278,947	452,817,127	454,335,062	0	(1,099,652)	0	(872,099)	XXX	XXX	XXX	1,724,082	9,761,349	XXX	XXX
Bonds - U.S. States, Territories and Possessions - 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
246381-GF-8	DELAWARE GENERAL OBLIGATION S2016A			2	1.A FE	10,564,900	101.0830	10,138,625	10,030,000	10,216,648	0	(55,599)	0	0	3.500	2.880	MS	117,017	351,050	03/01/2016	03/01/2033
341150-7G-9	FLORIDA DEPT TRANSN GO S2019			2	1.A FE	7,628,523	85.2010	6,428,415	7,545,000	7,602,785	0	(7,978)	0	0	3.000	2.870	JJ	113,175	226,350	07/23/2019	07/01/2041
604129-4P-8	MINNESOTA GENERAL OBLIGATION S2014A	SD		2	1.A FE	12,441,551	103.4080	10,769,943	10,415,000	10,775,405	0	(219,874)	0	0	5.000	2.750	FA	216,979	520,750	08/12/2014	08/01/2030
604129-3C-8	MINNESOTA GENERAL OBLIGATION S2014B	SD		2	1.A FE	14,856,768	100.9620	14,538,528	14,400,000	14,482,928	0	(50,348)	0	0	3.750	3.372	FA	225,000	540,000	08/12/2014	08/01/2033
60412A-XL-2	MINNESOTA GENERAL OBLIGATION S2021B			2	1.A FE	15,329,346	76.1000	11,833,550	15,550,000	15,347,377	0	14,174	0	0	1.625	1.740	MS	84,229	237,245	09/09/2021	09/01/2035
658256-Z9-6	NORTH CAROLINA GENERAL OBLIG REF S2016A			2	1.A FE	21,916,640	98.9740	20,962,693	21,180,000	21,448,050	0	(74,144)	0	0	3.000	2.610	JD	52,950	635,400	02/24/2016	06/01/2030
658256-3Y-6	NORTH CAROLINA GENERAL OBLIGATION S2018A			2	1.A FE	19,540,800	92.2800	18,456,000	20,000,000	19,618,399	0	18,525	0	0	3.250	3.410	JD	54,167	650,000	07/18/2018	06/01/2038
658256-5H-1	NORTH CAROLINA GENERAL OBLIGATION S2020A			2	1.A FE	19,965,800	81.3510	16,270,200	20,000,000	19,971,289	0	2,500	0	0	1.625	1.640	JD	27,083	325,000	10/08/2020	06/01/2033
658256-5J-7	NORTH CAROLINA GENERAL OBLIGATION S2020A			2	1.A FE	19,746,200	79.5150	15,903,000	20,000,000	19,783,191	0	17,030	0	0	1.625	1.730	JD	27,083	325,000	10/08/2020	06/01/2034
68609B-NN-3	OREGON GENERAL OBLIGATION S2015O			2	1.B FE	4,007,227	106.0140	3,694,588	3,485,000	3,634,856	0	(54,775)	0	0	5.000	3.250	FA	72,604	174,250	06/03/2015	08/01/2036
68609B-QG-5	OREGON GENERAL OBLIGATION S2016A			2	1.B FE	1,241,474	100.9400	1,206,233	1,195,000	1,212,695	0	(4,610)	0	0	3.500	3.060	FA	17,427	41,825	02/23/2016	08/01/2034
83710R-RT-6	SOUTH CAROLINA GENERAL OBLIGATION S2016F			2	1.A FE	3,377,768	91.4140	3,085,223	3,375,000	3,376,050	0	(301)	0	0	2.750	2.740	JD	7,734	92,813	09/22/2016	06/01/2034
924258-W4-4	VERMONT GENERAL OBLIGATION S2015B			2	1.B FE	2,043,895	100.7540	1,994,929	1,980,000	1,998,833	0	(6,835)	0	0	3.250	2.870	FA	24,310	64,350	10/07/2015	08/15/2030
924258-W5-1	VERMONT GENERAL OBLIGATION S2015B			2	1.B FE	4,607,773	100.3620	4,506,254	4,490,000	4,524,783	0	(12,615)	0	0	3.250	2.940	FA	55,127	145,925	10/07/2015	08/15/2031
924258-W8-5	VERMONT GENERAL OBLIGATION S2015B			2	1.B FE	4,405,094	99.5270	4,468,762	4,490,000	4,431,645	0	4,063	0	0	3.125	3.260	FA	53,007	140,313	10/07/2015	08/15/2034
924258-W9-3	VERMONT GENERAL OBLIGATION S2015B			2	1.B FE	4,376,223	98.3390	4,415,421	4,490,000	4,409,312	0	5,072	0	0	3.125	3.300	FA	53,007	140,313	10/07/2015	08/15/2035
928109-B8-9	VIRGINIA GENERAL OBLIGATION REF S2012A	SD			1.A FE	124,809	103.1410	103,141	100,000	104,423	0	(3,056)	0	0	5.000	1.822	JD	417	5,000	12/16/2015	06/01/2024
928109-3S-4	VIRGINIA GENERAL OBLIGATION S2020A			2	1.A FE	6,332,602	81.5480	5,190,530	6,365,000	6,337,689	0	2,379	0	0	1.625	1.670	JD	8,619	103,431	10/15/2020	06/01/2033
928109-3T-2	VIRGINIA GENERAL OBLIGATION S2020A			2	1.A FE	6,395,854	80.6600	5,218,702	6,470,000	6,406,503	0	4,990	0	0	1.625	1.720	JD	8,761	105,138	10/15/2020	06/01/2034
928109-3U-9	VIRGINIA GENERAL OBLIGATION S2020A			2	1.A FE	6,558,102	79.0230	5,195,762	6,575,000	6,560,364	0	1,043	0	0	1.750	1.770	JD	9,589	115,063	10/15/2020	06/01/2035
93974D-RN-0	WASHINGTON GENERAL OBLIGATION S2016B			2	1.B FE	2,746,925	104.0600	2,476,628	2,380,000	2,487,755	0	(39,448)	0	0	5.000	3.160	FA	49,583	119,000	09/30/2015	08/01/2037
93974D-RN-0	WASHINGTON GENERAL OBLIGATION S2016B	SD		2	1.B FE	10,018,196	104.0600	9,032,408	8,680,000	9,072,988	0	(143,868)	0	0	5.000	3.160	FA	180,833	434,000	09/30/2015	08/01/2037
93974D-XX-1	WASHINGTON GO MOTOR VEHICLE FUEL REFS16B	SD		2	1.B FE	15,617,802	106.8920	13,147,716	12,300,000	13,560,682	0	(335,971)	0	0	5.000	2.020	FA	256,250	615,000	06/28/2016	08/01/2033
93974E-PY-6	WASHINGTON MVFT/VRF GO S2021F			2	1.B FE	17,709,782	109.3110	14,658,605	13,410,000	17,047,267	0	(401,590)	0	0	5.000	1.550	JD	55,875	670,500	04/20/2021	06/01/2042
97705M-UL-7	WISCONSIN GENERAL OBLIG TXBL REF S2021-3				1.B FE	5,143,089	88.1800	5,202,620	5,900,000	5,160,125	0	17,036	0	0	0.800	4.925	MN	7,867	0	11/29/2022	05/01/2026
97705M-YS-8	WISCONSIN GENERAL OBLIG TXBL REF S2022-5			1	1.B FE	1,000,000	99.9810	999,810	1,000,000	1,000,000	0	0	0	0	4.751	4.751	MN	7,654	0	10/20/2022	05/01/2027
97705M-YT-6	WISCONSIN GENERAL OBLIG TXBL REF S2022-5			1	1.B FE	1,125,000	100.3590	1,129,039	1,125,000	1,125,000	0	0	0	0	4.858	4.858	MN	8,805	0	10/20/2022	05/01/2028
97705M-YU-3	WISCONSIN GENERAL OBLIG TXBL REF S2022-5			1	1.B FE	75,000	101.0210	75,766	75,000	75,000	0	0	0	0	5.081	5.081	MN	614	0	10/20/2022	05/01/2031
97705M-YV-1	WISCONSIN GENERAL OBLIG TXBL REF S2022-5			1	1.B FE	1,400,000	101.8210	1,425,494	1,400,000	1,400,000	0	0	0	0	5.231	5.231	MN	11,799	0	10/20/2022	05/01/2033
97705M-YW-9	WISCONSIN GENERAL OBLIG TXBL REF S2022-5			1	1.B FE	850,000	102.7300	873,205	850,000	850,000	0	0	0	0	5.381	5.381	MN	7,369	0	10/20/2022	05/01/2034
97705M-YX-7	WISCONSIN GENERAL OBLIG TXBL REF S2022-5			1	1.B FE	1,000,000	103.3360	1,033,360	1,000,000	1,000,000	0	0	0	0	5.531	5.531	MN	8,911	0	10/20/2022	05/01/2035
97705M-YY-5	WISCONSIN GENERAL OBLIG TXBL REF S2022-5			1	1.B FE	500,000	103.7510	518,755	500,000	500,000	0	0	0	0	5.631	5.631	MN	4,536	0	10/20/2022	05/01/2036
97705M-YZ-2	WISCONSIN GENERAL OBLIG TXBL REF S2022-5			1	1.B FE	550,000	103.9990	571,995	550,000	550,000	0	0	0	0	5.731	5.731	MN	5,078	0	10/20/2022	05/01/2037
97705L-7B-7	WISCONSIN GENERAL OBLIGATION REF S2014-4	SD		2	1.B FE	9,112,425	104.0640	7,804,800	7,500,000	7,832,322	0	(175,099)	0	0	5.000	2.510	MN	62,500	375,000	12/11/2014	05/01/2028
97705M-BD-6	WISCONSIN GENERAL OBLIGATION S2015C	SD		2	1.B FE	29,209,968	102.8860	26,148,477	25,415,000	26,066,752	0	(472,767)	0	0	5.000	3.020	MN	211,792	1,270,750	09/01/2015	05/01/2035
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						281,519,534	XXX	249,479,177	264,220,000	269,971,116	0	(1,972,066)	0	0	XXX	XXX	XXX	2,107,753	8,423,464	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						281,519,534	XXX	249,479,177	264,220,000	269,971,116	0	(1,972,066)	0	0	XXX	XXX	XXX	2,107,753	8,423,464	XXX	XXX
Bonds - U.S. Political Subdivisions - Issuer Obligations																					
003554-P3-0	ABINGTON SCHOOL DISTRICT GO REF S2016			2	1.C FE	1,721,194	102.5630	1,774,340	1,730,000	1,723,491	0	420	0	0	4.000	4.040	AO	17,300	69,200	12/05/2016	10/01/2034
006449-HA-3	ADAMS CO SD #12 GO REF S2016B			2	1.C FE	5,573,900	107.2150	5,360,750	5,000,000	5,252,086	0	(58,284)	0	0	5.000	3.620	JD	11,111	250,000	12/01/2016	12/15/2035
012662-GL-0	ALBEMARLE CO GENERAL OBLIGATION S2017			2	1.A FE	1,996,387	96.1020	1,946,066	2,025,000	2,003,222	0	1,265	0	0	3.250	3.350	JD	5,484	65,813	02/22/2017	06/01/2036
013518-3Y-9	ALBUQUERQUE GENERAL OBLIGATION S2014			2	1.B FE	4,446,171	100.0590	4,277,522	4,275,000	4,275,010	0	(11,787)	0	0	3.500	2.940	JJ	74,813	149,625	04/21/2014	07/01/2027
015302-U3-4	ALEXANDRIA GENERAL OBLIGATION S2013			2	1.A FE	3,507,861	100.7000	3,328,135	3,305,000	3,315,991	0	(23,749)	0	0	4.500	3.750	JD	6,610	148,725	07/17/2013	06/15/2029
015302-U4-2	ALEXANDRIA GENERAL OBLIGATION S2013			2	1.A FE	3,488,295	100.7000	3,328,135	3,305,000	3,314,950	0	(21,521)	0	0	4.500	3.820	JD	6,610	148,725	07/17/2013	06/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
015302-U5-9	ALEXANDRIA GENERAL OBLIGATION S2013			2	1.A FE	3,468,862	100.7000	3,328,135	3,305,000	3,313,909	0	(19,296)	0	0	4.500	3.890	JD	6,610	148,725	07/17/2013	06/15/2031
015302-3F-7	ALEXANDRIA GENERAL OBLIGATION S2016A			2	1.A FE	4,119,884	93.0220	3,716,229	3,995,000	4,043,259	0	(12,852)	0	0	3.000	2.640	JJ	55,264	119,850	07/26/2016	07/15/2035
021087-UB-5	ALPINE SCH DIST GO S2013			2	1.A FE	6,865,500	100.1990	6,913,731	6,900,000	6,895,610	0	16,988	0	0	4.000	4.040	MS	81,267	276,000	09/19/2013	03/15/2031
021087-XT-3	ALPINE SCH DIST GO S2019B			2	1.A FE	4,665,000	91.0390	4,246,969	4,665,000	4,665,000	0	0	0	0	2.500	2.500	MS	34,340	116,625	10/15/2019	03/15/2034
021087-XU-0	ALPINE SCH DIST GO S2019B			2	1.A FE	4,751,472	88.1490	4,231,152	4,800,000	4,759,919	0	(2,755)	0	0	2.500	2.580	MS	35,333	120,000	10/15/2019	03/15/2035
033161-N9-7	ANCHORAGE GENERAL OBLIGATION S2013A			2	1.C FE	2,409,773	100.6040	2,308,862	2,295,000	2,302,965	0	(13,386)	0	0	4.000	3.390	FA	38,250	91,800	11/06/2013	08/01/2027
033161-P7-9	ANCHORAGE GENERAL OBLIGATION S2013A			2	1.C FE	2,908,028	100.6040	2,937,637	2,920,000	2,918,051	0	3,098	0	0	4.000	4.030	FA	48,667	116,800	11/06/2013	08/01/2033
033161-7B-0	ANCHORAGE GENERAL OBLIGATION S2018A			2	1.C FE	2,065,998	109.3640	1,913,870	1,750,000	1,936,843	0	(29,894)	0	0	5.000	2.940	MS	29,167	87,500	06/01/2018	09/01/2036
033753-QH-0	ANDERSON CO SCH DIST #5 GO REF S2016			2	1.C FE	6,484,559	97.0070	6,082,339	6,270,000	6,344,906	0	(22,234)	0	0	3.500	3.100	MS	73,150	219,450	02/03/2016	03/01/2036
035339-3L-2	ANKENY GENERAL OBLIGATION REF S2014G			2	1.B FE	2,383,125	100.1680	2,328,906	2,325,000	2,328,163	0	(7,661)	0	0	3.500	3.160	JD	6,781	81,375	11/17/2014	06/01/2028
035771-4S-0	ANNAPOLIS GO TAXABLE REF S2021B				1.B FE	2,242,419	87.8860	1,968,646	2,240,000	2,241,970	0	(414)	0	0	1.500	1.480	FA	14,000	24,360	10/29/2021	08/01/2027
035771-4T-8	ANNAPOLIS GO TAXABLE REF S2021B				1.B FE	2,221,376	86.1250	1,911,975	2,220,000	2,221,169	0	(200)	0	0	1.650	1.640	FA	15,263	26,557	10/29/2021	08/01/2028
035771-4U-5	ANNAPOLIS GO TAXABLE REF S2021B				1.B FE	2,356,721	84.5280	1,986,408	2,350,000	2,355,806	0	(827)	0	0	1.800	1.760	FA	17,625	30,668	10/29/2021	08/01/2029
035771-4V-3	ANNAPOLIS GO TAXABLE REF S2021B				1.B FE	2,385,000	82.6160	1,970,392	2,385,000	2,385,000	0	0	0	0	1.850	1.850	FA	18,384	31,989	10/29/2021	08/01/2030
035771-4W-1	ANNAPOLIS GO TAXABLE REF S2021B				1.B FE	2,625,000	81.2000	2,131,500	2,625,000	2,625,000	0	0	0	0	1.950	1.950	FA	21,328	37,111	10/29/2021	08/01/2031
035771-4X-9	ANNAPOLIS GO TAXABLE REF S2021B			2	1.B FE	2,687,309	79.9720	2,147,248	2,685,000	2,687,085	0	(222)	0	0	2.050	2.040	FA	22,934	39,906	10/29/2021	08/01/2032
035771-4Y-7	ANNAPOLIS GO TAXABLE REF S2021B			2	1.B FE	2,532,075	78.5650	1,995,551	2,540,000	2,532,794	0	599	0	0	2.100	2.130	FA	22,225	38,672	10/29/2021	08/01/2033
035771-4Z-4	ANNAPOLIS GO TAXABLE REF S2021B			2	1.B FE	2,190,105	77.6610	1,704,659	2,195,000	2,190,519	0	334	0	0	2.200	2.220	FA	20,121	35,010	10/29/2021	08/01/2034
035771-5A-8	ANNAPOLIS GO TAXABLE REF S2021B			2	1.B FE	2,250,000	76.8700	1,729,575	2,250,000	2,250,000	0	0	0	0	2.300	2.300	FA	21,563	37,519	10/29/2021	08/01/2035
164555-DN-1	ARAPAHOE CO SD #5 CHERRY CREEK GO S2021			2	1.B FE	41,858,704	73.6650	29,329,720	39,815,000	41,498,273	0	(196,189)	0	0	2.250	1.680	JD	39,815	895,838	02/10/2021	12/15/2040
038681-W5-7	ARAPAHOE CO SD #5 GO REF S04 (FSA)	SD		2	1.B FE	7,226,570	99.2190	10,442,800	10,525,000	10,273,825	0	251,378	0	0	2.000	4.580	JD	9,356	210,500	12/30/2005	12/15/2023
038699-TY-0	ARAPAHOE CO SD #6 LITTLETON GO S2019A			2	1.C FE	1,941,499	114.9350	1,781,493	1,550,000	1,796,842	0	(38,151)	0	0	5.500	2.580	JD	7,104	85,250	01/11/2019	12/01/2032
041431-TA-5	ARLINGTON CO GENERAL OBLIGATION S2018A			2	1.A FE	10,998,087	110.0170	10,182,073	9,255,000	10,281,663	0	(166,154)	0	0	5.000	2.850	FA	174,817	462,750	06/07/2018	08/15/2036
041826-7X-0	ARLINGTON ISD GEN OBLIG REF S2022			2	1.A FE	1,722,180	97.2500	1,458,750	1,500,000	1,703,375	0	(18,805)	0	0	4.000	2.170	FA	22,667	27,000	02/10/2022	02/15/2044
041826-T2-4	ARLINGTON ISD GENERAL OBLIG S2015 (PSF)			2	1.A FE	3,928,896	100.6670	3,865,613	3,840,000	3,862,396	0	(10,021)	0	0	4.000	3.710	FA	58,027	153,600	06/24/2015	02/15/2036
041826-3C-0	ARLINGTON ISD GENERAL OBLIG S2017 (PSF)			2	1.A FE	2,132,361	105.8060	1,915,089	1,810,000	1,935,477	0	(38,057)	0	0	5.000	2.670	FA	34,189	90,500	06/09/2017	02/15/2037
052430-JJ-5	AUSTIN ISD GENERAL OBLIG REF S14A (PSF)			2	1.A FE	4,036,494	101.9560	3,925,306	3,850,000	3,884,042	0	(20,632)	0	0	4.000	3.420	FA	64,167	154,000	07/31/2014	08/01/2034
052430-TA-3	AUSTIN ISD GENERAL OBLIG S2021 (PSF)			2	1.A FE	9,387,766	66.8590	6,328,204	9,465,000	9,392,106	0	3,190	0	0	2.000	2.050	FA	78,875	177,206	07/22/2021	08/01/2041
054231-RL-1	AVON LOCAL SCH DIST GO TXBL CABS REF S20	@			1.C FE	192,898	79.1960	170,271	215,000	199,419	0	3,028	0	0	0.000	1.536	N/A	0	0	09/30/2020	12/01/2027
054231-RM-9	AVON LOCAL SCH DIST GO TXBL CABS REF S20	@			1.C FE	219,833	75.3800	192,219	255,000	228,770	0	4,159	0	0	0.000	1.843	N/A	0	0	09/30/2020	12/01/2028
054231-RN-7	AVON LOCAL SCH DIST GO TXBL CABS REF S20	@			1.C FE	461,357	71.5050	393,278	550,000	481,149	0	9,214	0	0	0.000	1.943	N/A	0	0	09/30/2020	12/01/2029
054231-RA-5	AVON LOCAL SCHOOL DIST GO TXBL REF S2020				1.C FE	80,000	84.7580	67,806	80,000	80,000	0	0	0	0	1.286	1.286	JD	86	1,029	09/30/2020	12/01/2027
054231-RB-3	AVON LOCAL SCHOOL DIST GO TXBL REF S2020				1.C FE	85,000	82.8690	70,439	85,000	85,000	0	0	0	0	1.473	1.473	JD	104	1,252	09/30/2020	12/01/2028
054231-RC-1	AVON LOCAL SCHOOL DIST GO TXBL REF S2020				1.C FE	145,000	80.6240	116,905	145,000	145,000	0	0	0	0	1.573	1.573	JD	190	2,281	09/30/2020	12/01/2029
054231-RD-9	AVON LOCAL SCHOOL DIST GO TXBL REF S2020			2	1.C FE	425,000	78.7580	334,722	425,000	425,000	0	0	0	0	1.663	1.663	JD	589	7,068	09/30/2020	12/01/2030
054231-RE-7	AVON LOCAL SCHOOL DIST GO TXBL REF S2020			2	1.C FE	805,000	76.9580	619,512	805,000	805,000	0	0	0	0	1.753	1.753	JD	1,176	14,112	09/30/2020	12/01/2031
054231-RF-4	AVON LOCAL SCHOOL DIST GO TXBL REF S2020			2	1.C FE	850,000	75.5350	642,048	850,000	850,000	0	0	0	0	1.853	1.853	JD	1,313	15,751	09/30/2020	12/01/2032
054231-RG-2	AVON LOCAL SCHOOL DIST GO TXBL REF S2020			2	1.C FE	1,050,000	74.3100	780,255	1,050,000	1,050,000	0	0	0	0	1.953	1.953	JD	1,709	20,507	09/30/2020	12/01/2033
054231-RH-0	AVON LOCAL SCHOOL DIST GO TXBL REF S2020			2	1.C FE	1,285,000	73.1960	940,569	1,285,000	1,285,000	0	0	0	0	2.053	2.053	JD	2,198	26,381	09/30/2020	12/01/2034
054231-RJ-6	AVON LOCAL SCHOOL DIST GO TXBL REF S2020			2	1.C FE	1,215,000	72.2270	877,558	1,215,000	1,215,000	0	0	0	0	2.153	2.153	JD	2,180	26,159	09/30/2020	12/01/2035
05914F-XT-2	BALTIMORE CO GENERAL OBLIGATION REF S15			2	1.A FE	10,005,779	101.3410	9,703,401	9,575,000	9,697,747	0	(45,116)	0	0	3.500	2.980	FA	139,635	335,125	06/16/2015	08/01/2028
05914F-YT-1	BALTIMORE CO GENERAL OBLIGATION S2016			2	1.A FE	3,350,119	105.9380	2,939,780	2,775,000	2,970,199	0	(60,048)	0	0	5.000	2.610	FA	57,813	138,750	02/23/2016	02/01/2036
05914F-6C-9	BALTIMORE CO GENERAL OBLIGATION S2020			2	1.A FE	23,509,546	100.2700	19,437,340	19,385,000	22,423,483	0	(395,956)	0	0	4.000	1.670	MS	258,467	775,400	02/26/2020	03/01/2040
069383-4W-4	BARTLETT GENERAL OBLIGATION REF S2017			2	1.B FE	2,875,213	105.0500	2,699,785	2,570,000	2,723,603	0	(30,563)	0	0	4.000	2.630	MS	34,267	102,800	09/19/2017	09/01/2032
074347-H7-3	BEAUFORT CO GENERAL OBLIGATION S2017A			2	1.B FE	4,818,803	94.3700	4,562,790	4,835,000	4,822,848	0	809	0	0	3.125	3.150	FA	62,956	151,094	07/20/2017	02/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
073900-F2-3	BEAUFORT CO SCHOOL DIST GO REF S2015			2	1.C FE	2,983,129	101.1330	2,867,121	2,835,000	2,870,989	0	(15,906)	0	0	3.500	2.890	MS	33,075	99,225	03/17/2015	03/01/2028
073900-B7-6	BEAUFORT CO SCHOOL DIST GO S2014B			2	1.C FE	1,565,675	101.5350	1,482,411	1,460,000	1,474,223	0	(11,829)	0	0	4.000	3.140	MS	19,467	58,400	04/08/2014	03/01/2028
073900-B8-4	BEAUFORT CO SCHOOL DIST GO S2014B			2	1.C FE	1,618,070	101.5070	1,542,906	1,520,000	1,533,241	0	(11,007)	0	0	4.000	3.230	MS	20,267	60,800	04/08/2014	03/01/2029
082744-CN-1	BENTON & LINN CNTYS SD#509J GO S2018A			2	1.B FE	1,860,373	108.3120	1,895,460	1,750,000	1,813,880	0	(10,209)	0	0	5.000	3.180	JD	3,889	87,500	07/19/2018	06/15/2038
082744-DC-4	BENTON & LINN CNTYS SD#509J GO S2018B			2	1.B FE	5,871,950	109.6200	5,481,000	5,000,000	5,512,963	0	(85,470)	0	0	5.000	2.950	JD	11,111	250,000	07/26/2018	06/15/2035
082887-PW-4	BENTON CO SD #17 KENNEWICK GO S2019			2	1.A FE	8,657,093	87.6770	7,584,061	8,650,000	8,654,946	0	(712)	0	0	2.750	2.740	JD	19,823	237,875	09/12/2019	12/01/2036
083763-ML-3	BERGEN CO GENERAL OBLIGATION S2013C			2	1.A FE	3,796,050	101.0390	3,788,963	3,750,000	3,754,920	0	(5,279)	0	0	4.000	3.850	JD	12,500	150,000	12/11/2013	12/01/2030
083763-MM-1	BERGEN CO GENERAL OBLIGATION S2013C			2	1.A FE	3,768,300	101.0390	3,788,963	3,750,000	3,751,905	0	(2,108)	0	0	4.000	3.940	JD	12,500	150,000	12/11/2013	12/01/2031
083774-KB-4	BERGEN CO IMPT AUTH CNTY GTD GO REF S16			2	1.A FE	1,061,890	101.3760	1,013,760	1,000,000	1,023,584	0	(6,108)	0	0	3.500	2.810	FA	13,222	35,000	02/24/2016	08/15/2031
084167-LZ-6	BERKELEY CO GENERAL OBLIGATION S2016			2	1.B FE	4,227,234	98.1760	4,103,757	4,180,000	4,196,238	0	(4,860)	0	0	3.000	2.870	MS	41,800	125,400	01/13/2016	03/01/2031
087672-AM-3	BETTENDORF GENERAL OBLIGATION S2019A			2	1.C FE	614,085	89.1850	552,947	620,000	615,496	0	481	0	0	2.125	2.220	JD	1,098	13,175	12/04/2019	06/01/2031
087672-AN-1	BETTENDORF GENERAL OBLIGATION S2019A			2	1.C FE	621,911	88.9490	560,379	630,000	623,647	0	595	0	0	2.250	2.370	JD	1,181	14,175	12/04/2019	06/01/2032
087672-AP-6	BETTENDORF GENERAL OBLIGATION S2019A			2	1.C FE	639,264	89.9620	575,757	640,000	639,410	0	48	0	0	2.500	2.510	JD	1,333	16,000	12/04/2019	06/01/2033
087672-AQ-4	BETTENDORF GENERAL OBLIGATION S2019A			2	1.C FE	656,255	89.0210	591,990	665,000	657,811	0	534	0	0	2.500	2.610	JD	1,385	16,625	12/04/2019	06/01/2034
087672-AR-2	BETTENDORF GENERAL OBLIGATION S2019A			2	1.C FE	673,594	88.1530	599,440	680,000	674,642	0	358	0	0	2.625	2.700	JD	1,488	17,850	12/04/2019	06/01/2035
087672-AS-0	BETTENDORF GENERAL OBLIGATION S2019A			2	1.C FE	694,076	87.8370	610,467	695,000	694,216	0	47	0	0	2.750	2.760	JD	1,593	19,113	12/04/2019	06/01/2036
087672-AT-8	BETTENDORF GENERAL OBLIGATION S2019A			2	1.C FE	709,116	84.2950	602,709	715,000	709,934	0	281	0	0	2.750	2.810	JD	1,639	19,663	12/04/2019	06/01/2037
087672-AU-5	BETTENDORF GENERAL OBLIGATION S2019A			2	1.C FE	729,448	82.4310	609,989	740,000	730,810	0	468	0	0	2.750	2.850	JD	1,696	20,350	12/04/2019	06/01/2038
090874-NK-0	BIRDVILLE ISD GO S2019 (PSF)			2	1.A FE	11,351,344	97.8110	10,700,523	10,940,000	11,188,970	0	(43,701)	0	0	4.000	3.510	FA	165,316	437,600	01/16/2019	02/15/2040
091212-DU-1	BIRMINGHAM PUBLIC SCHOOLS GO S2015			2	1.C FE	4,811,815	100.8000	4,813,200	4,775,000	4,784,848	0	(4,042)	0	0	3.875	3.780	MN	30,839	185,031	06/09/2015	05/01/2035
094797-Y7-6	BLOOMINGTON ISD#271 GO S2014B			2	1.A FE	6,943,984	100.6420	6,924,170	6,880,000	6,894,959	0	(6,881)	0	0	3.500	3.390	FA	100,333	240,800	12/10/2014	02/01/2035
101547-YD-3	BOULDER VALLEY SD #RE-2 GO REF S2019B			2	1.B FE	9,640,400	98.2040	9,820,400	10,000,000	9,717,743	0	21,137	0	0	3.000	3.310	JD	25,000	300,000	01/24/2019	12/01/2033
103637-JB-1	BOZEMAN GENERAL OBLIGATION S2019			2	1.B FE	1,061,900	82.8120	886,088	1,070,000	1,063,261	0	417	0	0	2.375	2.430	JJ	12,706	25,413	08/29/2019	07/01/2036
117583-C2-8	BRYAN ISD GENERAL OBLIG S2016 (PSF)			2	1.A FE	1,898,889	97.8350	1,770,814	1,810,000	1,841,611	0	(9,549)	0	0	3.500	2.910	FA	23,932	63,350	06/07/2016	02/15/2036
121638-JC-5	BURLINGTON CNTY GO TAXABLE REF S2020B				1.B FE	1,000,000	90.4540	904,540	1,000,000	1,000,000	0	0	0	0	1.108	1.108	MS	3,693	11,080	10/30/2020	09/01/2025
121638-JD-3	BURLINGTON CNTY GO TAXABLE REF S2020B				1.B FE	1,680,000	87.9180	1,477,022	1,680,000	1,680,000	0	0	0	0	1.378	1.378	MS	7,717	23,150	10/30/2020	09/01/2026
121638-JF-8	BURLINGTON CNTY GO TAXABLE REF S2020B				1.B FE	1,450,000	83.9240	1,216,898	1,450,000	1,450,000	0	0	0	0	1.806	1.806	MS	8,729	26,187	10/30/2020	09/01/2028
126775-TT-2	CABARRUS CO GENERAL OBLIGATION REF S2013				1.A FE	4,918,313	100.3150	4,263,388	4,250,000	4,263,169	0	(79,460)	0	0	5.000	3.080	MS	70,833	212,500	08/22/2013	03/01/2023
127109-PW-0	CABRILLO CCD GO REF S2019A			2	1.C FE	6,744,587	83.6820	5,656,903	6,760,000	6,746,618	0	617	0	0	2.875	2.890	FA	80,979	194,350	09/18/2019	08/01/2039
131537-E3-2	CALVERT CO GENERAL OBLIGATION REF S2016			2	1.A FE	2,475,951	96.0460	2,300,302	2,395,000	2,425,545	0	(8,321)	0	0	2.500	2.120	JJ	29,938	59,875	07/19/2016	07/01/2029
132285-3N-5	CAMBRIDGE GEN OBLIG LTD S2016			2	1.A FE	567,468	98.6580	542,619	550,000	556,023	0	(1,822)	0	0	3.250	2.880	FA	6,753	17,875	03/01/2016	02/15/2034
132285-4K-0	CAMBRIDGE GEN OBLIG LTD S2017B			2	1.A FE	981,991	97.2380	962,656	990,000	984,084	0	389	0	0	3.250	3.310	FA	12,155	32,175	03/01/2017	02/15/2035
132285-5R-4	CAMBRIDGE GEN OBLIG LTD S2018B			2	1.A FE	2,953,197	98.2160	2,902,283	2,955,000	2,953,660	0	105	0	0	3.125	3.130	FA	34,885	92,344	03/02/2018	02/15/2033
132285-5U-7	CAMBRIDGE GEN OBLIG LTD S2018B			2	1.A FE	2,935,054	95.0100	2,807,546	2,955,000	2,939,294	0	938	0	0	3.250	3.300	FA	36,281	96,038	03/02/2018	02/15/2036
134159-XL-1	CAMPBELL UHSD GO REF S2017A-1			2	1.B FE	1,332,338	104.4670	1,305,838	1,250,000	1,287,000	0	(8,355)	0	0	4.000	3.220	FA	20,833	50,000	02/07/2017	08/01/2032
139015-PT-2	CANYON ISD GENERAL OBLIGATION REF S2016			2	1.A FE	1,509,855	108.5160	1,399,856	1,290,000	1,387,741	0	(21,950)	0	0	5.000	3.030	FA	24,367	64,500	12/12/2016	02/15/2032
139078-ER-6	CANYONS SCHOOL DISTRICT GO S2018B			2	1.A FE	4,693,713	101.4660	4,819,635	4,750,000	4,705,672	0	3,073	0	0	3.500	3.600	JD	7,389	166,250	10/24/2018	06/15/2034
139078-FK-0	CANYONS SCHOOL DISTRICT GO S2020			2	1.A FE	1,976,780	85.6040	1,712,080	2,000,000	1,980,865	0	1,451	0	0	2.125	2.220	JD	1,889	42,500	02/06/2020	06/15/2034
139078-FK-0	CANYONS SCHOOL DISTRICT GO S2020	SD.		2	1.A FE	9,883,900	85.6040	8,560,400	10,000,000	9,904,326	0	7,256	0	0	2.125	2.220	JD	9,444	212,500	02/06/2020	06/15/2034
139078-FL-8	CANYONS SCHOOL DISTRICT GO S2020			2	1.A FE	7,710,010	84.8590	6,576,573	7,750,000	7,716,531	0	2,295	0	0	2.250	2.290	JD	7,750	174,375	02/06/2020	06/15/2035
139078-FM-6	CANYONS SCHOOL DISTRICT GO S2020			2	1.A FE	3,185,784	81.3160	2,622,441	3,225,000	3,191,645	0	2,086	0	0	2.250	2.340	JD	3,225	72,563	02/06/2020	06/15/2036
142665-EN-4	CARLSBAD USD GO REF S2016			2	1.C FE	1,861,399	98.1630	1,806,199	1,840,000	1,848,063	0	(2,114)	0	0	3.000	2.870	FA	23,000	55,200	01/21/2016	08/01/2032
144879-6L-2	CARROLL CO GENERAL OBLIGATION REF S2015			2	1.A FE	1,372,784	99.6150	1,354,764	1,360,000	1,364,009	0	(1,350)	0	0	3.000	2.890	MN	6,800	40,800	11/19/2015	11/01/2029
144879-6Q-1	CARROLL CO GENERAL OBLIGATION REF S2015			2	1.A FE	1,383,062	100.0060	1,355,081	1,355,000	1,363,895	0	(2,970)	0	0	3.375	3.130	MN	7,622	45,731	11/19/2015	11/01/2033
144879-4U-4	CARROLL CO GENERAL OBLIGATION S2013			2	1.A FE	1,325,214	100.9300	1,276,765	1,265,000	1,270,826	0	(6,833)	0	0	4.000	3.430	MN	8,433	50,600	11/14/2013	11/01/2027

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
144879-4V-2	CARROLL CO GENERAL OBLIGATION S2013			2	1.A FE	1,304,932	100.9300	1,271,718	1,260,000	1,264,360	0	(5,123)	0	0	4.000	3.570	MN	8,400	50,400	11/14/2013	11/01/2028
144879-4W-0	CARROLL CO GENERAL OBLIGATION S2013			2	1.A FE	1,292,193	100.9300	1,271,718	1,260,000	1,263,126	0	(3,686)	0	0	4.000	3.690	MN	8,400	50,400	11/14/2013	11/01/2029
144879-4X-8	CARROLL CO GENERAL OBLIGATION S2013			2	1.A FE	1,280,651	100.9300	1,271,718	1,260,000	1,261,995	0	(2,374)	0	0	4.000	3.800	MN	8,400	50,400	11/14/2013	11/01/2030
144879-4Y-6	CARROLL CO GENERAL OBLIGATION S2013			2	1.A FE	1,284,167	101.0310	1,272,991	1,260,000	1,262,349	0	(2,786)	0	0	4.125	3.890	MN	8,663	51,975	11/14/2013	11/01/2031
144879-4Z-3	CARROLL CO GENERAL OBLIGATION S2013			2	1.A FE	1,274,830	101.0310	1,272,991	1,260,000	1,261,426	0	(1,717)	0	0	4.125	3.980	MN	8,663	51,975	11/14/2013	11/01/2032
144879-5A-7	CARROLL CO GENERAL OBLIGATION S2013			2	1.A FE	1,268,656	101.0310	1,272,991	1,260,000	1,260,811	0	(1,005)	0	0	4.125	4.040	MN	8,663	51,975	11/14/2013	11/01/2033
144880-AV-3	CARROLL CO GENERAL OBLIGATION S2019A			2	1.A FE	1,486,290	82.3340	1,235,010	1,500,000	1,487,963	0	551	0	0	2.750	2.810	MN	6,875	41,250	10/17/2019	11/01/2039
145232-GX-6	CARROLL ISD GENERAL OBLIGATION REF S19A			2	1.A FE	2,474,470	85.2290	2,113,679	2,480,000	2,475,186	0	229	0	0	2.875	2.890	FA	26,936	71,300	11/13/2019	02/15/2039
145232-GY-4	CARROLL ISD GENERAL OBLIGATION REF S19A			2	1.A FE	2,545,214	83.1590	2,124,712	2,555,000	2,546,379	0	382	0	0	2.875	2.900	FA	27,750	73,456	11/13/2019	02/15/2040
145232-GZ-1	CARROLL ISD GENERAL OBLIGATION REF S19A			2	1.A FE	2,602,268	81.7040	2,144,730	2,625,000	2,604,761	0	834	0	0	2.875	2.930	FA	28,510	75,469	11/13/2019	02/15/2041
145232-FG-4	CARROLL ISD GENERAL OBLIGATION S2018			2	1.A FE	1,815,374	94.2930	1,791,567	1,900,000	1,830,027	0	3,669	0	0	3.500	3.840	FA	25,122	66,500	09/20/2018	02/15/2037
145628-VP-5	CARROLLTON-FMRS BRH ISD GO REF S15A(PSF)			2	1.A FE	626,004	101.3290	607,974	600,000	606,703	0	(3,013)	0	0	3.750	3.200	FA	8,500	22,500	11/18/2015	02/15/2030
147051-VS-2	CARY GENERAL OBLIGATION S2017A			2	1.A FE	1,549,252	95.3300	1,487,148	1,560,000	1,552,323	0	620	0	0	2.875	2.930	JD	3,738	44,850	09/26/2017	06/01/2033
147051-WY-8	CARY GENERAL OBLIGATION S2019A			2	1.A FE	840,023	89.7630	758,497	845,000	841,061	0	316	0	0	2.500	2.550	MS	7,042	21,125	07/16/2019	09/01/2033
14984P-BV-6	CECIL CO GENERAL OBLIGATION REF S2016			2	1.B FE	2,309,990	93.6530	2,130,606	2,275,000	2,286,921	0	(3,644)	0	0	3.250	3.070	FA	30,807	73,938	01/21/2016	02/01/2036
14984P-DX-0	CECIL CO GENERAL OBLIGATION S2019			2	1.A	223,693	98.0450	220,601	225,000	223,963	0	141	0	0	2.750	2.790	FA	2,578	6,188	11/20/2019	08/01/2038
14984P-ER-2	CECIL CO GENERAL OBLIGATION S2019			2	1.C FE	2,828,471	82.1460	2,337,054	2,845,000	2,830,660	0	724	0	0	2.750	2.790	FA	32,599	78,238	11/20/2019	08/01/2038
15722T-JW-2	CHABOT-LAS POSITAS CCD GO TXBL S2021			1	1.C FE	2,568,510	77.8270	2,334,810	3,000,000	2,596,689	0	28,179	0	0	1.890	3.735	FA	23,625	28,350	04/12/2022	08/01/2031
158843-YP-1	CHANDLER GO TAXABLE REF S2021				1.A FE	5,000,000	85.9030	4,295,150	5,000,000	5,000,000	0	0	0	0	1.750	1.750	JJ	43,750	51,042	11/17/2021	07/01/2028
158843-WW-8	CHANDLER LTGO REF S2014	SD		2	1.A FE	15,625,050	101.0650	15,159,750	15,000,000	15,109,208	0	(70,142)	0	0	3.500	3.000	JJ	262,500	525,000	09/30/2014	07/01/2028
159429-WS-4	CHAPEL HILL GENERAL OBLIGATION S2018			2	1.A FE	622,156	97.8300	611,438	625,000	622,966	0	184	0	0	3.000	3.040	MN	3,125	18,750	04/03/2018	05/01/2032
159429-WV-7	CHAPEL HILL GENERAL OBLIGATION S2018			2	1.A FE	618,875	94.7130	591,956	625,000	620,237	0	309	0	0	3.125	3.200	MN	3,255	19,531	04/03/2018	05/01/2035
159808-GN-8	CHARLES CO GENERAL OBLIGATION REF S2016			2	1.A FE	1,867,982	99.7780	1,885,804	1,890,000	1,875,704	0	1,379	0	0	3.250	3.350	AO	15,356	61,425	11/15/2016	10/01/2031
159808-LF-9	CHARLES CO GENERAL OBLIGATION S2018			2	1.A FE	2,996,807	100.2950	3,033,924	3,025,000	3,003,765	0	1,794	0	0	3.375	3.460	AO	25,523	102,094	10/30/2018	10/01/2032
159808-RH-9	CHARLES CO GENERAL OBLIGATION S2021			2	1.A FE	1,014,385	65.5910	675,587	1,030,000	1,015,050	0	605	0	0	2.000	2.090	AO	5,150	17,224	11/16/2021	10/01/2042
160069-YA-2	CHARLESTON CO GENERAL OBLIGATION S2015A			2	1.A FE	1,178,064	97.7760	1,173,312	1,200,000	1,185,280	0	1,114	0	0	3.125	3.260	MN	6,250	37,500	10/21/2015	11/01/2033
160069-YY-0	CHARLESTON CO GENERAL OBLIGATION S2017A			2	1.A FE	9,717,246	101.7030	9,061,737	8,910,000	9,332,366	0	(80,246)	0	0	4.000	2.940	MN	59,400	356,400	11/17/2017	11/01/2037
160069-B5-8	CHARLESTON CO GENERAL OBLIGATION S2019A			2	1.A FE	1,510,531	83.6760	1,267,691	1,515,000	1,511,106	0	192	0	0	2.750	2.770	MN	6,944	41,663	10/18/2019	11/01/2038
160069-D7-2	CHARLESTON CO GENERAL OBLIGATION S2019B			2	1.A FE	6,251,258	84.6190	5,373,307	6,350,000	6,266,265	0	4,910	0	0	2.625	2.740	MN	27,781	166,688	10/17/2019	11/01/2036
159902-EM-3	CHARLESTON CO PARK & REC DIST GO S2017			2	1.B FE	1,889,328	87.9680	1,970,483	2,240,000	2,012,429	0	24,623	0	0	1.500	2.920	FA	14,000	33,600	08/23/2017	02/01/2031
161035-FY-1	CHARLOTTE GENERAL OBLIGATION REF S2014A			2	1.A FE	6,884,651	101.5590	6,657,192	6,555,000	6,611,088	0	(35,843)	0	0	4.000	3.410	JJ	131,100	262,200	04/10/2014	07/01/2033
161035-HD-5	CHARLOTTE GENERAL OBLIGATION REF S2016			2	1.A FE	2,036,847	103.5470	1,874,201	1,810,000	1,898,586	0	(23,911)	0	0	4.000	2.530	JJ	36,200	72,400	10/06/2016	07/01/2033
161035-LS-7	CHARLOTTE GENERAL OBLIGATION REF S2021A			2	1.A FE	1,872,113	69.1720	1,296,975	1,875,000	1,872,243	0	130	0	0	2.000	2.010	JD	3,125	37,396	11/10/2021	06/01/2040
161035-LT-5	CHARLOTTE GENERAL OBLIGATION REF S2021A			2	1.A FE	1,611,984	67.5880	1,098,305	1,625,000	1,612,578	0	550	0	0	2.000	2.050	JD	2,708	32,410	11/10/2021	06/01/2041
161069-R4-3	CHARLOTTESVILLE GEN OBLIG REF S2016			2	1.A FE	378,869	94.0480	347,978	370,000	373,455	0	(886)	0	0	3.000	2.730	MS	3,700	11,100	05/23/2016	09/01/2035
161069-T8-2	CHARLOTTESVILLE GEN OBLIG S2017			2	1.A FE	681,527	93.4080	639,845	685,000	682,305	0	151	0	0	3.125	3.160	JD	951	21,406	06/15/2017	12/15/2036
161681-UF-6	CHASKA ISD#112 GO S2016A			2	1.B FE	5,090,050	99.4390	4,862,567	4,890,000	4,958,522	0	(20,925)	0	0	3.500	3.020	FA	71,313	171,150	01/21/2016	02/01/2036
162376-BZ-9	CHATTANOOGA GEN OBLIG REF S2015B			2	1.A FE	2,221,442	100.1180	2,167,555	2,165,000	2,182,554	0	(5,900)	0	0	3.000	2.700	MN	10,825	64,950	10/20/2015	11/01/2028
16532L-KX-3	CHESAPEAKE GENERAL OBLIGATION REF S2017A			2	1.A FE	3,530,514	103.7300	3,469,769	3,345,000	3,435,161	0	(17,923)	0	0	4.000	3.360	FA	55,750	133,800	03/13/2017	08/01/2033
165573-M6-0	CHESTER CO GENERAL OBLIGATION REF S2017			2	1.A FE	3,895,395	104.9890	3,674,615	3,500,000	3,707,976	0	(39,455)	0	0	4.000	2.690	MN	17,889	140,000	12/15/2017	11/15/2032
166393-5V-6	CHESTERFIELD CO GENERAL OBLIG REF S2016			2	1.A FE	2,219,925	98.5540	2,064,706	2,095,000	2,137,705	0	(13,531)	0	0	3.250	2.540	JJ	34,044	68,088	06/14/2016	01/01/2035
166393-7A-0	CHESTERFIELD CO GENERAL OBLIG S2017B			2	1.A FE	4,074,366	96.5640	3,968,780	4,110,000	4,083,537	0	1,785	0	0	3.125	3.190	JJ	64,219	128,438	06/16/2017	01/01/2035
179090-MX-0	CLACKAMAS CO SD #7J LAKE OSWEGO GO S17			2	1.C FE	2,699,250	102.2970	2,557,425	2,500,000	2,597,393	0	(20,312)	0	0	4.000	3.050	JD	8,333	100,000	08/16/2017	06/01/2036
181216-ED-0	CLARK CO SD #112-6 WASHOUGAL GO S2015			2	1.A FE	1,608,155	104.3440	1,486,902	1,425,000	1,475,417	0	(19,687)	0	0	5.000	3.460	JD	5,938	71,250	05/20/2015	12/01/2034
18347A-JM-4	CLAY CO PUB SCH DIST #53-LIBERTY GO S16			2	1.C FE	1,805,488	102.7870	1,644,592	1,600,000	1,672,590	0	(21,775)	0	0	4.000	2.500	MS	21,333	64,000	05/10/2016	03/01/2033

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
184540-7B-2	CLEAR CREEK ISD GO REF S2015 (PSF)			2	1.A FE	3,625,266	104.0980	3,221,833	3,095,000	3,222,546	0	(57,428)	0	0	5.000	2.980	FA	58,461	154,750	03/16/2015	02/15/2034
190335-GU-7	COAST CCD GO REF S2015	SD		2	1.B FE	19,811,095	103.6920	19,183,020	18,500,000	18,889,470	0	(140,497)	0	0	4.000	3.150	FA	308,333	740,000	10/15/2015	08/01/2032
190335-JU-4	COAST CCD GO S2019F			2	1.B FE	892,009	90.3050	776,623	860,000	882,157	0	(3,329)	0	0	3.000	2.540	FA	10,750	25,800	11/21/2019	08/01/2036
190335-JV-2	COAST CCD GO S2019F			2	1.B FE	1,032,280	88.7100	887,100	1,000,000	1,022,359	0	(3,353)	0	0	3.000	2.600	FA	12,500	30,000	11/21/2019	08/01/2037
190335-JW-0	COAST CCD GO S2019F			2	1.B FE	2,255,284	86.5870	1,896,255	2,190,000	2,235,248	0	(6,778)	0	0	3.000	2.630	FA	27,375	65,700	11/21/2019	08/01/2038
190335-JX-8	COAST CCD GO S2019F			2	1.B FE	4,109,440	85.2170	3,408,680	4,000,000	4,075,867	0	(11,353)	0	0	3.000	2.660	FA	50,000	120,000	11/21/2019	08/01/2039
194475-UA-5	COLLEGE STATION ISD GO REF S2016 (PSF)			2	1.A FE	556,055	103.4580	517,290	500,000	522,627	0	(5,875)	0	0	4.000	2.680	FA	7,556	20,000	11/02/2016	08/15/2032
194475-VL-0	COLLEGE STATION ISD GO REF S2017 (PSF)			2	1.A FE	2,202,992	99.5140	2,164,430	2,175,000	2,189,414	0	(2,878)	0	0	3.125	2.970	FA	25,677	67,969	12/21/2017	08/15/2031
194475-VR-7	COLLEGE STATION ISD GO REF S2017 (PSF)			2	1.A FE	1,302,703	93.8230	1,229,081	1,310,000	1,304,252	0	328	0	0	3.250	3.290	FA	16,084	42,575	12/21/2017	08/15/2036
194740-HR-0	COLLIN CO GENERAL OBLIGATION REF S2015			2	1.A FE	2,486,668	100.5370	2,438,022	2,425,000	2,440,622	0	(6,989)	0	0	4.000	3.680	FA	36,644	97,000	07/07/2015	02/15/2035
199492-JV-2	COLUMBUS GENERAL OBLIG S2014A			2	1.A FE	12,582,123	101.3740	11,881,033	11,720,000	11,833,833	0	(98,455)	0	0	4.000	3.110	FA	177,102	468,800	06/24/2014	02/15/2029
199492-LP-2	COLUMBUS GENERAL OBLIGATION REF S2014-5			2	1.A FE	1,502,621	100.9330	1,478,668	1,465,000	1,471,880	0	(4,100)	0	0	3.250	2.950	FA	17,987	47,613	08/19/2014	08/15/2028
199492-VP-1	COLUMBUS GENERAL OBLIGATION REF S2017-1			2	1.A FE	1,101,060	104.7890	1,047,890	1,000,000	1,052,081	0	(10,116)	0	0	4.000	2.820	AO	10,000	40,000	11/03/2017	04/01/2033
199820-V3-2	COMAL ISD GO REF S2015A (PSF)			2	1.A FE	5,968,136	100.9140	5,797,509	5,745,000	5,777,572	0	(29,133)	0	0	4.000	3.460	FA	95,750	229,800	08/25/2015	02/01/2034
199820-2M-2	COMAL ISD GO REF S2016 (PSF)			2	1.A FE	1,211,840	100.4710	1,165,464	1,160,000	1,178,995	0	(5,809)	0	0	3.500	2.940	FA	16,917	40,600	10/25/2016	02/01/2033
199820-3M-1	COMAL ISD GO REF S2017 (PSF)			2	1.A FE	5,825,600	105.6480	5,282,400	5,000,000	5,321,135	0	(98,394)	0	0	5.000	2.810	FA	104,167	250,000	06/29/2017	02/01/2037
199820-R5-2	COMAL ISD GO S2015B (PSF)			2	1.A FE	1,194,315	101.3130	1,160,034	1,145,000	1,152,099	0	(6,350)	0	0	4.000	3.410	FA	19,083	45,800	07/13/2015	02/01/2030
206165-HD-7	CONCORD & CARLISLE REG SCH DIST GO S2015			2	1.B FE	2,478,086	90.1880	2,344,888	2,600,000	2,508,866	0	4,449	0	0	3.250	3.550	MS	24,881	84,500	03/06/2015	03/15/2038
208418-WZ-2	CONROE ISD GENERAL OBLIG REF S14A (PSF)			2	1.A FE	2,103,586	100.6990	2,024,050	2,010,000	2,023,252	0	(11,471)	0	0	3.750	3.145	FA	28,475	75,375	03/24/2015	02/15/2031
208418-XA-6	CONROE ISD GENERAL OBLIG REF S14A (PSF)			2	1.A FE	2,175,489	100.6230	2,097,990	2,085,000	2,097,829	0	(11,104)	0	0	3.750	3.185	FA	29,538	78,188	03/24/2015	02/15/2032
208418-R9-6	CONROE ISD GO S2020 (PSF)			2	1.A FE	6,853,374	79.9290	5,499,115	6,880,000	6,856,339	0	1,074	0	0	2.625	2.650	FA	68,227	180,600	01/10/2020	02/15/2040
212204-KJ-9	CONTRA COSTA CCD GO S2019B2			2	1.B FE	834,807	92.4540	716,519	775,000	816,204	0	(5,772)	0	0	3.000	2.130	FA	9,688	23,250	08/29/2019	08/01/2035
212204-KL-4	CONTRA COSTA CCD GO S2019B2			2	1.B FE	1,463,413	88.7100	1,219,763	1,375,000	1,436,043	0	(8,506)	0	0	3.000	2.270	FA	17,188	41,250	08/29/2019	08/01/2037
212204-KN-0	CONTRA COSTA CCD GO S2019B2			2	1.B FE	1,055,210	85.2170	852,170	1,000,000	1,038,180	0	(5,300)	0	0	3.000	2.370	FA	12,500	30,000	08/29/2019	08/01/2039
212204-LE-9	CONTRA COSTA CCD GO S2020C			2	1.B FE	9,590,305	73.2960	7,208,662	9,835,000	9,614,862	0	11,753	0	0	2.000	2.170	FA	81,958	196,700	11/12/2020	08/01/2038
217489-Y3-1	COPPELL ISD GENERAL OBLIG S2014 (PSF)			2	1.A FE	1,893,731	100.3540	1,881,638	1,875,000	1,876,438	0	(2,328)	0	0	3.500	3.370	FA	24,792	65,625	07/24/2014	08/15/2032
217489-Y4-9	COPPELL ISD GENERAL OBLIG S2014 (PSF)			2	1.A FE	1,987,627	100.5050	1,949,797	1,940,000	1,943,733	0	(5,925)	0	0	3.750	3.430	FA	27,483	72,750	07/24/2014	08/15/2033
217489-Y5-6	COPPELL ISD GENERAL OBLIG S2014 (PSF)			2	1.A FE	2,051,547	100.5050	2,020,151	2,010,000	2,013,252	0	(5,176)	0	0	3.750	3.480	FA	28,475	75,375	07/24/2014	08/15/2034
217489-Y6-4	COPPELL ISD GENERAL OBLIG S2014 (PSF)			2	1.A FE	2,120,028	100.5050	2,095,529	2,085,000	2,087,735	0	(4,372)	0	0	3.750	3.530	FA	29,538	78,188	07/24/2014	08/15/2035
231237-J9-0	CUPERTINO USD GO REF S2016			2	1.B FE	1,874,471	101.1210	1,794,898	1,775,000	1,812,373	0	(9,827)	0	0	3.250	2.630	FA	24,036	57,688	02/02/2016	08/01/2030
231237-Q2-7	CUPERTINO USD GO TAXABLE REF S2019			2	1.B FE	9,925,997	80.9690	7,639,425	9,435,000	9,825,927	0	(54,682)	0	0	2.850	2.171	FA	112,041	268,898	02/24/2021	08/01/2034
232769-BR-9	CYPRESS-FAIRBANKS ISD GO REF S15A (PSF)			2	1.A FE	4,452,432	101.0440	4,299,422	4,255,000	4,305,844	0	(22,782)	0	0	4.000	3.410	FA	64,298	170,200	10/20/2015	02/15/2035
232769-BT-5	CYPRESS-FAIRBANKS ISD GO REF S15A (PSF)			2	1.A FE	4,909,563	100.6670	4,741,416	4,710,000	4,761,464	0	(23,048)	0	0	4.000	3.460	FA	71,173	188,400	10/20/2015	02/15/2036
232769-DX-4	CYPRESS-FAIRBANKS ISD GO REF S2018 (PSF)			2	1.A FE	5,382,350	100.0930	5,329,952	5,325,000	5,359,161	0	(5,956)	0	0	4.000	3.860	FA	80,467	213,000	10/18/2018	02/15/2038
232769-ET-2	CYPRESS-FAIRBANKS ISD GO REF S2019 (PSF)			2	1.A FE	8,438,160	100.6910	8,055,280	8,000,000	8,285,436	0	(41,387)	0	0	4.000	3.350	FA	120,889	320,000	01/18/2019	02/15/2037
232769-EV-7	CYPRESS-FAIRBANKS ISD GO REF S2019 (PSF)			2	1.A FE	6,165,955	104.5450	6,011,338	5,750,000	6,020,049	0	(39,429)	0	0	4.000	3.150	FA	86,889	230,000	01/18/2019	02/15/2034
232769-HG-7	CYPRESS-FAIRBANKS ISD GO REF S2020A			2	1.A FE	3,722,939	100.8850	3,071,948	3,045,000	3,591,881	0	(62,487)	0	0	4.000	1.630	FA	46,013	121,800	10/28/2020	02/15/2037
232769-HH-5	CYPRESS-FAIRBANKS ISD GO REF S2020A			2	1.A FE	3,655,260	100.1410	3,004,230	3,000,000	3,528,817	0	(60,312)	0	0	4.000	1.670	FA	45,333	120,000	10/28/2020	02/15/2038
234685-LJ-2	DALLAS CO CCD GO LTD REF S2016			2	1.A FE	4,913,340	101.1550	5,158,905	5,100,000	4,926,418	0	(10,600)	324,888	0	3.000	3.757	FA	57,800	153,000	05/03/2016	02/15/2028
236091-6V-1	DANE CO GENERAL OBLIGATION REF S2015B			2	1.B FE	1,211,917	100.6530	1,212,869	1,205,000	1,206,926	0	(763)	0	0	3.250	3.180	JD	3,264	39,163	09/17/2015	06/01/2030
236092-CS-9	DANE CO GENERAL OBLIGATION REF S2018B			2	1.A FE	271,508	99.5660	273,807	275,000	272,355	0	209	0	0	3.250	3.360	JD	745	8,938	09/07/2018	06/01/2033
237217-P4-0	DARIEN GENERAL OBLIGATION S2022			2	1.A FE	1,575,981	87.9220	1,393,564	1,585,000	1,576,769	0	788	0	0	2.000	2.070	FA	13,208	13,825	02/10/2022	02/01/2031
237217-P5-7	DARIEN GENERAL OBLIGATION S2022			2	1.A FE	1,608,524	86.7010	1,400,221	1,615,000	1,609,025	0	501	0	0	2.125	2.170	FA	14,299	14,967	02/10/2022	02/01/2032
238388-TG-7	DAVENPORT GENERAL OBLIGATION REF S2018A			2	1.D FE	1,758,017	98.6430	1,745,981	1,770,000	1,761,435	0	761	0	0	3.250	3.310	JD	4,794	57,525	03/15/2018	06/01/2032
239019-K4-3	DAVIS CO SCH DIST GO S2014			2	1.A FE	1,387,509	100.3560	1,399,966	1,395,000	1,392,116	0	597	0	0	3.000	3.050	JD	3,488	41,850	04/23/2014	06/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
239019-K5-0	DAVIS CO SCH DIST GO S2014			2	1.A FE	1,709,037	100.3070	1,760,388	1,755,000	1,734,801	0	3,355	0	0	3.000	3.233	JD	4,388	52,650	04/23/2014	06/01/2028
239019-K6-8	DAVIS CO SCH DIST GO S2014			2	1.A FE	1,791,998	100.2580	1,864,799	1,860,000	1,826,880	0	4,557	0	0	3.000	3.310	JD	4,650	55,800	04/23/2014	06/01/2029
239019-K7-6	DAVIS CO SCH DIST GO S2014			2	1.A FE	1,853,414	100.3630	1,921,951	1,915,000	1,882,425	0	3,800	0	0	3.125	3.386	JD	4,987	59,844	04/23/2014	06/01/2030
239019-S8-6	DAVIS CO SCH DIST GO S2016			2	1.A FE	4,813,452	97.5250	4,608,056	4,725,000	4,754,319	0	(9,480)	0	0	3.375	3.150	JD	13,289	159,469	02/18/2016	06/01/2036
239019-V3-3	DAVIS CO SCH DIST GO S2017			2	1.A FE	5,925,288	98.3220	5,874,740	5,975,000	5,936,893	0	2,175	0	0	3.500	3.560	JD	17,427	209,125	03/22/2017	06/01/2036
239019-Y6-3	DAVIS CO SCH DIST GO S2018			2	1.A FE	3,985,309	99.6070	4,058,985	4,075,000	4,008,962	0	5,225	0	0	3.125	3.310	JD	10,612	127,344	02/23/2018	06/01/2033
245145-GG-6	DEL MAR UNION SCH DIST GO S2022B			2	1.A FE	1,506,837	100.9010	1,473,155	1,460,000	1,504,553	0	(2,284)	0	0	4.000	3.620	FA	24,333	10,707	05/04/2022	08/01/2039
248775-6X-1	DENTON CO GO LTD REF S2019A			2	1.A FE	9,168,451	87.6880	8,089,218	9,225,000	9,179,091	0	3,378	0	0	2.500	2.550	JJ	106,344	230,625	10/03/2019	07/15/2034
248775-V2-1	DENTON CO GO LTD S2014			2	1.A FE	1,241,364	100.5780	1,181,792	1,175,000	1,179,531	0	(8,227)	0	0	4.000	3.270	JJ	21,672	47,000	06/16/2014	07/15/2029
248775-V3-9	DENTON CO GO LTD S2014			2	1.A FE	1,282,110	100.5780	1,227,052	1,220,000	1,224,251	0	(7,716)	0	0	4.000	3.340	JJ	22,502	48,800	06/16/2014	07/15/2030
248775-V4-7	DENTON CO GO LTD S2014			2	1.A FE	1,327,607	100.5780	1,277,341	1,270,000	1,273,952	0	(7,174)	0	0	4.000	3.410	JJ	23,424	50,800	06/16/2014	07/15/2031
248775-V5-4	DENTON CO GO LTD S2014			2	1.A FE	1,372,615	100.5780	1,327,630	1,320,000	1,323,617	0	(6,566)	0	0	4.000	3.480	JJ	24,347	52,800	06/16/2014	07/15/2032
248775-V6-2	DENTON CO GO LTD S2014			2	1.A FE	1,422,273	100.5780	1,382,948	1,375,000	1,378,257	0	(5,913)	0	0	4.000	3.550	JJ	25,361	55,000	06/16/2014	07/15/2033
248775-V7-0	DENTON CO GO LTD S2014			2	1.A FE	1,473,615	100.5780	1,438,265	1,430,000	1,433,008	0	(5,463)	0	0	4.000	3.600	JJ	26,376	57,200	06/16/2014	07/15/2034
248775-V8-8	DENTON CO GO LTD S2014			2	1.A FE	1,524,531	100.5780	1,493,583	1,485,000	1,487,729	0	(4,961)	0	0	4.000	3.650	JJ	27,390	59,400	06/16/2014	07/15/2035
248775-4G-0	DENTON CO GO LTD S2017			2	1.A FE	2,913,604	93.6730	2,749,303	2,935,000	2,918,133	0	890	0	0	3.250	3.300	JJ	43,984	95,388	06/16/2017	07/15/2037
249174-HM-8	DENVER CITY & CO SD #1 GO REF S05A(FGIC)				1.B FE	5,200,769	102.4010	4,428,843	4,325,000	4,398,302	0	(77,434)	0	0	5.500	3.600	JD	19,823	237,875	05/04/2010	12/01/2023
249174-TV-5	DENVER CITY & CO SD #1 GO REF S14B			2	1.B FE	4,217,891	101.7460	4,191,935	4,120,000	4,141,197	0	(10,594)	0	0	3.500	3.220	JD	12,017	144,200	11/05/2014	12/01/2028
249174-TX-1	DENVER CITY & CO SD #1 GO REF S14B	SD		2	1.B FE	9,343,797	101.6390	9,299,969	9,150,000	9,191,996	0	(20,991)	0	0	3.500	3.250	JD	26,688	320,250	11/05/2014	12/01/2029
249164-QA-5	DENVER CITY AND CNTY GO S2019C			2	1.A FE	2,781,828	91.9450	2,546,877	2,770,000	2,778,344	0	(1,159)	0	0	2.500	2.450	FA	28,854	69,250	11/13/2019	08/01/2032
249164-QK-3	DENVER CITY AND CNTY GO S2020A			2	1.A FE	17,529,241	75.9420	13,035,444	17,165,000	17,456,152	0	(35,599)	0	0	2.000	1.760	FA	143,042	343,300	11/17/2020	08/01/2037
249164-NK-6	DENVER CITY AND CNTY CO GO S2018A			2	1.A FE	15,420,925	99.9480	15,456,958	15,465,000	15,432,969	0	2,799	0	0	3.125	3.150	FA	201,367	483,281	06/19/2018	08/01/2032
25009X-LM-5	DES MOINES GENERAL OBLIGATION S2017A			2	1.C FE	2,478,157	89.1710	2,282,778	2,560,000	2,495,409	0	3,470	0	0	3.000	3.220	JD	6,400	76,800	08/22/2017	06/01/2037
25009X-NG-6	DES MOINES GENERAL OBLIGATION S2018B			2	1.B FE	2,643,614	98.5940	2,622,600	2,660,000	2,647,384	0	893	0	0	3.250	3.300	JD	7,204	86,450	07/11/2018	06/01/2034
250375-LJ-9	DESERT CCD GO TAXABLE S2021A-2			2	1.C FE	1,180,000	77.9180	919,432	1,180,000	1,180,000	0	0	0	0	2.778	2.778	FA	13,659	21,307	11/24/2021	08/01/2035
250375-LK-6	DESERT CCD GO TAXABLE S2021A-2			2	1.C FE	1,260,000	77.2840	973,778	1,260,000	1,260,000	0	0	0	0	2.878	2.878	FA	15,110	23,571	11/24/2021	08/01/2036
258165-UB-3	DORCHESTER CO SCH DIST #2 GO S14A	SD		2	1.C FE	15,323,100	101.3650	15,204,750	15,000,000	15,043,501	0	(36,328)	0	0	4.000	3.740	MS	200,000	600,000	02/04/2014	03/01/2033
259291-NM-0	DOUGLAS CO SD #1 GO S2016			2	1.C FE	9,897,111	100.2070	9,945,545	9,925,000	9,903,472	0	1,146	0	0	3.750	3.770	JD	16,542	372,188	12/14/2016	12/15/2036
259291-PS-5	DOUGLAS CO SD #1 GO S2018			2	1.C FE	4,990,300	100.9640	5,048,200	5,000,000	4,991,906	0	426	0	0	3.875	3.890	JD	8,611	193,750	11/16/2018	12/15/2036
259147-PP-5	DOUGLAS CO USD #497 GO S2014A			2	1.D FE	3,322,809	100.7320	3,173,058	3,150,000	3,164,929	0	(21,963)	0	0	4.000	3.270	MS	42,000	126,000	12/08/2014	09/01/2033
259147-PQ-3	DOUGLAS CO USD #497 GO S2014A			2	1.D FE	3,468,267	100.5900	3,319,470	3,300,000	3,314,555	0	(21,418)	0	0	4.000	3.320	MS	44,000	132,000	12/08/2014	09/01/2034
262579-RM-9	DUPAGE & COOK CO (HINSDALE)SD #181 S2017			2	1.A FE	3,174,401	99.1460	3,182,587	3,210,000	3,183,287	0	1,760	0	0	3.375	3.460	JJ	49,956	108,338	06/27/2017	01/15/2035
266705-N6-5	DURHAM CO GENERAL OBLIGATION REF S2016			2	1.A FE	1,062,240	98.2650	982,650	1,000,000	1,024,991	0	(6,316)	0	0	3.000	2.300	AO	7,500	30,000	08/17/2016	10/01/2031
269408-PT-1	EAGAN GENERAL OBLIGATION S2018A			2	1.A FE	1,407,192	100.3330	1,424,729	1,420,000	1,409,651	0	609	0	0	3.500	3.570	FA	20,708	49,700	09/18/2018	02/01/2036
271015-PY-9	EAST BAY REGIONAL PARK DIST GO S2017A-1			2	1.A FE	1,934,516	98.2600	1,911,157	1,945,000	1,937,630	0	647	0	0	2.875	2.920	MS	18,640	55,919	11/16/2017	09/01/2032
271015-QV-4	EAST BAY REGIONAL PARK DIST GO S2017A-2			2	1.A FE	1,230,122	94.1370	1,162,592	1,235,000	1,231,351	0	255	0	0	3.000	3.030	MS	12,350	37,050	11/16/2017	09/01/2034
276119-VZ-4	EASTCHESTER UNION FREE SCH DIST GO S2018			2	1.C FE	1,619,618	96.0300	1,579,694	1,645,000	1,624,680	0	1,259	0	0	3.250	3.370	MS	15,742	53,463	09/06/2018	09/15/2035
278444-HY-3	EAU CLAIRE GENERAL OBLIGATION S2019A			2	1.C FE	515,000	90.9510	468,398	515,000	515,000	0	0	0	0	2.000	2.000	AO	2,575	10,300	08/14/2019	04/01/2030
280605-2L-9	EDINA GENERAL OBLIGATION S2011A			2	1.A FE	377,755	100.0020	370,007	370,000	370,000	0	0	0	0	3.000	2.680	FA	4,625	11,100	10/04/2011	02/01/2023
280659-TY-9	EDINA ISD #273 GENERAL OBLIGATION S2015A			2	1.A FE	9,419,576	101.9810	9,147,696	8,970,000	9,080,766	0	(50,577)	0	0	4.000	3.380	FA	149,500	358,800	06/24/2015	02/01/2035
282726-FW-3	EL CAMINO CCD GO REF S2016			2	1.B FE	232,243	101.1210	222,466	220,000	224,556	0	(1,198)	0	0	3.250	2.640	FA	2,979	7,150	01/14/2016	08/01/2030
282726-FW-3	EL CAMINO CCD GO REF S2016	SD		2	1.B FE	7,806,532	101.1210	7,477,898	7,395,000	7,548,160	0	(40,264)	0	0	3.250	2.640	FA	100,141	240,338	01/14/2016	08/01/2030
283461-G5-4	EL PASO CO SD #020 GO S2017			2	1.B FE	2,118,691	106.6390	1,924,834	1,805,000	1,941,471	0	(32,068)	0	0	5.000	2.960	JD	4,011	90,250	01/12/2017	12/15/2035
289425-UE-8	ELMHURST GENERAL OBLIGATION S2015			2	1.A FE	1,072,571	101.5680	1,051,229	1,035,000	1,040,708	0	(4,744)	0	0	4.000	3.510	MS	13,800	41,400	06/15/2015	03/01/2030
303820-4P-6	FAIRFAX CNTY GO TXBL S2009E			1	1.A FE	13,805,677	102.3680	13,799,206	13,480,000	13,797,097	0	(8,580)	0	0	5.250	4.836	AO	176,925	0	10/17/2022	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
30382A-BR-2	FAIRFAX CO GEN OBLIG REF S2014A			2	1.A FE	2,390,612	100.8310	2,344,321	2,325,000	2,330,862	0	(7,708)	0	0	4.000	3.650	AO	23,250	93,000	01/23/2014	10/01/2032
30382A-BR-2	FAIRFAX CO GEN OBLIG REF S2014A	C		2	1.A FE	9,253,980	100.8310	9,074,790	9,000,000	9,022,690	0	(29,838)	0	0	4.000	3.650	AO	90,000	360,000	01/23/2014	10/01/2032
30382A-BR-2	FAIRFAX CO GEN OBLIG REF S2014A	SD		2	1.A FE	1,943,336	100.8310	1,905,706	1,890,000	1,894,765	0	(6,266)	0	0	4.000	3.650	AO	18,900	75,600	01/23/2014	10/01/2032
30382A-LF-7	FAIRFAX CO GENERAL OBLIGATION S2021A			2	1.A FE	860,016	74.0580	607,276	820,000	852,993	0	(3,734)	0	0	2.000	1.480	AO	4,100	16,400	01/26/2021	10/01/2037
30382A-LF-7	FAIRFAX CO GENERAL OBLIGATION S2021A	SD		2	1.A FE	12,548,892	74.0580	8,861,040	11,965,000	12,446,416	0	(54,486)	0	0	2.000	1.480	AO	59,825	239,300	01/26/2021	10/01/2037
30382A-KJ-0	FAIRFAX CO GO TAXABLE REF S2020B			2	1.A FE	15,530,000	76.4940	11,879,518	15,530,000	15,530,000	0	0	0	0	1.483	1.483	AO	57,577	230,310	08/26/2020	10/01/2031
343487-4V-3	FLOWER MOUND GENERAL OBLIGATION S2017A			2	1.A FE	431,492	102.8510	411,404	400,000	412,596	0	(3,745)	0	0	4.000	2.950	MS	5,333	16,000	07/19/2017	03/01/2032
345766-NG-0	FOREST HILLS LOCAL SCH DIST GO S2015			2	1.C FE	3,515,873	100.3010	3,480,445	3,470,000	3,480,156	0	(5,083)	0	0	3.500	3.340	JD	10,121	121,450	02/04/2015	12/01/2034
346623-CS-8	FORSYTH CO GENERAL OBLIGATION S2014			2	1.A FE	1,467,807	98.3120	1,400,946	1,425,000	1,431,647	0	(4,857)	0	0	3.000	2.640	MN	7,125	42,750	10/14/2014	05/01/2031
346623-CT-6	FORSYTH CO GENERAL OBLIGATION S2014			2	1.A FE	1,204,328	97.8300	1,149,503	1,175,000	1,179,560	0	(3,334)	0	0	3.000	2.700	MN	5,875	35,250	10/14/2014	05/01/2032
346623-CU-3	FORSYTH CO GENERAL OBLIGATION S2014			2	1.A FE	560,951	96.3540	529,947	550,000	551,704	0	(1,247)	0	0	3.000	2.760	MN	2,750	16,500	10/14/2014	05/01/2033
346623-FS-5	FORSYTH CO GENERAL OBLIGATION S2017B			2	1.A FE	3,236,414	96.4010	3,137,853	3,255,000	3,240,482	0	771	0	0	3.500	3.540	MS	37,975	113,925	02/21/2017	03/01/2037
346766-VJ-4	FORT BEND CO GENERAL OBLIGATION REF S18			2	1.B FE	1,076,920	101.6430	1,016,430	1,000,000	1,038,066	0	(8,457)	0	0	4.000	3.020	MS	13,333	40,000	01/23/2018	03/01/2034
346843-PV-1	FORT BEND ISD GO REF S2019B (PSF)			2	1.A FE	4,937,102	104.9660	4,649,994	4,430,000	4,740,913	0	(56,184)	0	0	4.000	2.530	FA	66,942	177,200	04/24/2019	02/15/2032
346843-PW-9	FORT BEND ISD GO REF S2019B (PSF)			2	1.A FE	4,107,118	104.5040	3,877,098	3,710,000	3,953,833	0	(43,942)	0	0	4.000	2.620	FA	56,062	148,400	04/24/2019	02/15/2033
346843-PX-7	FORT BEND ISD GO REF S2019B (PSF)			2	1.A FE	5,664,845	103.8290	5,336,811	5,140,000	5,462,594	0	(58,030)	0	0	4.000	2.680	FA	77,671	205,600	04/24/2019	02/15/2034
346843-RP-2	FORT BEND ISD GO REF S2020 (PSF)			2	1.A FE	1,818,653	89.1680	1,560,440	1,750,000	1,800,908	0	(6,984)	0	0	3.000	2.520	FA	19,833	52,500	04/28/2020	08/15/2036
346843-RQ-0	FORT BEND ISD GO REF S2020 (PSF)			2	1.A FE	2,071,967	86.4150	1,732,621	2,005,000	2,054,695	0	(6,800)	0	0	3.000	2.590	FA	22,723	60,150	04/28/2020	08/15/2037
346843-RR-8	FORT BEND ISD GO REF S2020 (PSF)			2	1.A FE	1,394,634	85.0910	1,152,983	1,355,000	1,384,435	0	(4,020)	0	0	3.000	2.640	FA	15,357	40,650	04/28/2020	08/15/2038
346843-RS-6	FORT BEND ISD GO REF S2020 (PSF)			2	1.A FE	1,840,108	83.6360	1,501,266	1,795,000	1,828,515	0	(4,570)	0	0	3.000	2.690	FA	20,343	53,850	04/28/2020	08/15/2039
346843-RT-4	FORT BEND ISD GO REF S2020 (PSF)			2	1.A FE	1,530,300	82.1750	1,232,625	1,500,000	1,522,534	0	(3,066)	0	0	3.000	2.750	FA	17,000	45,000	04/28/2020	08/15/2040
346843-RU-1	FORT BEND ISD GO REF S2020 (PSF)			2	1.A FE	2,939,294	80.8410	2,340,347	2,895,000	2,927,971	0	(4,478)	0	0	3.000	2.810	FA	32,810	86,850	04/28/2020	08/15/2041
346843-RV-9	FORT BEND ISD GO REF S2020 (PSF)			2	1.A FE	3,182,897	79.9500	2,514,428	3,145,000	3,173,225	0	(3,829)	0	0	3.000	2.850	FA	35,643	94,350	04/28/2020	08/15/2042
346843-UN-3	FORT BEND ISD GO REF S2022A (PSF)			2	1.A FE	1,950,638	100.9180	1,877,075	1,860,000	1,945,574	0	(5,064)	0	0	4.000	3.380	FA	44,640	0	04/27/2022	08/15/2037
346843-UP-8	FORT BEND ISD GO REF S2022A (PSF)			2	1.A FE	2,092,600	100.1300	2,002,600	2,000,000	2,087,447	0	(5,153)	0	0	4.000	3.410	FA	48,000	0	04/27/2022	08/15/2038
346843-UQ-6	FORT BEND ISD GO REF S2022A (PSF)			2	1.A FE	2,609,725	98.9530	2,473,825	2,500,000	2,603,613	0	(6,112)	0	0	4.000	3.440	FA	60,000	0	04/27/2022	08/15/2039
346843-UR-4	FORT BEND ISD GO REF S2022A (PSF)			2	1.A FE	2,769,377	97.6260	2,591,970	2,655,000	2,763,024	0	(6,354)	0	0	4.000	3.450	FA	63,720	0	04/27/2022	08/15/2040
347550-PP-4	FORT LAUDERDALE GENERAL OBLIGATION S20B			2	1.B FE	3,647,511	77.2240	2,799,370	3,625,000	3,641,190	0	(2,263)	0	0	2.625	2.550	JJ	47,578	95,156	01/29/2020	07/01/2040
35569P-AU-7	FREDERICK CO GENERAL OBLIGATION S2016A			2	1.A FE	5,964,095	94.0740	5,371,625	5,710,000	5,807,933	0	(25,760)	0	0	3.125	2.620	FA	74,349	178,438	06/15/2016	08/01/2035
355748-TY-0	FREDERICK GENERAL OBLIGATION REF S2016C			2	1.B FE	5,310,318	99.6790	5,043,757	5,060,000	5,163,447	0	(23,309)	0	0	3.000	2.480	MS	50,600	151,800	03/16/2016	03/01/2029
355748-VA-9	FREDERICK GENERAL OBLIGATION S2018			2	1.B FE	1,538,167	98.6760	1,519,610	1,540,000	1,538,567	0	106	0	0	3.250	3.260	JD	4,171	50,050	12/11/2018	12/01/2033
357172-YE-9	FREMONT UHSD GENERAL OBLIGATION REF S17A			2	1.A FE	1,427,209	102.7270	1,350,860	1,315,000	1,370,320	0	(11,101)	0	0	4.000	3.010	FA	21,917	52,600	06/21/2017	08/01/2036
361050-GJ-0	FUQUAY-VARINA GENERAL OBLIGATION S2018			2	1.B FE	847,824	98.6810	838,789	850,000	848,239	0	105	0	0	3.500	3.520	JJ	14,875	29,750	12/04/2018	01/01/2036
362668-KJ-3	GAHANNA-JEFFERSON SCH DIST GO S2018			2	1.D FE	578,800	108.5540	542,770	500,000	546,501	0	(7,767)	0	0	5.000	3.120	JD	2,083	25,000	07/25/2018	12/01/2037
362668-KK-0	GAHANNA-JEFFERSON SCH DIST GO S2018			2	1.D FE	288,943	108.2570	270,643	250,000	272,990	0	(3,837)	0	0	5.000	3.140	JD	1,042	12,500	07/25/2018	12/01/2038
363658-JH-9	GALLATIN CO HSD #7 BOZEMAN GO S2017A			2	1.C FE	2,632,144	104.8180	2,541,837	2,425,000	2,525,585	0	(21,011)	0	0	4.000	2.990	JD	8,083	97,000	07/14/2017	06/01/2033
363700-KL-8	GALLATIN CO SD #7 BOZEMAN GO S2016			2	1.C FE	415,215	103.2240	387,090	375,000	389,554	0	(4,006)	0	0	4.000	2.800	JD	1,250	15,000	01/07/2016	12/01/2035
366155-F2-0	GARLAND ISD GO REF S2015A (PSF)			2	1.A FE	3,186,671	102.0220	3,111,671	3,050,000	3,083,950	0	(15,206)	0	0	4.000	3.450	FA	46,089	122,000	05/19/2015	02/15/2030
366155-P2-9	GARLAND ISD GO S2016 (PSF)			2	1.A FE	7,204,628	100.8900	6,623,429	6,565,000	6,742,460	0	(80,281)	0	0	4.000	2.680	FA	99,204	262,600	10/05/2016	02/15/2036
366155-R4-3	GARLAND ISD GO S2018 (PSF)			2	1.A FE	2,612,356	109.8330	2,449,276	2,230,000	2,448,007	0	(38,914)	0	0	5.000	2.930	FA	42,122	111,500	06/21/2018	02/15/2034
373046-UG-4	GEORGETOWN ISD GO S2016A (PSF)			2	1.A FE	9,361,300	104.6870	8,176,055	7,810,000	8,275,818	0	(169,489)	0	0	5.000	2.630	FA	147,522	390,500	01/12/2016	08/15/2035
373046-WT-4	GEORGETOWN ISD GO S2019A (PSF)			2	1.A FE	6,199,494	100.6400	5,922,664	5,885,000	6,082,419	0	(31,451)	0	0	4.000	3.340	FA	88,929	235,400	01/17/2019	08/15/2037
373046-WW-7	GEORGETOWN ISD GO S2019A (PSF)			2	1.A FE	2,463,283	97.7000	2,315,490	2,370,000	2,428,711	0	(9,304)	0	0	4.000	3.510	FA	35,813	94,800	01/17/2019	08/15/2040
374100-LR-4	GERMANTOWN SCHOOL DIST GO TAXABLE S21A				1.D FE	6,885,000	86.4110	5,949,397	6,885,000	6,885,000	0	0	0	0	1.700	1.700	APR	58,523	44,217	10/26/2021	04/01/2028
374100-LT-0	GERMANTOWN SCHOOL DIST GO TAXABLE S21A			2	1.D FE	4,000,000	82.6010	3,304,040	4,000,000	4,000,000	0	0	0	0	2.000	2.000	APR	40,000	30,222	10/26/2021	04/01/2030

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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
375280-MK-7	GILBERT GENERAL OBLIGATION S2022			2	1.A FE	7,497,909	99.4680	7,470,047	7,510,000	7,498,494	0	585	0	0	3.375	3.390	JJ	152,782	0	04/28/2022	07/15/2035
375280-MR-2	GILBERT GENERAL OBLIGATION S2022			2	1.A FE	10,529,417	92.4680	9,796,985	10,595,000	10,531,161	0	1,744	0	0	3.625	3.670	JJ	231,508	0	04/28/2022	07/15/2041
378892-UM-3	GLENVIEW GEN OBLIGATION REF S2016A			2	1.A FE	1,799,734	100.3820	1,701,475	1,695,000	1,738,536	0	(10,507)	0	0	3.000	2.310	JD	4,238	50,850	10/04/2016	12/01/2028
37970P-HF-2	GLOUCESTER CO IMPT AUTH REV CO GTD S15			2	1.C FE	3,954,655	101.9860	3,895,865	3,820,000	3,855,867	0	(15,120)	0	0	4.000	3.560	AO	38,200	152,800	08/27/2015	04/01/2032
38138P-BB-4	GOLDER RANCH FIRE DISTRICT GO S2021			2	1.C FE	359,861	106.3200	308,328	290,000	346,238	0	(7,100)	0	0	4.000	1.280	JJ	5,800	11,600	01/08/2021	07/01/2034
38138P-BC-2	GOLDER RANCH FIRE DISTRICT GO S2021			2	1.C FE	283,797	104.8170	241,079	230,000	273,336	0	(5,455)	0	0	4.000	1.350	JJ	4,600	9,200	01/08/2021	07/01/2035
38138P-BD-0	GOLDER RANCH FIRE DISTRICT GO S2021			2	1.C FE	343,549	104.2040	291,771	280,000	331,223	0	(6,428)	0	0	4.000	1.420	JJ	5,600	11,200	01/08/2021	07/01/2036
38138P-BE-8	GOLDER RANCH FIRE DISTRICT GO S2021			2	1.C FE	244,602	103.5110	207,022	200,000	235,964	0	(4,506)	0	0	4.000	1.460	JJ	4,000	8,000	01/08/2021	07/01/2037
38138P-BG-3	GOLDER RANCH FIRE DISTRICT GO S2021			2	1.C FE	450,331	100.5940	372,198	370,000	434,810	0	(8,098)	0	0	4.000	1.520	JJ	7,400	14,800	01/08/2021	07/01/2039
38138P-BH-1	GOLDER RANCH FIRE DISTRICT GO S2021			2	1.C FE	436,748	100.2370	360,853	360,000	421,945	0	(7,727)	0	0	4.000	1.560	JJ	7,200	14,400	01/08/2021	07/01/2040
38138P-BJ-7	GOLDER RANCH FIRE DISTRICT GO S2021			2	1.C FE	1,379,994	96.5690	1,115,372	1,155,000	1,336,885	0	(22,504)	0	0	4.000	1.750	JJ	23,100	46,200	01/08/2021	07/01/2045
382505-KT-1	GOODYEAR GENERAL OBLIGATION S2017			2	1.B FE	826,822	101.1910	829,766	820,000	823,436	0	(705)	0	0	3.000	2.900	JJ	12,300	24,600	10/27/2017	07/01/2030
385064-RH-5	GRANBURY ISD GO S2014 (PSF)			2	1.A FE	3,141,030	100.9150	3,027,450	3,000,000	3,010,192	0	(17,097)	0	0	4.500	3.900	FA	56,250	135,000	01/30/2014	08/01/2035
385064-RJ-1	GRANBURY ISD GO S2014 (PSF)			2	1.A FE	4,566,495	100.9150	4,425,123	4,385,000	4,398,136	0	(22,055)	0	0	4.500	3.970	FA	82,219	197,325	01/30/2014	08/01/2036
385443-7Y-6	GRAND FORKS GENERAL OBLIGATION REF S19B			2	1.C FE	925,239	90.3240	844,529	935,000	926,941	0	565	0	0	2.625	2.710	JD	2,045	24,544	10/22/2019	12/01/2034
385443-7Z-3	GRAND FORKS GENERAL OBLIGATION REF S19B			2	1.C FE	937,575	89.8610	844,693	940,000	937,958	0	129	0	0	2.750	2.770	JD	2,154	25,850	10/22/2019	12/01/2035
385443-8A-7	GRAND FORKS GENERAL OBLIGATION REF S19B			2	1.C FE	939,778	87.3000	829,350	950,000	941,295	0	503	0	0	2.750	2.830	JD	2,177	26,125	10/22/2019	12/01/2036
385443-8B-5	GRAND FORKS GENERAL OBLIGATION REF S19B			2	1.C FE	954,322	86.8060	828,997	955,000	954,411	0	31	0	0	2.875	2.880	JD	2,288	27,456	10/22/2019	12/01/2037
385443-8C-3	GRAND FORKS GENERAL OBLIGATION REF S19B			2	1.C FE	958,689	84.3630	814,103	965,000	959,489	0	268	0	0	2.875	2.920	JD	2,312	27,744	10/22/2019	12/01/2038
385443-8D-1	GRAND FORKS GENERAL OBLIGATION REF S19B			2	1.C FE	962,540	83.7010	816,085	975,000	964,019	0	493	0	0	2.875	2.960	JD	2,336	28,031	10/22/2019	12/01/2039
385443-8E-9	GRAND FORKS GENERAL OBLIGATION REF S19B			2	1.C FE	957,577	81.0210	789,955	975,000	959,520	0	644	0	0	2.875	2.990	JD	2,336	28,031	10/22/2019	12/01/2040
385443-8F-6	GRAND FORKS GENERAL OBLIGATION REF S19B			2	1.C FE	981,838	81.8750	806,469	985,000	982,162	0	109	0	0	3.000	3.020	JD	2,463	29,550	10/22/2019	12/01/2041
391554-BX-9	GREATER ALBANY SCH DIST #8J GO S2017			2	1.B FE	2,813,684	107.2800	2,553,264	2,380,000	2,590,577	0	(43,706)	0	0	5.000	2.870	JD	5,289	119,000	07/14/2017	06/15/2037
395460-3W-6	GREENSBORO GENERAL OBLIGATION REF S2016			2	1.A FE	1,049,940	99.4080	994,080	1,000,000	1,019,535	0	(5,189)	0	0	2.750	2.180	FA	11,458	27,500	09/22/2016	02/01/2029
395460-4Y-1	GREENSBORO GENERAL OBLIGATION REF S2018B			2	1.A FE	7,234,815	100.0370	7,292,697	7,290,000	7,247,456	0	3,201	0	0	3.375	3.440	AO	61,509	246,038	09/25/2018	10/01/2033
396028-5R-9	GREENVILLE CO GENERAL OBLIGATION S2014			2	1.A FE	1,624,175	93.6980	1,583,496	1,690,000	1,646,550	0	3,196	0	0	2.750	3.021	AO	11,619	46,475	03/24/2015	04/01/2034
401784-S6-1	GUILFORD CO GENERAL OBLIGATION S2022B			2	1.A FE	6,346,063	87.2150	5,538,153	6,350,000	6,346,183	0	120	0	0	2.875	2.880	MS	60,854	73,532	03/16/2022	03/01/2037
401784-S7-9	GUILFORD CO GENERAL OBLIGATION S2022B			2	1.A FE	6,313,742	85.9280	5,456,428	6,350,000	6,315,040	0	1,298	0	0	2.875	2.920	MS	60,854	73,532	03/16/2022	03/01/2038
407325-AX-7	HAMILTON CO GENERAL OBLIGATION S2021			2	1.A FE	7,609,803	90.4740	6,048,187	6,685,000	7,518,932	0	(86,788)	0	0	3.000	1.500	JD	16,713	193,308	11/30/2021	12/01/2036
409558-6H-1	HAMPTON GO S2019A			2	1.B FE	3,235,064	80.2500	2,632,200	3,280,000	3,241,422	0	2,027	0	0	2.625	2.720	MS	28,700	86,100	09/25/2019	03/01/2038
409558-6J-7	HAMPTON GO S2019A			2	1.B FE	144,564	80.6270	116,909	145,000	144,621	0	18	0	0	2.750	2.770	MS	1,329	3,988	09/25/2019	03/01/2039
409558-6J-7	HAMPTON GO S2019A	SD		2	1.B FE	3,215,293	80.6270	2,600,221	3,225,000	3,216,573	0	405	0	0	2.750	2.770	MS	29,563	88,688	09/25/2019	03/01/2039
412487-CF-5	HARFORD CO GENERAL OBLIGATION S2014			2	1.A FE	2,172,366	101.2720	2,152,030	2,125,000	2,131,608	0	(5,338)	0	0	4.000	3.730	MS	25,028	85,000	03/11/2014	03/15/2033
412487-EJ-5	HARFORD CO GENERAL OBLIGATION S2016			2	1.A FE	2,201,025	98.9270	2,087,360	2,110,000	2,137,940	0	(9,879)	0	0	3.000	2.490	MS	18,638	63,300	02/09/2016	09/15/2030
412487-GV-6	HARFORD CO GENERAL OBLIGATION S2019			2	1.A FE	1,991,040	97.6160	1,952,320	2,000,000	1,993,237	0	583	0	0	3.000	3.040	AO	15,000	60,000	01/16/2019	10/01/2032
413324-CH-5	HARNETT CNTY GENERAL OBLIGATION S2020			2	1.D FE	1,391,486	78.7940	1,083,418	1,375,000	1,387,824	0	(1,526)	0	0	2.000	1.870	AO	6,875	27,500	06/30/2020	10/01/2034
413324-CJ-1	HARNETT CNTY GENERAL OBLIGATION S2020			2	1.D FE	1,383,841	76.4240	1,050,830	1,375,000	1,381,881	0	(818)	0	0	2.000	1.930	AO	6,875	27,500	06/30/2020	10/01/2035
413324-CK-8	HARNETT CNTY GENERAL OBLIGATION S2020			2	1.D FE	1,377,503	74.3660	1,022,533	1,375,000	1,376,950	0	(233)	0	0	2.000	1.980	AO	6,875	27,500	06/30/2020	10/01/2036
413324-CL-6	HARNETT CNTY GENERAL OBLIGATION S2020			2	1.D FE	1,369,019	72.4910	996,751	1,375,000	1,369,747	0	302	0	0	2.000	2.030	AO	6,875	27,500	06/30/2020	10/01/2037
413324-CM-4	HARNETT CNTY GENERAL OBLIGATION S2020			2	1.D FE	1,358,390	70.9230	975,191	1,375,000	1,360,274	0	782	0	0	2.000	2.080	AO	6,875	27,500	06/30/2020	10/01/2038
413324-CN-2	HARNETT CNTY GENERAL OBLIGATION S2020			2	1.D FE	1,349,068	69.2540	952,243	1,375,000	1,351,821	0	1,141	0	0	2.000	2.120	AO	6,875	27,500	06/30/2020	10/01/2039
413324-CP-7	HARNETT CNTY GENERAL OBLIGATION S2020			2	1.D FE	1,367,135	69.0830	949,891	1,375,000	1,367,916	0	323	0	0	2.125	2.160	AO	7,305	29,219	06/30/2020	10/01/2040
414005-SZ-2	HARRIS CO GO REF S2014A			2	1.A FE	2,409,379	103.5640	2,107,527	2,035,000	2,108,025	0	(40,167)	0	0	5.000	2.880	AO	25,438	101,750	08/13/2014	10/01/2031
414005-TA-6	HARRIS CO GO REF S2014A			2	1.A FE	5,378,620	103.4950	4,724,547	4,565,000	4,724,060	0	(87,424)	0	0	5.000	2.940	AO	57,063	228,250	08/13/2014	10/01/2032
415365-HP-3	HARRISON CENTRAL SCHOOL DIST GO S2018			2	1.A FE	735,705	92.4160	693,120	750,000	737,932	0	503	0	0	3.375	3.500	MS	7,453	25,313	03/28/2018	03/15/2040

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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
419722-V2-6	HAWAII CO GENERAL OBLIGATION S2017A			2	1.C FE	2,075,238	107.0040	1,872,570	1,750,000	1,901,073	0	(33,750)	0	0	5.000	2.790	MS	29,167	87,500	06/21/2017	09/01/2036
421110-6F-9	HAYS CONSOL ISD GO S2021 (PSF)			2	1.A FE	11,351,113	66.1380	7,691,849	11,630,000	11,536,782	0	120,978	0	0	2.250	2.380	FA	98,855	239,142	08/18/2021	02/15/2046
425507-FY-1	HENNEPIN CO GENERAL OBLIGATION S2017C			2	1.A FE	6,055,316	107.6830	5,577,979	5,180,000	5,597,841	0	(99,593)	0	0	5.000	2.810	JD	21,583	259,000	02/23/2018	12/01/2034
425507-FZ-8	HENNEPIN CO GENERAL OBLIGATION S2017C			2	1.A FE	2,203,486	107.4910	1,972,460	1,835,000	2,001,528	0	(39,944)	0	0	5.000	2.550	JD	7,646	91,750	08/15/2017	12/01/2035
425507-MB-3	HENNEPIN CO GENERAL OBLIGATION S2021A			2	1.A FE	8,560,205	101.9820	7,026,560	6,890,000	8,367,370	0	(154,289)	0	0	4.000	1.430	JD	22,967	275,600	09/14/2021	12/01/2039
425507-MC-1	HENNEPIN CO GENERAL OBLIGATION S2021A			2	1.A FE	8,877,536	101.6060	7,285,150	7,170,000	8,680,707	0	(157,454)	0	0	4.000	1.470	JD	23,900	286,800	09/14/2021	12/01/2040
425507-MD-9	HENNEPIN CO GENERAL OBLIGATION S2021A			2	1.A FE	9,262,200	101.1070	7,583,025	7,500,000	9,059,354	0	(162,281)	0	0	4.000	1.500	JD	25,000	300,000	09/14/2021	12/01/2041
430686-QE-8	HIGHLAND PARK ISD GO S2016 (PSF)			2	1.A FE	21,746,986	101.4000	20,477,730	20,195,000	20,602,505	0	(183,495)	0	0	4.000	3.010	FA	305,169	807,800	02/23/2016	02/15/2036
431621-SX-0	HILLIARD SCHOOL DISTRICT GO S2017			2	1.B FE	1,411,685	101.7670	1,368,766	1,345,000	1,374,329	0	(6,895)	0	0	4.000	3.400	JD	4,483	53,800	01/18/2017	12/01/2037
432290-MN-1	HILLSBOROUGH CO GO REF S2019A			2	1.A FE	2,295,623	92.9110	2,150,890	2,315,000	2,299,116	0	1,056	0	0	2.625	2.690	JJ	30,384	60,769	07/31/2019	07/01/2035
439881-KF-9	HOPKINS ISD #270 GO S2013A			2	1.B FE	8,099,680	100.0310	8,002,480	8,000,000	8,000,718	0	(11,830)	0	0	3.250	3.100	FA	108,333	260,000	04/25/2013	02/01/2029
440673-H2-0	HORRY CO SCHOOL DISTRICT GO REF S2015A			2	1.C FE	16,152,078	100.5020	15,432,082	15,355,000	15,546,697	0	(84,711)	0	0	3.500	2.900	MS	179,142	537,425	01/21/2015	03/01/2031
44256P-DU-4	HOWARD CO GENERAL OBLIGATION REF S2016A			2	1.A FE	4,698,084	97.9340	4,612,691	4,710,000	4,702,440	0	701	0	0	3.000	3.020	FA	53,380	141,300	03/15/2016	02/15/2032
44256P-UB-7	HOWARD CO GENERAL OBLIGATION REF S2019A			2	1.A FE	7,101,558	88.7030	6,337,829	7,145,000	7,108,939	0	2,120	0	0	2.875	2.920	FA	77,603	205,419	05/15/2019	08/15/2036
44256P-UC-5	HOWARD CO GENERAL OBLIGATION REF S2019A			2	1.A FE	7,252,098	86.8550	6,383,843	7,350,000	7,267,524	0	4,438	0	0	2.875	2.970	FA	79,829	211,313	05/15/2019	08/15/2037
44256P-SA-2	HOWARD CO GENERAL OBLIGATION S2018A			2	1.A FE	9,390,814	93.9600	8,944,992	9,520,000	9,414,025	0	5,239	0	0	3.375	3.470	FA	121,380	321,300	04/04/2018	02/15/2038
44256P-H8-9	HOWARD CO GENERAL OBLIGATION S2022A			2	1.A FE	2,886,234	85.0130	2,469,628	2,905,000	2,887,288	0	1,054	0	0	2.250	2.310	FA	24,693	27,234	03/02/2022	08/15/2034
444197-LJ-4	HUDSON SCHOOL DISTRICT GO REF S2016			2	1.B FE	5,954,526	102.9090	5,428,450	5,275,000	5,515,960	0	(72,296)	0	0	4.000	2.490	MS	70,333	211,000	05/24/2016	03/01/2033
444089-CE-4	HUDSON SCHOOL DISTRICT GO S2018			2	1.B FE	1,139,402	100.7300	1,102,994	1,095,000	1,114,936	0	(5,417)	0	0	4.000	3.430	JD	3,650	43,800	02/15/2018	12/01/2038
444089-CF-1	HUDSON SCHOOL DISTRICT GO S2018			2	1.B FE	2,303,561	100.5160	2,231,455	2,220,000	2,257,550	0	(10,195)	0	0	4.000	3.470	JD	7,400	88,800	02/15/2018	12/01/2039
445047-HK-2	HUMBLE ISD GO S2020 (PSF)			2	1.A FE	5,479,119	81.3160	4,468,314	5,495,000	5,481,172	0	739	0	0	2.500	2.520	FA	51,897	137,375	01/23/2020	02/15/2038
446186-NU-8	HUNTINGTON BEACH CSD GO S2018B			2	1.C FE	1,039,660	100.0490	1,000,490	1,000,000	1,021,523	0	(4,836)	0	0	4.000	3.430	FA	16,667	40,000	01/10/2019	08/01/2039
446186-NZ-7	HUNTINGTON BEACH CSD GO S2018B			2	1.C FE	1,131,174	98.6490	1,085,139	1,100,000	1,116,961	0	(3,798)	0	0	4.000	3.590	FA	18,333	44,000	01/10/2019	08/01/2042
447819-GW-7	HURST EULESS BEDFORD ISD GO S2018 (PSF)			2	1.A FE	1,375,127	101.6340	1,321,242	1,300,000	1,344,959	0	(7,167)	0	0	4.000	3.320	FA	19,644	52,000	06/28/2018	08/15/2036
448348-LE-0	HUTCHINSON ISD #423 GO S2016A			2	1.B FE	2,425,166	97.6070	2,308,406	2,365,000	2,385,629	0	(6,282)	0	0	3.500	3.200	FA	34,490	82,775	01/11/2016	02/01/2038
461225-DZ-4	INVER GROVE HEIGHTS ISD#199 GO S2014A			2	1.B FE	4,938,028	101.3380	4,914,893	4,850,000	4,861,096	0	(9,962)	0	0	4.000	3.780	FA	80,833	194,000	01/15/2014	02/01/2032
462297-FY-3	IOWA CENTRAL COMMUNITY COLLEGE GO S2018			2	1.C FE	981,090	98.5260	980,334	995,000	984,281	0	751	0	0	3.375	3.490	JD	2,798	33,581	06/13/2018	06/01/2034
462297-GB-2	IOWA CENTRAL COMMUNITY COLLEGE GO S2018			2	1.C FE	1,086,922	95.6770	1,057,231	1,105,000	1,090,184	0	770	0	0	3.500	3.620	JD	3,223	38,675	06/13/2018	06/01/2037
462668-GS-7	IREDELL CO GENERAL OBLIGATION S2015C			2	1.A FE	1,888,024	99.6710	1,833,946	1,840,000	1,852,728	0	(5,436)	0	0	3.000	2.680	AO	13,800	55,200	12/01/2015	04/01/2029
462668-GT-5	IREDELL CO GENERAL OBLIGATION S2015C			2	1.A FE	1,875,862	98.9990	1,821,582	1,840,000	1,849,523	0	(4,067)	0	0	3.000	2.760	AO	13,800	55,200	12/01/2015	04/01/2030
462668-KL-7	IREDELL CO GENERAL OBLIGATION S2018			2	1.A FE	2,181,567	98.4630	2,161,263	2,195,000	2,183,736	0	562	0	0	3.625	3.670	AO	19,892	79,569	09/19/2018	10/01/2037
467486-XP-6	JACKSON CO SD#4 BLUE SPRINGS GO S2021A			2	1.B FE	11,842,900	97.7390	9,773,900	10,000,000	11,630,716	0	(183,456)	0	0	4.000	1.840	MS	133,333	330,000	10/21/2021	03/01/2040
467520-WR-9	JACKSON CO SD#7 LEES SUMMIT GO S2016			2	1.B FE	3,470,250	102.3120	3,069,360	3,000,000	3,075,820	0	(63,169)	0	0	5.000	2.780	MS	50,000	150,000	03/15/2016	03/01/2036
472736-P9-2	JEFFERSON CO SD R-001 GO REF S2010				1.C FE	5,641,078	104.8620	5,028,133	4,795,000	4,936,621	0	(68,664)	0	0	5.250	3.670	JD	11,188	251,738	06/09/2010	12/15/2024
472538-LR-6	JEFFERSON SCHOOL DIST GO S2017			2	1.A Z	533,337	106.7860	485,876	455,000	485,828	0	(9,199)	0	0	5.000	2.750	MS	7,583	22,750	06/21/2017	03/01/2036
472538-LT-2	JEFFERSON SCHOOL DIST GO S2017			2	1.B FE	2,279,871	106.1940	2,065,473	1,945,000	2,076,779	0	(39,324)	0	0	5.000	2.750	MS	32,417	97,250	06/21/2017	03/01/2036
47844P-FD-2	JOHNSON CO GENERAL OBLIGATION S2014A			2	1.A FE	835,365	100.8730	812,028	805,000	810,820	0	(3,367)	0	0	3.500	3.050	MS	9,392	28,175	11/05/2014	09/01/2028
47844P-FE-0	JOHNSON CO GENERAL OBLIGATION S2014A			2	1.A FE	1,074,788	100.7820	1,048,133	1,040,000	1,046,676	0	(3,862)	0	0	3.500	3.100	MS	12,133	36,400	11/05/2014	09/01/2029
47844P-FF-7	JOHNSON CO GENERAL OBLIGATION S2014A			2	1.A FE	1,276,196	100.6910	1,248,568	1,240,000	1,246,956	0	(4,024)	0	0	3.500	3.150	MS	14,467	43,400	11/05/2014	09/01/2030
47844P-FG-5	JOHNSON CO GENERAL OBLIGATION S2014A			2	1.A FE	1,311,936	100.5650	1,287,232	1,280,000	1,286,145	0	(3,557)	0	0	3.500	3.200	MS	14,933	44,800	11/05/2014	09/01/2031
47844P-FH-3	JOHNSON CO GENERAL OBLIGATION S2014A			2	1.A FE	1,352,481	100.4230	1,330,605	1,325,000	1,330,290	0	(3,064)	0	0	3.500	3.250	MS	15,458	46,375	11/05/2014	09/01/2032
47844P-FJ-9	JOHNSON CO GENERAL OBLIGATION S2014A			2	1.A FE	1,397,743	100.2650	1,378,644	1,375,000	1,379,380	0	(2,541)	0	0	3.500	3.300	MS	16,042	48,125	11/05/2014	09/01/2033
47844P-FK-6	JOHNSON CO GENERAL OBLIGATION S2014A			2	1.A FE	1,437,565	100.1910	1,422,712	1,420,000	1,423,379	0	(1,966)	0	0	3.500	3.350	MS	16,567	49,700	11/05/2014	09/01/2034
47844P-GN-9	JOHNSON CO GENERAL OBLIGATION S2015A			2	1.A FE	1,934,031	100.4230	1,887,952	1,880,000	1,891,458	0	(6,629)	0	0	3.500	3.120	MS	21,933	65,800	11/18/2015	09/01/2032
47844P-HU-2	JOHNSON CO GENERAL OBLIGATION S2016A			2	1.A FE	2,282,604	94.7020	2,126,060	2,245,000	2,260,144	0	(3,892)	0	0	2.875	2.680	MS	21,515	64,544	09/28/2016	09/01/2033

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
47844P-KA-2	JOHNSON CO GENERAL OBLIGATION S2017A			2	1.A FE	913,188	96.6730	884,558	915,000	913,643	0	93	0	0	3.125	3.140	MS	9,531	28,594	10/05/2017	09/01/2034
47844P-LA-1	JOHNSON CO GENERAL OBLIGATION S2018A			2	1.A FE	16,540,610	96.5780	16,080,237	16,650,000	16,556,593	0	3,977	0	0	3.625	3.670	MS	201,188	603,563	07/25/2018	09/01/2039
47844P-LP-8	JOHNSON CO GENERAL OBLIGATION S2019A			2	1.A FE	1,029,454	92.0970	948,599	1,030,000	1,029,583	0	41	0	0	2.375	2.380	MS	8,154	24,463	11/14/2019	09/01/2031
47844P-LQ-6	JOHNSON CO GENERAL OBLIGATION S2019A			2	1.A FE	1,044,091	90.7540	957,455	1,055,000	1,046,411	0	776	0	0	2.375	2.470	MS	8,352	25,056	11/14/2019	09/01/2032
47844P-LR-4	JOHNSON CO GENERAL OBLIGATION S2019A			2	1.A FE	1,073,758	90.3100	975,348	1,080,000	1,074,966	0	404	0	0	2.500	2.550	MS	9,000	27,000	11/14/2019	09/01/2033
47844P-LS-2	JOHNSON CO GENERAL OBLIGATION S2019A			2	1.A FE	1,093,783	88.7740	985,391	1,110,000	1,096,665	0	964	0	0	2.500	2.620	MS	9,250	27,750	11/14/2019	09/01/2034
47844P-LT-0	JOHNSON CO GENERAL OBLIGATION S2019A			2	1.A FE	1,125,557	87.6330	994,635	1,135,000	1,127,103	0	515	0	0	2.625	2.690	MS	9,931	29,794	11/14/2019	09/01/2035
47844P-LU-7	JOHNSON CO GENERAL OBLIGATION S2019A			2	1.A FE	1,165,000	87.4310	1,018,571	1,165,000	1,165,000	0	0	0	0	2.750	2.750	MS	10,679	32,038	11/14/2019	09/01/2036
47844P-LV-5	JOHNSON CO GENERAL OBLIGATION S2019A			2	1.A FE	1,191,624	85.9560	1,031,472	1,200,000	1,192,798	0	391	0	0	2.750	2.800	MS	11,000	33,000	11/14/2019	09/01/2037
47844P-LW-3	JOHNSON CO GENERAL OBLIGATION S2019A			2	1.A FE	1,212,214	84.1430	1,034,959	1,230,000	1,214,518	0	773	0	0	2.750	2.850	MS	11,275	33,825	11/14/2019	09/01/2038
47844P-LX-1	JOHNSON CO GENERAL OBLIGATION S2019A			2	1.A FE	1,262,128	84.0240	1,062,904	1,265,000	1,262,475	0	115	0	0	2.875	2.890	MS	12,123	36,369	11/14/2019	09/01/2039
478700-4P-9	JOHNSON CO USD #229 BLUE VALLEY GO S22A			2	1.B FE	3,033,951	92.9980	2,841,089	3,055,000	3,034,575	0	624	0	0	3.375	3.430	AO	25,777	43,820	04/12/2022	10/01/2038
478700-4Q-7	JOHNSON CO USD #229 BLUE VALLEY GO S22A			2	1.B FE	3,112,790	91.5440	2,892,790	3,160,000	3,114,086	0	1,296	0	0	3.375	3.490	AO	26,663	45,326	04/12/2022	10/01/2039
478700-4R-5	JOHNSON CO USD #229 BLUE VALLEY GO S22A			2	1.B FE	3,247,369	91.2520	2,979,378	3,265,000	3,247,772	0	403	0	0	3.500	3.540	AO	28,569	48,567	04/12/2022	10/01/2040
478700-4S-3	JOHNSON CO USD #229 BLUE VALLEY GO S22A			2	1.B FE	3,337,649	89.6020	3,028,548	3,380,000	3,338,616	0	968	0	0	3.500	3.590	AO	29,575	50,278	04/12/2022	10/01/2041
478700-X6-9	JOHNSON CO USD #229 GO S2015A			2	1.B FE	4,933,894	100.5220	4,895,421	4,870,000	4,883,786	0	(7,623)	0	0	3.500	3.330	AO	42,613	170,450	09/14/2015	10/01/2033
478700-2M-8	JOHNSON CO USD #229 GO S2017A			2	1.B FE	2,368,084	94.2290	2,252,073	2,390,000	2,373,533	0	1,143	0	0	3.000	3.070	AO	17,925	71,700	11/14/2017	10/01/2034
478718-Z2-8	JOHNSON CO USD #233 GO S2022A			2	1.C FE	6,619,862	93.3220	6,210,579	6,655,000	6,620,685	0	823	0	0	3.750	3.790	MS	141,419	0	04/29/2022	09/01/2040
478740-TK-9	JOHNSON CO USD #512 GO REF S2016B			2	1.A FE	5,008,140	102.3560	4,606,020	4,500,000	4,707,157	0	(51,850)	0	0	4.000	2.700	AO	45,000	180,000	09/20/2016	10/01/2036
479340-UD-1	JOHNSTON CO GENERAL OBLIGATION S2016			2	1.B FE	1,846,600	99.0270	1,732,973	1,750,000	1,783,097	0	(10,237)	0	0	3.000	2.360	FA	21,875	52,500	04/26/2016	02/01/2030
480772-QX-3	JORDAN SCHOOL DISTRICT GO S2017			2	1.A FE	2,446,840	100.2870	2,457,032	2,450,000	2,447,818	0	171	0	0	3.250	3.260	JD	3,539	79,625	02/09/2017	06/15/2033
480772-RA-2	JORDAN SCHOOL DISTRICT GO S2017			2	1.A FE	2,664,009	98.0100	2,646,270	2,700,000	2,672,578	0	1,573	0	0	3.375	3.470	JD	4,050	91,125	02/09/2017	06/15/2036
483862-NK-0	KANE CO FOREST PRESERVE DIST GO S2017A			2	1.B FE	3,183,111	100.1560	3,240,047	3,235,000	3,195,095	0	2,374	0	0	3.500	3.620	JD	5,032	113,225	07/11/2017	12/15/2035
486063-QY-9	KATY ISD GO REF S2014A (PSF)			2	1.A FE	3,320,959	101.0440	3,152,573	3,120,000	3,167,520	0	(21,331)	0	0	4.000	3.250	FA	47,147	124,800	12/02/2014	02/15/2035
486063-TA-8	KATY ISD GO REF S2015B (PSF)			2	1.A FE	2,395,220	101.0440	2,233,072	2,210,000	2,254,138	0	(19,872)	0	0	4.000	3.020	FA	33,396	88,400	02/02/2015	02/15/2035
486063-VP-2	KATY ISD GO REF S2016D (PSF)			2	1.A FE	2,605,365	108.3130	2,437,043	2,250,000	2,407,860	0	(35,326)	0	0	5.000	3.170	FA	42,500	112,500	11/29/2016	02/15/2032
486063-UD-0	KATY ISD GO S2016A (PSF)			2	1.A FE	1,249,413	101.5130	1,162,324	1,145,000	1,180,925	0	(10,840)	0	0	4.000	2.940	FA	17,302	45,800	01/27/2016	02/15/2035
489782-3H-3	KENOSHA CO GENERAL OBLIGATION S2017B			2	1.B FE	432,464	94.1460	409,535	435,000	432,976	0	105	0	0	3.250	3.290	MS	4,713	14,138	08/16/2017	09/01/2037
490224-NX-6	KENT GO GENERAL OBLIGATION REF S2015			2	1.B FE	705,586	101.9570	672,916	660,000	672,915	0	(4,594)	0	0	3.750	2.980	MS	8,250	24,750	02/10/2015	09/01/2030
494152-UY-5	KILLEEN ISD GENERAL OBLIG S2018 (PSF)			2	1.A FE	10,198,283	109.1090	9,677,968	8,870,000	9,635,954	0	(135,768)	0	0	5.000	3.160	FA	167,544	443,500	08/03/2018	02/15/2037
494619-DA-4	KING & PIERCE CO SD #408 AUBURN GO S2014			2	1.A FE	1,021,998	101.7480	885,208	870,000	887,763	0	(18,903)	0	0	5.000	2.727	JD	3,625	43,500	03/24/2015	12/01/2031
494656-P8-8	KING & SNOHOMISH CO SD #417 GO S2015			2	1.B FE	1,530,057	104.5810	1,396,156	1,335,000	1,388,527	0	(20,969)	0	0	5.000	3.260	JD	5,563	66,750	06/23/2015	12/01/2033
494656-T9-2	KING & SNOHOMISH CO SD #417 GO S2018			2	1.B FE	7,001,820	109.1490	6,548,940	6,000,000	6,586,236	0	(98,195)	0	0	5.000	3.030	JD	25,000	300,000	06/28/2018	12/01/2036
495224-3S-4	KING CO SD #411 ISSAQUAH GO S2017	SD		2	1.B FE	7,698,944	108.2210	6,926,144	6,400,000	6,985,802	0	(140,583)	0	0	5.000	2.530	JD	26,667	320,000	08/10/2017	12/01/2032
495224-4M-6	KING CO SD #411 ISSAQUAH GO S2018			2	1.B FE	5,864,850	109.5310	5,476,550	5,000,000	5,480,195	0	(89,671)	0	0	5.000	2.890	JD	20,833	250,000	06/14/2018	12/01/2033
495224-5B-9	KING CO SD #411 ISSAQUAH GO S2019			2	1.B FE	31,038,600	98.2040	29,461,200	30,000,000	30,704,592	0	(99,721)	0	0	3.000	2.600	JD	75,000	900,000	06/27/2019	12/01/2033
495242-N6-2	KING CO SD #412 SHORELINE GO S2018			2	1.B FE	9,452,700	100.1590	10,015,900	10,000,000	9,458,745	0	6,045	0	0	4.000	4.479	JD	33,333	200,000	09/28/2022	06/01/2038
495260-F3-0	KING CO SD #414 LAKE WASHINGTON GO S2016			2	1.B FE	3,399,030	102.5350	3,076,050	3,000,000	3,150,462	0	(41,726)	0	0	4.000	2.460	JD	10,000	120,000	08/09/2016	12/01/2034
495260-J2-8	KING CO SD #414 LAKE WASHINGTON GO S2017			2	1.B FE	1,370,663	103.0210	1,313,518	1,275,000	1,323,066	0	(10,017)	0	0	4.000	3.080	JD	4,250	51,000	11/30/2017	12/01/2034
494890-B8-8	KING CO SD#210 FEDERAL WAY GO S2018			2	1.B FE	4,516,376	102.6110	4,412,273	4,300,000	4,423,668	0	(22,786)	0	0	4.000	3.360	JD	14,333	172,000	09/11/2018	12/01/2035
494890-B9-6	KING CO SD#210 FEDERAL WAY GO S2018			2	1.B FE	1,305,928	101.7990	1,277,577	1,255,000	1,284,229	0	(5,367)	0	0	4.000	3.480	JD	4,183	50,200	09/18/2018	12/01/2036
494890-B9-6	KING CO SD#210 FEDERAL WAY GO S2018	SD		2	1.B FE	8,579,582	101.7990	8,393,328	8,245,000	8,437,023	0	(35,262)	0	0	4.000	3.480	JD	27,483	329,800	09/18/2018	12/01/2036
494890-G8-3	KING CO SD#210 FEDERAL WAY GO S2021			2	1.A FE	3,388,683	66.5530	2,392,580	3,595,000	3,398,417	0	8,159	0	0	2.000	2.360	JD	5,992	87,079	10/20/2021	12/01/2041
495098-VL-6	KING CO SD#405 BELLEVUE GO S2012A			2	1.B FE	3,008,100	100.0090	3,000,270	3,000,000	3,000,000	0	(1,032)	0	0	3.000	2.960	JD	7,500	90,000	03/24/2015	12/01/2029
495098-VM-4	KING CO SD#405 BELLEVUE GO S2012A			2	1.B FE	5,021,550	100.0040	5,000,200	5,000,000	5,000,000	0	(2,169)	0	0	3.000	2.950	JD	12,500	150,000	10/16/2012	12/01/2030

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
495098-XA-8	KING CO SD#405 BELLEVUE GO S2014			2	1.B FE	6,362,731	101.6480	6,236,105	6,135,000	6,184,603	0	(24,732)	0	0	3.750	3.310	JD	19,172	230,063	11/18/2014	12/01/2031
495098-XB-6	KING CO SD#405 BELLEVUE GO S2014			2	1.B FE	6,573,899	101.5760	6,465,312	6,365,000	6,410,570	0	(22,714)	0	0	3.750	3.360	JD	19,891	238,688	11/18/2014	12/01/2032
495224-Z7-5	KING CO SD#411 ISSAQUAH GO S2014			2	1.B FE	1,849,502	102.1070	1,684,766	1,650,000	1,682,197	0	(21,929)	0	0	4.500	3.080	JD	6,188	74,250	05/28/2014	12/01/2030
495224-Z7-5	KING CO SD#411 ISSAQUAH GO S2014		SD	2	1.B FE	9,359,599	102.1070	8,525,935	8,350,000	8,512,937	0	(110,975)	0	0	4.500	3.080	JD	31,313	375,750	05/28/2014	12/01/2030
495260-K6-7	KING CO SD#414 LAKE WASHINGTON GO S2018			2	1.B FE	575,340	111.0420	555,210	500,000	545,720	0	(7,629)	0	0	5.000	3.150	JD	2,083	25,000	11/16/2018	12/01/2033
495260-K7-5	KING CO SD#414 LAKE WASHINGTON GO S2018			2	1.B FE	361,072	110.1860	347,086	315,000	342,985	0	(4,662)	0	0	5.000	3.200	JD	1,313	15,750	11/16/2018	12/01/2034
495260-K9-1	KING CO SD#414 LAKE WASHINGTON GO S2018			2	1.B FE	3,642,867	109.2010	3,499,892	3,205,000	3,471,494	0	(44,239)	0	0	5.000	3.310	JD	13,354	160,250	11/16/2018	12/01/2036
495260-L3-3	KING CO SD#414 LAKE WASHINGTON GO S2018			2	1.B FE	971,508	108.5140	933,220	860,000	927,968	0	(11,254)	0	0	5.000	3.390	JD	3,583	43,000	11/16/2018	12/01/2038
495278-Q5-5	KING CO SD#415 KENT GO S2013			2	1.B FE	1,287,770	100.5800	1,196,902	1,190,000	1,195,510	0	(13,071)	0	0	4.000	2.866	JD	3,967	47,600	03/24/2015	12/01/2028
498062-PT-9	KITSAP CO SD#303 BAINBRIDGE GO S2017A			2	1.A FE	582,207	102.2820	557,437	545,000	563,723	0	(3,893)	0	0	4.000	3.160	JD	1,817	21,800	11/29/2017	12/01/2035
498062-QV-3	KITSAP CO SD#303 BAINBRIDGE GO S2018			2	1.A FE	1,285,262	108.5300	1,193,830	1,100,000	1,204,586	0	(19,519)	0	0	5.000	2.910	JD	4,583	55,000	08/17/2018	12/01/2033
498531-CC-4	KLEIN ISD GEN OBLIG REF S2013A (PSF)			2	1.A FE	2,556,591	100.0900	2,397,156	2,395,000	2,396,507	0	(18,938)	0	0	4.000	3.190	FA	39,917	95,800	03/26/2013	02/01/2032
498531-CD-2	KLEIN ISD GEN OBLIG REF S2013A (PSF)			2	1.A FE	1,356,613	100.0850	1,276,084	1,275,000	1,275,759	0	(9,582)	0	0	4.000	3.230	FA	21,250	51,000	03/26/2013	02/01/2033
498531-CF-7	KLEIN ISD GEN OBLIG REF S2013A (PSF)			2	1.A FE	1,401,837	100.0820	1,326,087	1,325,000	1,325,710	0	(9,051)	0	0	4.000	3.300	FA	22,083	53,000	03/26/2013	02/01/2034
498531-FS-6	KLEIN ISD GEN OBLIG REF S2015A (PSF)			2	1.A FE	2,302,139	101.2870	2,263,764	2,235,000	2,254,612	0	(7,135)	0	0	4.000	3.640	FA	37,250	89,400	06/25/2015	08/01/2035
498531-HL-9	KLEIN ISD GENERAL OBLIG REF S2016A (PSF)			2	1.A FE	2,372,305	101.8900	2,175,352	2,135,000	2,207,552	0	(26,810)	0	0	4.000	2.630	FA	35,583	85,400	04/14/2016	08/01/2033
498531-KF-8	KLEIN ISD GENERAL OBLIGATION S17 (PSF)			2	1.A FE	1,741,905	107.0680	1,606,020	1,500,000	1,599,590	0	(25,940)	0	0	5.000	3.030	FA	31,250	75,000	01/11/2017	08/01/2037
499513-CJ-6	KNOX CO GENERAL OBLIGATION REF S2019			2	1.B FE	2,310,167	88.2600	2,052,045	2,325,000	2,312,354	0	633	0	0	3.125	3.170	AO	18,164	72,656	04/24/2019	04/01/2038
499512-7R-6	KNOX CO GENERAL OBLIGATION S2016			2	1.B FE	1,823,598	98.2040	1,767,672	1,800,000	1,804,457	0	(3,066)	0	0	2.750	2.570	JD	4,125	49,500	03/23/2016	06/01/2029
499512-7T-2	KNOX CO GENERAL OBLIGATION S2016			2	1.B FE	1,980,966	98.0570	1,912,112	1,950,000	1,955,891	0	(4,041)	0	0	3.000	2.780	JD	4,875	58,500	03/23/2016	06/01/2031
499512-7U-9	KNOX CO GENERAL OBLIGATION S2016			2	1.B FE	2,014,340	96.4930	1,929,860	2,000,000	2,002,726	0	(1,879)	0	0	3.000	2.900	JD	5,000	60,000	03/23/2016	06/01/2032
499512-7V-7	KNOX CO GENERAL OBLIGATION S2016			2	1.B FE	2,080,893	95.7200	1,986,190	2,075,000	2,076,112	0	(779)	0	0	3.000	2.960	JD	5,188	62,250	03/23/2016	06/01/2033
499512-7W-5	KNOX CO GENERAL OBLIGATION S2016			2	1.B FE	2,175,413	96.0150	2,064,323	2,150,000	2,154,852	0	(3,329)	0	0	3.125	2.960	JD	5,599	67,188	03/23/2016	06/01/2034
499512-7X-3	KNOX CO GENERAL OBLIGATION S2016			2	1.B FE	2,243,267	93.7390	2,085,693	2,225,000	2,228,487	0	(2,398)	0	0	3.125	3.010	JD	5,794	69,531	03/23/2016	06/01/2035
499512-7Y-1	KNOX CO GENERAL OBLIGATION S2016			2	1.B FE	2,337,416	91.5770	2,129,165	2,325,000	2,327,362	0	(1,633)	0	0	3.125	3.050	JD	6,055	72,656	03/23/2016	06/01/2036
499512-8T-1	KNOX CO GENERAL OBLIGATION S2017			2	1.B FE	6,112,530	93.2930	5,718,861	6,130,000	6,116,659	0	774	0	0	3.250	3.270	JD	16,602	199,225	04/20/2017	06/01/2036
499513-DE-6	KNOX CO GENERAL OBLIGATION S2019B			2	1.B FE	2,456,273	81.9700	2,036,955	2,485,000	2,459,722	0	1,095	0	0	2.875	2.950	JD	5,954	71,444	09/17/2019	06/01/2040
502769-CD-2	LA CROSSE GENERAL OBLIGATION S2017D			2	1.C FE	853,636	99.4310	855,107	860,000	855,692	0	424	0	0	2.875	2.940	AO	6,181	24,725	10/13/2017	10/01/2031
505786-HU-0	LADUE SCHOOL DIST GO S2016			2	1.A FE	5,199,501	93.1750	4,751,925	5,100,000	5,102,481	0	(16,029)	0	0	3.000	2.680	MS	51,000	153,000	05/24/2016	03/01/2035
508354-UY-1	LAKE CO FOREST PRES DIST GO S2015			2	1.A FE	2,324,499	101.0610	2,278,926	2,255,000	2,264,229	0	(9,382)	0	0	3.750	3.310	JD	3,758	84,563	11/09/2015	12/15/2031
511074-PY-6	LAKE TRAVIS ISD GO REF S2013 (PSF)			2	1.A FE	3,632,630	100.1130	3,278,701	3,275,000	3,279,861	0	(40,355)	0	0	4.000	2.740	FA	49,489	131,000	02/05/2013	02/15/2030
511074-PZ-3	LAKE TRAVIS ISD GO REF S2013 (PSF)			2	1.A FE	3,871,658	100.1130	3,508,961	3,505,000	3,509,986	0	(41,462)	0	0	4.000	2.790	FA	52,964	140,200	02/05/2013	02/15/2031
511074-SH-0	LAKE TRAVIS ISD GO REF S2017 (PSF)			2	1.A FE	1,365,202	102.0220	1,280,376	1,255,000	1,308,241	0	(11,998)	0	0	4.000	2.900	FA	18,964	50,200	12/06/2017	02/15/2035
511074-TR-7	LAKE TRAVIS ISD GO S2018A (PSF)			2	1.A FE	1,642,755	107.0370	1,530,629	1,430,000	1,536,052	0	(23,792)	0	0	5.000	3.070	FA	27,011	71,500	03/06/2018	02/15/2037
512445-C9-6	LAKEVILLE GENERAL OBLIGATION S2014A			2	1.A FE	116,937	100.0160	115,018	115,000	115,017	0	(260)	0	0	3.500	3.270	FA	1,677	4,025	07/21/2014	02/01/2032
512445-M9-5	LAKEVILLE GENERAL OBLIGATION S2016B			2	1.A FE	1,447,407	98.4960	1,369,094	1,390,000	1,405,135	0	(7,004)	0	0	3.000	2.460	FA	17,375	41,700	06/20/2016	02/01/2032
514224-PW-8	LANCASTER CENTRAL SCH DIST GO S2020A			2	1.C FE	2,976,396	84.9890	2,541,171	2,990,000	2,978,806	0	953	0	0	2.000	2.040	JD	4,983	59,800	05/21/2020	06/01/2033
514224-PY-4	LANCASTER CENTRAL SCH DIST GO S2020A			2	1.C FE	3,096,129	82.6150	2,569,327	3,110,000	3,098,176	0	820	0	0	2.125	2.160	JD	5,507	66,088	05/21/2020	06/01/2035
514014-PN-3	LANCASTER CO SD #1 GO REF S2015			2	1.C FE	7,554,970	100.8840	7,485,593	7,420,000	7,459,224	0	(14,550)	0	0	3.750	3.530	JJ	128,304	278,250	08/12/2015	01/15/2035
515300-RL-7	LANE CO SD #4J EUGENE GO S2016			2	1.B FE	3,412,277	99.3780	3,557,732	3,580,000	3,420,611	0	1,995	209,756	0	2.500	3.589	JD	3,978	89,500	06/02/2016	06/15/2027
517138-XW-8	LARIMER CO SD #R-1 POUDRE GO S2018			2	1.B FE	3,404,358	111.8840	3,227,853	2,885,000	3,205,818	0	(48,599)	0	0	5.000	2.950	JD	6,411	144,250	09/13/2018	12/15/2032
517210-WJ-5	LARIMER CO SD#R-2J THOMPSON GO REF S2012			2	1.C FE	333,883	100.1450	275,399	275,000	275,185	0	(5,765)	0	0	5.000	2.690	JD	611	13,750	03/06/2012	12/15/2025
517210-WJ-5	LARIMER CO SD#R-2J THOMPSON GO REF S2012		SD	2	1.C FE	12,748,260	100.1450	10,515,225	10,500,000	10,507,059	0	(220,110)	0	0	5.000	2.690	JD	23,333	525,000	03/06/2012	12/15/2025
517210-XF-2	LARIMER CO SD#R-2J THOMPSON GO S2019			2	1.C FE	2,373,440	111.0320	2,220,640	2,000,000	2,237,466	0	(36,137)	0	0	5.000	2.820	JD	4,444	100,000	01/17/2019	12/15/2034
517210-XK-1	LARIMER CO SD#R-2J THOMPSON GO S2019			2	1.C FE	3,783,715	109.0030	3,542,598	3,250,000	3,590,848	0	(51,435)	0	0	5.000	3.060	JD	7,222	162,500	01/17/2019	12/15/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
517624-NW-8	LAS LOMITAS ELEM SCH DIST GO S2018A			2	1.A FE	699,095	103.7790	679,752	655,000	681,570	0	(4,353)	0	0	4.000	3.190	JJ	13,100	26,200	09/13/2018	07/01/2035
520121-PW-8	LAWRENCE GENERAL OBLIGATION REF S2017D			2	1.B FE	554,612	93.9470	521,406	555,000	554,697	0	18	0	0	3.125	3.130	MS	5,781	17,344	09/13/2017	09/01/2035
520121-LG-7	LAWRENCE GENERAL OBLIGATION S2014A			2	1.B FE	1,637,792	100.4230	1,606,768	1,600,000	1,607,164	0	(4,147)	0	0	3.500	3.220	MS	18,667	56,000	09/09/2014	09/01/2032
520121-KH-6	LAWRENCE GENERAL OBLIGATION S2014B			2	1.B FE	1,112,540	100.2900	1,083,132	1,080,000	1,086,377	0	(3,699)	0	0	3.250	2.883	MS	11,700	35,100	03/24/2015	09/01/2030
522364-4B-1	LEAWOOD GENERAL OBLIGATION S2017A			2	1.A FE	1,210,000	98.5850	1,192,879	1,210,000	1,210,000	0	0	0	0	2.750	2.750	MS	11,092	33,275	08/08/2017	09/01/2030
526030-U6-6	LENEXA GENERAL OBLIGATION S2015A			2	1.A FE	947,538	101.2460	921,339	910,000	917,612	0	(4,406)	0	0	3.500	2.980	MS	10,617	31,850	06/16/2015	09/01/2028
526030-X6-3	LENEXA GENERAL OBLIGATION S2015B			2	1.A FE	1,068,766	100.1380	1,061,463	1,060,000	1,062,661	0	(953)	0	0	3.250	3.150	MS	11,483	34,450	11/17/2015	09/01/2032
526030-2U-4	LENEXA GENERAL OBLIGATION S2018C			2	1.A FE	894,303	101.0600	914,593	905,000	897,245	0	751	0	0	3.375	3.490	MS	10,181	30,544	10/25/2018	09/01/2031
526030-3P-4	LENEXA GENERAL OBLIGATION S2019C			2	1.A FE	494,675	92.6260	463,130	500,000	496,156	0	451	0	0	2.250	2.360	MS	3,750	11,250	07/17/2019	09/01/2030
526030-3S-8	LENEXA GENERAL OBLIGATION S2019C			2	1.A FE	537,165	91.7690	495,553	540,000	537,747	0	180	0	0	2.625	2.670	MS	4,725	14,175	07/17/2019	09/01/2033
526030-3V-1	LENEXA GENERAL OBLIGATION S2019C			2	1.A FE	295,968	87.7350	263,205	300,000	296,617	0	200	0	0	2.750	2.850	MS	2,750	8,250	07/17/2019	09/01/2036
526030-3X-7	LENEXA GENERAL OBLIGATION S2019C			2	1.A FE	311,573	85.8710	270,494	315,000	312,046	0	146	0	0	2.875	2.950	MS	3,019	9,056	07/17/2019	09/01/2038
52882P-ES-3	LEWISVILLE ISD GO REF S2020 (PSF)			2	1.A FE	15,922,880	72.2140	11,554,240	16,000,000	15,930,474	0	3,165	0	0	2.250	2.280	FA	136,000	360,000	06/24/2020	08/15/2040
52882P-DS-4	LEWISVILLE ISD GO S2019 (PSF)			2	1.A FE	5,235,882	102.3740	4,739,916	4,630,000	5,022,424	0	(64,510)	0	0	4.000	2.380	FA	69,964	185,200	07/10/2019	08/15/2035
52882R-4Z-6	LEWISVILLE ISD GO 2014A (PSF)			2	1.A FE	15,155,381	100.3960	14,517,262	14,460,000	14,520,652	0	(95,704)	0	0	3.750	3.120	FA	204,850	542,250	10/01/2014	08/15/2030
52882P-FC-7	LEWISVILLE ISD TXBL GO REF S2020A (PSF)				1.A FE	24,675,420	88.5990	19,491,780	22,000,000	24,128,711	0	(260,108)	0	0	3.000	1.644	FA	249,333	660,000	10/21/2020	08/15/2030
529063-RU-5	LEXINGTON CO SCH DIST #1 GO REF S15A			2	1.C FE	10,606,818	100.6870	10,355,658	10,285,000	10,360,981	0	(34,850)	0	0	3.500	3.130	FA	149,990	359,975	02/18/2015	02/01/2030
529063-SJ-9	LEXINGTON CO SCH DIST #1 GO REF S2016			2	1.C FE	1,820,861	99.5160	1,751,482	1,760,000	1,780,612	0	(6,316)	0	0	3.250	2.850	FA	23,833	57,200	01/11/2016	02/01/2032
529063-WP-0	LEXINGTON CO SCH DIST #1 GO S2020C			2	1.C FE	7,896,377	69.7080	5,538,301	7,945,000	7,901,556	0	2,258	0	0	2.000	2.040	FA	66,208	158,900	09/01/2020	02/01/2039
529063-WQ-8	LEXINGTON CO SCH DIST #1 GO S2020C			2	1.C FE	8,001,904	68.0220	5,513,183	8,105,000	8,012,117	0	4,483	0	0	2.000	2.080	FA	67,542	162,100	09/01/2020	02/01/2040
529063-WR-6	LEXINGTON CO SCH DIST #1 GO S2020C			2	1.C FE	8,114,908	66.3820	5,486,472	8,265,000	8,128,853	0	6,123	0	0	2.000	2.110	FA	68,875	165,300	09/01/2020	02/01/2041
529063-WS-4	LEXINGTON CO SCH DIST #1 GO S2020C			2	1.C FE	7,660,547	66.7430	5,132,537	7,690,000	7,663,565	0	1,108	0	0	2.125	2.147	FA	68,089	163,413	09/01/2020	02/01/2042
52908E-H4-8	LEXINGTON-FAYETTE URBAN CO GO S2016C			2	1.C FE	1,289,914	91.7190	1,151,073	1,255,000	1,267,787	0	(3,811)	0	0	3.250	2.910	MS	13,596	40,788	09/08/2016	09/01/2036
533404-CQ-0	LINCOLN CO SCHOOL DIST GO S2011A			2	1.B FE	2,291,540	100.5610	2,011,220	2,000,000	1,999,919	0	(74)	0	0	5.000	3.270	JD	4,444	100,000	06/22/2011	06/15/2023
535205-MR-6	LINDBERGH SCHOOL DIST GO REF S2021			2	1.C FE	1,721,069	80.1860	1,395,236	1,740,000	1,722,503	0	1,397	0	0	1.750	1.850	MS	10,150	21,061	12/01/2021	03/01/2034
535205-LP-1	LINDBERGH SCHOOL DIST GO S2019A			2	1.D FE	6,856,590	86.9490	6,038,608	6,945,000	6,869,593	0	3,837	0	0	3.000	3.090	MS	69,450	208,350	06/14/2019	03/01/2038
535205-MC-9	LINDBERGH SCHOOL DIST GO S2020			2	1.D FE	13,138,156	74.9670	9,824,425	13,105,000	13,126,998	0	(3,997)	0	0	2.375	2.340	MS	103,748	311,244	02/20/2020	03/01/2040
539158-JG-1	LIVINGSTON TOWNSHIP SD GO REF S2015			2	1.B FE	2,070,810	104.6300	1,883,340	1,800,000	1,878,381	0	(29,189)	0	0	5.000	3.200	JJ	41,500	90,000	08/27/2015	07/15/2034
542411-NN-9	LONG BEACH CCD GO TAXABLE REF S2019H				1.C FE	2,234,048	87.4600	2,278,333	2,605,000	2,244,427	0	10,379	0	0	2.337	5.227	FA	25,366	0	10/20/2022	08/01/2028
545540-ER-3	LOS GATOS-SARATOGA JOINT SD GO S2016B			2	1.B FE	1,940,733	103.8150	1,770,046	1,705,000	1,797,505	0	(24,437)	0	0	4.000	2.410	FA	28,417	68,200	09/19/2016	08/01/2034
546585-LB-4	LOUISVILLE & JEFFERSON MET GOV GO S2015A			2	1.B FE	1,588,815	99.6290	1,613,990	1,620,000	1,599,658	0	1,696	0	0	3.250	3.400	JD	4,388	52,650	11/10/2015	12/01/2032
546585-QS-2	LOUISVILLE & JEFFERSON MET GOV GO S2016A			2	1.B FE	1,106,147	93.8910	1,014,023	1,080,000	1,090,089	0	(2,771)	0	0	3.250	2.960	JD	2,925	35,100	09/13/2016	12/01/2036
546585-RJ-1	LOUISVILLE & JEFFERSON MET GOV GO S2017A			2	1.B FE	708,973	97.5300	697,340	715,000	710,738	0	362	0	0	3.000	3.070	JD	1,788	21,450	10/11/2017	12/01/2032
546585-SM-3	LOUISVILLE & JEFFERSON MET GOV GO S2018A			2	1.B FE	821,362	100.8440	831,963	825,000	822,428	0	277	0	0	3.375	3.420	JD	2,320	27,844	11/01/2018	12/01/2030
546585-SQ-4	LOUISVILLE & JEFFERSON MET GOV GO S2018A			2	1.B FE	1,724,077	100.7650	1,758,349	1,745,000	1,728,652	0	1,191	0	0	3.625	3.730	JD	5,271	63,256	11/01/2018	12/01/2033
546585-ST-8	LOUISVILLE & JEFFERSON MET GOV GO S2018A			2	1.B FE	1,938,715	100.8980	1,972,556	1,955,000	1,941,435	0	717	0	0	3.875	3.940	JD	6,313	75,756	11/01/2018	12/01/2036
546585-SU-5	LOUISVILLE & JEFFERSON MET GOV GO S2018A			2	1.B FE	2,006,693	100.7470	2,050,201	2,035,000	2,011,083	0	1,152	0	0	3.875	3.980	JD	6,571	78,856	11/01/2018	12/01/2037
546585-UP-3	LOUISVILLE & JEFFERSON MET GOV GO S2020A			2	1.B FE	2,693,733	86.3670	2,327,591	2,695,000	2,694,000	0	117	0	0	1.625	1.630	AO	10,948	43,794	10/15/2020	10/01/2030
546585-UQ-1	LOUISVILLE & JEFFERSON MET GOV GO S2020A			2	1.B FE	798,408	85.5890	684,712	800,000	798,701	0	135	0	0	1.750	1.770	AO	3,500	14,000	10/15/2020	10/01/2031
546585-UR-9	LOUISVILLE & JEFFERSON MET GOV GO S2020A			2	1.B FE	814,560	84.8210	691,291	815,000	814,630	0	33	0	0	1.875	1.880	AO	3,820	15,281	10/15/2020	10/01/2032
546585-US-7	LOUISVILLE & JEFFERSON MET GOV GO S2020A			2	1.B FE	819,169	82.9920	688,834	830,000	820,794	0	760	0	0	1.875	1.990	AO	3,891	15,563	10/15/2020	10/01/2033
546585-UT-5	LOUISVILLE & JEFFERSON MET GOV GO S2020A			2	1.B FE	837,877	82.1930	694,531	845,000	838,848	0	457	0	0	2.000	2.070	AO	4,225	16,900	10/15/2020	10/01/2034
546585-UU-2	LOUISVILLE & JEFFERSON MET GOV GO S2020A			2	1.B FE	863,339	80.7970	698,894	865,000	863,547	0	97	0	0	2.125	2.140	AO	4,595	18,381	10/15/2020	10/01/2035
546585-UV-0	LOUISVILLE & JEFFERSON MET GOV GO S2020A			2	1.B FE	870,003	79.0850	695,948	880,000	871,160	0	544	0	0	2.125	2.210	AO	4,675	18,700	10/15/2020	10/01/2036
546585-UW-8	LOUISVILLE & JEFFERSON MET GOV GO S2020A			2	1.B FE	898,731	76.9940	692,946	900,000	898,862	0	64	0	0	2.250	2.260	AO	5,063	20,250	10/15/2020	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
546585-UX-6	LOUISVILLE & JEFFERSON MET GOV GO S2020A			2	1.B FE	911,932	75.5580	695,134	920,000	912,732	0	378	0	0	2.250	2.310	AO	5,175	20,700	10/15/2020	10/01/2038
546585-UY-4	LOUISVILLE & JEFFERSON MET GOV GO S2020A			2	1.B FE	929,209	74.3870	702,957	945,000	930,671	0	689	0	0	2.250	2.360	AO	5,316	21,263	10/15/2020	10/01/2039
546585-UZ-1	LOUISVILLE & JEFFERSON MET GOV GO S2020A			2	1.B FE	961,188	74.5830	719,726	965,000	961,513	0	155	0	0	2.375	2.400	AO	5,730	22,919	10/15/2020	10/01/2040
548210-RM-7	LOWER MAKEFIELD GENERAL OBLIG REF S2016			2	1.C FE	408,905	97.2630	398,778	410,000	409,409	0	87	0	0	2.375	2.400	MS	3,246	9,738	10/06/2016	03/01/2029
549220-2C-4	LUBBOCK ISD GEN OBLIG REF S2017 (PSF)			2	1.A FE	1,174,491	100.0840	1,085,911	1,085,000	1,130,999	0	(9,149)	0	0	4.000	3.010	FA	16,396	43,400	11/17/2017	02/15/2038
549220-U6-6	LUBBOCK ISD GEN OBLIG S2013A (PSF)			2	1.A FE	1,093,724	100.2250	997,239	995,000	996,452	0	(12,268)	0	0	5.000	3.730	FA	18,794	49,750	09/18/2013	02/15/2028
549220-U7-4	LUBBOCK ISD GEN OBLIG S2013A (PSF)			2	1.A FE	764,267	100.2250	701,575	700,000	700,943	0	(8,016)	0	0	5.000	3.820	FA	13,222	35,000	09/18/2013	02/15/2029
549220-V2-4	LUBBOCK ISD GEN OBLIG S2013A (PSF)			2	1.A FE	2,348,612	100.2250	2,209,961	2,205,000	2,207,069	0	(18,172)	0	0	5.000	4.150	FA	41,650	110,250	09/18/2013	02/15/2033
549220-V4-0	LUBBOCK ISD GEN OBLIG S2013A (PSF)			2	1.A FE	1,059,570	100.2250	1,002,250	1,000,000	1,000,852	0	(7,563)	0	0	5.000	4.220	FA	18,889	50,000	09/18/2013	02/15/2034
549220-3A-7	LUBBOCK ISD GEN OBLIG S2019 (PSF)			2	1.A FE	3,447,888	97.5810	3,088,439	3,165,000	3,340,339	0	(31,398)	0	0	4.000	2.830	FA	47,827	126,600	05/29/2019	02/15/2041
55844P-QX-9	MADISON AREA TECH COLL DIST GO S2015			2	1.A FE	366,495	101.7020	361,042	355,000	357,920	0	(1,280)	0	0	4.000	3.600	MS	4,733	14,200	06/10/2015	03/01/2033
55844P-QX-9	MADISON AREA TECH COLL DIST GO S2015	SD		2	1.A FE	433,600	101.7020	427,148	420,000	423,455	0	(1,514)	0	0	4.000	3.600	MS	5,600	16,800	06/10/2015	03/01/2033
55844R-PM-0	MADISON GENERAL OBLIGATION S2017C			2	1.A FE	688,020	98.2940	678,229	690,000	688,657	0	131	0	0	2.875	2.900	AO	4,959	19,838	09/20/2017	10/01/2031
562785-MC-6	MANHATTAN BEACH USD GO S2018A MEASURE C			2	1.C FE	1,186,940	108.6030	1,086,030	1,000,000	1,109,523	0	(17,552)	0	0	5.000	2.890	MS	16,667	50,000	04/05/2018	09/01/2038
562785-MX-0	MANHATTAN BEACH USD GO S2018A MEASURE EE			2	1.C FE	788,942	102.8460	755,918	735,000	766,778	0	(5,049)	0	0	4.000	3.160	MS	9,800	29,400	04/05/2018	09/01/2035
563690-PE-0	MANKATO ISD #77 GO S2014A			2	1.B FE	5,102,900	101.0960	5,054,800	5,000,000	5,013,021	0	(11,677)	0	0	4.000	3.750	FA	83,333	200,000	01/21/2014	02/01/2031
563690-PF-7	MANKATO ISD #77 GO S2014A			2	1.B FE	5,065,550	101.0960	5,054,800	5,000,000	5,008,278	0	(7,461)	0	0	4.000	3.840	FA	83,333	200,000	01/21/2014	02/01/2032
56516P-WJ-8	MAPLE GROVE GO TAXABLE REF S2020C				1.A FE	3,085,000	99.7080	3,075,992	3,085,000	3,085,000	0	0	0	0	0.410	0.410	FA	5,270	12,649	10/20/2020	02/01/2023
56516P-WK-5	MAPLE GROVE GO TAXABLE REF S2020C				1.A FE	3,085,000	95.9440	2,959,872	3,085,000	3,085,000	0	0	0	0	0.520	0.520	FA	6,684	16,042	10/20/2020	02/01/2024
56516P-WL-3	MAPLE GROVE GO TAXABLE REF S2020C				1.A FE	3,090,000	92.3020	2,852,132	3,090,000	3,090,000	0	0	0	0	0.620	0.620	FA	7,983	19,158	10/20/2020	02/01/2025
56516P-WM-1	MAPLE GROVE GO TAXABLE REF S2020C				1.A FE	3,100,000	89.3580	2,770,098	3,100,000	3,100,000	0	0	0	0	0.820	0.820	FA	10,592	25,420	10/20/2020	02/01/2026
56516P-WN-9	MAPLE GROVE GO TAXABLE REF S2020C				1.A FE	3,115,000	86.7050	2,700,861	3,115,000	3,115,000	0	0	0	0	1.000	1.000	FA	12,979	31,150	10/20/2020	02/01/2027
56516P-WP-4	MAPLE GROVE GO TAXABLE REF S2020C				1.A FE	300,000	84.2750	252,825	300,000	300,000	0	0	0	0	1.160	1.160	FA	1,450	3,480	10/20/2020	02/01/2028
56516P-WQ-2	MAPLE GROVE GO TAXABLE REF S2020C				1.A FE	305,000	82.1540	250,570	305,000	305,000	0	0	0	0	1.300	1.300	FA	1,652	3,965	10/20/2020	02/01/2029
567137-C5-1	MARICOPA CO ELEM SD #28 KYRENE GO S2013B			2	1.C FE	1,043,609	101.0210	1,050,618	1,040,000	1,040,228	0	(440)	0	0	5.000	0.962	JJ	26,000	52,000	10/23/2013	07/01/2026
567137-C7-7	MARICOPA CO ELEM SD #28 KYRENE GO S2013B			2	1.C FE	1,363,594	101.1420	1,380,588	1,365,000	1,364,887	0	217	0	0	5.250	1.008	JJ	35,831	71,663	10/23/2013	07/01/2028
567137-C9-3	MARICOPA CO ELEM SD #28 KYRENE GO S2013B			2	1.C FE	750,038	101.2630	759,473	750,000	750,011	0	(21)	0	0	5.500	0.999	JJ	20,625	41,250	10/23/2013	07/01/2030
567137-E4-2	MARICOPA CO ELEM SD #28 KYRENE GO S2015C			2	1.C FE	1,852,596	102.5580	1,846,044	1,800,000	1,814,923	0	(5,602)	0	0	4.000	3.650	JJ	36,000	72,000	05/27/2015	07/01/2032
567527-SP-2	MARICOPA CO UHSD #214 TOLLESON GO S18A			2	1.C FE	1,833,062	103.4950	1,795,638	1,735,000	1,786,136	0	(10,379)	0	0	4.000	3.290	JJ	34,700	69,400	02/28/2018	07/01/2034
567389-XN-6	MARICOPA CO USD #80 CHANDLER GO S18C			2	1.C FE	924,453	102.9040	926,136	900,000	915,120	0	(2,439)	0	0	4.000	3.660	JJ	18,000	36,000	11/15/2018	07/01/2036
56781R-KP-1	MARIN CCD GO TAXABLE REF S2021			2	1.A FE	462,795	69.1710	345,855	500,000	465,182	0	2,115	0	0	1.971	2.582	FA	4,106	9,855	11/10/2021	08/01/2036
56781R-KZ-9	MARIN CCD GO TAXABLE REF S2021B				1.A FE	238,584	77.5420	228,749	295,000	241,444	0	2,860	0	0	1.710	4.257	FA	2,102	2,522	06/08/2022	08/01/2031
574157-2T-9	MARYLAND NATIONAL CAP PARK GO (PGC) S15A			2	1.A FE	1,163,666	99.9920	1,139,909	1,140,000	1,145,811	0	(2,729)	0	0	3.250	2.990	JJ	17,084	37,050	10/15/2015	01/15/2031
574157-2V-4	MARYLAND NATIONAL CAP PARK GO (PGC) S15A			2	1.A FE	1,229,459	99.3270	1,206,823	1,215,000	1,218,563	0	(1,673)	0	0	3.250	3.100	JJ	18,208	39,488	10/15/2015	01/15/2033
574157-2Y-8	MARYLAND NATIONAL CAP PARK GO (PGC) S15A			2	1.A FE	1,371,798	98.1370	1,315,036	1,340,000	1,347,861	0	(3,679)	0	0	3.500	3.200	JJ	21,626	46,900	10/15/2015	01/15/2036
574157-3Q-4	MARYLAND NATIONAL CAP PARK GO (PGC) S17A			2	1.A FE	1,641,882	97.4600	1,608,090	1,650,000	1,644,313	0	477	0	0	3.000	3.040	JJ	22,825	49,500	07/13/2017	01/15/2033
581646-6R-2	MCKINNEY GENERAL OBLIGATION LTD REF S15			2	1.A FE	3,177,429	104.8160	2,913,885	2,780,000	2,896,261	0	(41,797)	0	0	5.000	3.320	FA	52,511	139,000	06/24/2015	08/15/2034
58178C-AP-2	MCKINNEY GENERAL OBLIGATION LTD REF S19			2	1.A FE	1,066,200	95.5340	955,340	1,000,000	1,043,153	0	(7,142)	0	0	3.000	2.180	FA	11,333	30,000	08/14/2019	08/15/2033
581664-DZ-9	MCKINNEY ISD GEN OBLIG REF S2015 (PSF)			2	1.A FE	2,705,813	101.3700	2,645,757	2,610,000	2,633,275	0	(10,451)	0	0	3.750	3.310	FA	36,975	97,875	03/04/2015	02/15/2031
581664-ES-4	MCKINNEY ISD GEN OBLIG REF S2015A (PSF)			2	1.A FE	4,508,330	104.2650	4,040,269	3,875,000	4,032,255	0	(70,773)	0	0	5.000	3.010	FA	73,194	193,750	07/30/2015	02/15/2031
584002-RV-3	MECKLENBURG CO GEN OBLIG REF S2013A	SD			1.A FE	11,660,800	106.8350	10,683,500	10,000,000	10,457,416	0	(147,020)	0	0	5.000	3.340	JD	41,667	500,000	08/14/2013	12/01/2025
584002-UW-7	MECKLENBURG CO GENERAL OBLIG S2016B			2	1.A FE	15,693,900	96.6940	14,504,100	15,000,000	15,289,234	0	(69,526)	0	0	3.000	2.480	JD	37,500	450,000	09/29/2016	12/01/2032
584002-SN-0	MECKLENBURG CO GENERAL OBLIGATION S2013B			2	1.A FE	4,080,040	100.0030	4,000,120	4,000,000	4,001,342	0	(9,056)	0	0	3.000	2.770	MS	40,000	120,000	02/05/2013	03/01/2028
584002-SP-5	MECKLENBURG CO GENERAL OBLIGATION S2013B			2	1.A FE	4,135,066	99.6790	4,061,919	4,075,000	4,075,958	0	(6,842)	0	0	3.000	2.830	MS	40,750	122,250	02/05/2013	03/01/2029
584002-SQ-3	MECKLENBURG CO GENERAL OBLIGATION S2013B			2	1.A FE	4,507,462	99.0130	4,420,930	4,465,000	4,465,601	0	(4,887)	0	0	3.000	2.890	MS	44,650	133,950	02/05/2013	03/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
584002-VQ-9	MECKLENBURG CO GENERAL OBLIGATION S2017A			2	1.A FE	4,929,200	96.4680	4,823,400	5,000,000	4,947,981	0	3,798	0	0	3.000	3.110	AO	37,500	150,000	08/15/2017	04/01/2034
584002-WN-5	MECKLENBURG CO GENERAL OBLIGATION S2018			2	1.A FE	7,463,550	96.5480	7,241,100	7,500,000	7,469,381	0	1,474	0	0	3.625	3.660	MS	90,625	271,875	09/12/2018	03/01/2038
584002-XF-1	MECKLENBURG CO GENERAL OBLIGATION S2019			2	1.A FE	9,919,800	83.8770	8,387,700	10,000,000	9,933,118	0	4,211	0	0	2.500	2.560	MS	83,333	250,000	09/10/2019	03/01/2036
584002-QB-8	MECKLENBURG CO TXBL GO S2011			2	1.A FE	1,882,176	98.0270	1,882,118	1,920,000	1,882,632	0	456	0	0	4.349	4.650	AO	20,875	0	11/16/2022	10/01/2030
587059-GW-0	MENOMONEE FALLS SCHOOL DISTRICT GO S2016			2	1.C FE	2,920,379	100.0460	2,786,281	2,785,000	2,834,336	0	(14,328)	0	0	3.375	2.800	AO	23,498	93,994	06/13/2016	04/01/2034
587839-K2-6	MERCER CO GENERAL OBLIGATION (TXBL) S19				1.C FE	2,170,000	93.2320	2,023,134	2,170,000	2,170,000	0	0	0	0	2.417	2.417	MN	8,741	52,449	12/13/2019	05/01/2026
587839-K3-4	MERCER CO GENERAL OBLIGATION (TXBL) S19				1.C FE	4,085,000	91.4340	3,735,079	4,085,000	4,085,000	0	0	0	0	2.476	2.476	MN	16,857	101,145	12/13/2019	05/01/2027
587839-K4-2	MERCER CO GENERAL OBLIGATION (TXBL) S19				1.C FE	1,315,000	89.8070	1,180,962	1,315,000	1,315,000	0	0	0	0	2.536	2.536	MN	5,558	33,348	12/13/2019	05/01/2028
590760-HD-9	MESQUITE ISD GO REF S2015C (PSF)			2	1.A FE	2,923,334	102.1320	2,849,483	2,790,000	2,828,770	0	(13,927)	0	0	4.000	3.440	FA	42,160	111,600	05/04/2015	08/15/2032
590760-QG-2	MESQUITE ISD GO S2018 (PSF)			2	1.A FE	2,896,700	107.6550	2,691,375	2,500,000	2,716,473	0	(43,081)	0	0	5.000	2.980	FA	47,222	125,000	07/11/2018	08/15/2037
590760-SK-1	MESQUITE ISD GO TAXABLE REF S20D (PSF)				1.A FE	1,247,218	98.5670	1,069,452	1,085,000	1,175,500	0	(34,032)	0	0	4.000	0.780	FA	16,396	43,400	10/23/2020	08/15/2025
590760-SL-9	MESQUITE ISD GO TAXABLE REF S20D (PSF)				1.A FE	1,364,559	97.9810	1,146,378	1,170,000	1,294,108	0	(33,476)	0	0	4.000	1.010	FA	17,680	46,800	10/23/2020	08/15/2026
590760-SM-7	MESQUITE ISD GO TAXABLE REF S20D (PSF)				1.A FE	1,485,368	97.3020	1,221,140	1,255,000	1,414,942	0	(33,495)	0	0	4.000	1.160	FA	18,964	50,200	10/23/2020	08/15/2027
590760-SN-5	MESQUITE ISD GO TAXABLE REF S20D (PSF)				1.A FE	2,345,000	83.7450	1,963,820	2,345,000	2,345,000	0	0	0	0	1.390	1.390	FA	12,314	32,596	10/23/2020	08/15/2028
591852-WJ-3	MET COUNCIL MPS-ST PAUL MET AREA GO S12I			2	1.A FE	1,572,592	99.8400	1,532,544	1,535,000	1,535,000	0	(695)	0	0	3.000	2.700	MS	15,350	46,050	10/24/2012	03/01/2028
591852-WJ-3	MET COUNCIL MPS-ST PAUL MET AREA GO S12I	SD		2	1.A FE	5,875,450	99.8400	5,725,824	5,735,000	5,735,000	0	(2,598)	0	0	3.000	2.700	MS	57,350	172,050	10/24/2012	03/01/2028
591852-ZG-6	MET COUNCIL MPS-ST PAUL MET AREA GO S15C			2	1.A FE	5,651,470	101.0390	5,557,145	5,500,000	5,538,545	0	(16,944)	0	0	3.750	3.410	MS	68,750	206,250	07/08/2015	03/01/2035
591852-B8-0	MET COUNCIL MPS-ST PAUL MET AREA GO S16C			2	1.A FE	5,312,200	100.3810	5,019,050	5,000,000	5,110,820	0	(33,163)	0	0	3.375	2.640	MS	56,250	168,750	05/25/2016	03/01/2033
591852-C3-0	MET COUNCIL MPS-ST PAUL MET AREA GO S16C			2	1.A FE	1,323,763	99.5720	1,244,650	1,250,000	1,276,306	0	(7,847)	0	0	3.500	2.800	MS	14,583	43,750	05/25/2016	03/01/2036
591852-C3-0	MET COUNCIL MPS-ST PAUL MET AREA GO S16C	SD		2	1.A FE	3,971,288	99.5720	3,733,950	3,750,000	3,828,917	0	(23,542)	0	0	3.500	2.800	MS	43,750	131,250	05/25/2016	03/01/2036
591852-K6-4	MET COUNCIL MPS-ST PAUL MET AREA GO S18C			2	1.A FE	7,453,302	97.1480	7,300,672	7,515,000	7,464,914	0	2,664	0	0	3.500	3.560	MS	87,675	263,025	04/26/2018	03/01/2037
591852-Q2-7	MET COUNCIL MPS-ST PAUL MET AREA GO S19B			2	1.A FE	2,231,100	93.2400	2,097,900	2,250,000	2,234,954	0	1,128	0	0	2.750	2.820	MS	20,625	61,875	05/22/2019	03/01/2034
591852-Q3-5	MET COUNCIL MPS-ST PAUL MET AREA GO S19B			2	1.A FE	2,248,515	92.2000	2,074,500	2,250,000	2,248,801	0	78	0	0	2.875	2.880	MS	21,563	64,688	05/22/2019	03/01/2035
59163P-LS-0	METRO COUNCIL GENERAL OBLIGATION S2020A			2	1.A FE	13,545,531	79.0870	10,684,654	13,510,000	13,537,055	0	(3,290)	0	0	2.600	2.570	JD	29,272	351,260	04/22/2020	06/01/2039
592240-UQ-6	METRO PARK DISTRICT OF TACOMA GO REF S16			2	5.B GI	1,689,455	99.7860	1,481,822	1,485,000	1,481,822	(89,187)	(20,687)	0	0	4.000	2.440	JD	4,950	59,400	11/03/2016	12/01/2029
592240-UR-4	METRO PARK DISTRICT OF TACOMA GO REF S16			2	5.B GI	1,242,076	99.4860	1,094,346	1,100,000	1,094,346	(65,571)	(14,380)	0	0	4.000	2.530	JD	3,667	44,000	11/03/2016	12/01/2030
598022-GM-7	MIDPENINSULA REGL OPEN SPACE DIST GO 15A			2	1.A FE	1,615,075	100.9230	1,584,491	1,570,000	1,583,442	0	(4,756)	0	0	3.750	3.410	MS	19,625	58,875	07/29/2015	09/01/2033
602245-D2-5	MILWAUKEE CO GENERAL OBLIGATION S2015A			2	1.C FE	2,089,313	100.1340	2,072,774	2,070,000	2,074,154	0	(2,313)	0	0	3.000	2.880	AO	15,525	62,100	10/16/2015	10/01/2028
602245-D3-3	MILWAUKEE CO GENERAL OBLIGATION S2015A			2	1.C FE	1,466,648	100.1050	1,471,544	1,470,000	1,468,176	0	235	0	0	3.000	3.020	AO	11,025	44,100	10/16/2015	10/01/2029
602409-NK-6	MILWAUKEE METRO SEWER DIST GO S2022A			2	1.B FE	2,491,150	99.1000	2,477,500	2,500,000	2,491,498	0	348	0	0	3.375	3.410	AO	21,094	31,641	04/25/2022	10/01/2034
602409-NL-4	MILWAUKEE METRO SEWER DIST GO S2022A			2	1.B FE	2,548,421	97.9060	2,525,975	2,580,000	2,549,582	0	1,161	0	0	3.375	3.490	AO	21,769	32,653	04/25/2022	10/01/2035
604617-AZ-3	MIRACOSTA CCD GO REF S2017A			2	1.A FE	2,179,041	100.9180	2,033,498	2,015,000	2,097,138	0	(16,469)	0	0	4.000	3.040	FA	33,583	80,600	08/23/2017	08/01/2038
605792-RA-0	MISSOULA CO GENERAL OBLIGATION S2016			2	1.C FE	730,360	103.2250	670,963	650,000	680,256	0	(8,154)	0	0	4.000	2.600	JJ	13,000	26,000	05/10/2016	07/01/2035
605792-SN-1	MISSOULA CO GENERAL OBLIGATION S2018			2	1.C FE	1,686,441	110.8080	1,590,095	1,435,000	1,584,881	0	(24,767)	0	0	5.000	2.930	JJ	35,875	71,750	08/29/2018	07/01/2034
609561-FB-6	MONMOUTH CO GENERAL OBLIGATION S2015			2	1.A FE	5,902,516	100.7180	5,856,752	5,815,000	5,840,429	0	(9,546)	0	0	3.000	2.820	JJ	80,441	174,450	11/17/2015	07/15/2028
613681-2Z-7	MONTGOMERY CO GEN OBLIG S2016			2	1.B FE	3,777,816	106.3180	3,327,753	3,130,000	3,351,897	0	(66,350)	0	0	5.000	2.650	MS	52,167	156,500	01/12/2016	03/01/2034
613681-4Q-5	MONTGOMERY CO GEN OBLIG S2016A			2	1.B FE	1,121,210	106.3180	1,063,180	1,000,000	1,046,074	0	(13,557)	0	0	5.000	3.450	MS	16,667	50,000	12/01/2016	03/01/2034
613681-7B-5	MONTGOMERY CO GEN OBLIG S2018B			2	1.B FE	2,602,457	100.2940	2,617,673	2,610,000	2,603,456	0	256	0	0	4.000	4.020	MS	34,800	104,400	11/02/2018	03/01/2040
613664-7A-3	MONTGOMERY CO GENERAL OBLIGATION REF S14			2	1.C FE	3,618,638	100.0390	3,531,377	3,530,000	3,532,629	0	(11,078)	0	0	3.000	2.680	AO	26,475	105,900	04/29/2014	04/01/2025
613664-7B-1	MONTGOMERY CO GENERAL OBLIGATION REF S14			2	1.C FE	2,523,766	100.0500	2,486,243	2,485,000	2,486,104	0	(4,894)	0	0	3.000	2.800	AO	18,638	74,550	04/29/2014	04/01/2026
61366A-BB-2	MONTGOMERY CO GENERAL OBLIGATION S16A			2	1.C FE	828,761	98.0850	823,914	840,000	831,705	0	528	0	0	3.500	3.600	AO	7,350	29,400	11/15/2016	04/01/2035
61366A-BC-0	MONTGOMERY CO GENERAL OBLIGATION S16A			2	1.C FE	868,164	97.7110	850,086	870,000	868,602	0	79	0	0	3.625	3.640	AO	7,884	31,538	11/15/2016	04/01/2036
613340-3T-3	MONTGOMERY CO GENERAL OBLIGATION S2014A	SD		2	1.A FE	26,891,000	102.3320	25,583,000	25,000,000	25,392,683	0	(205,456)	0	0	4.000	3.110	MN	166,667	1,000,000	11/06/2014	11/01/2034
613580-EZ-8	MONTGOMERY CO GENERAL OBLIGATION S2022			2	1.A FE	2,126,468	112.8730	2,122,012	1,880,000	2,117,582	0	(8,886)	0	0	5.000	3.430	JJ	39,950	0	06/29/2022	07/01/2041
613580-EZ-8	MONTGOMERY CO GENERAL OBLIGATION S2022	SD		2	1.A FE	11,311,000	112.8730	11,287,300	10,000,000	11,263,733	0	(47,267)	0	0	5.000	3.430	JJ	212,500	0	06/29/2022	07/01/2041

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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
613580-FA-2	MONTGOMERY CO GENERAL OBLIGATION S2022			2	1.A FE	1,806,880	112.6200	1,801,920	1,600,000	1,799,435	0	(7,445)	0	0	5.000	3.450	JJ	34,000	0	06/29/2022	07/01/2042
613580-FA-2	MONTGOMERY CO GENERAL OBLIGATION S2022	SD		2	1.A FE	11,852,004	112.6200	11,819,469	10,495,000	11,803,171	0	(48,832)	0	0	5.000	3.450	JJ	223,019	0	06/29/2022	07/01/2042
615683-LP-2	MOORE CO GENERAL OBLIGATION S2018			2	1.B FE	1,548,094	98.6760	1,529,478	1,550,000	1,548,558	0	106	0	0	3.250	3.260	JD	4,198	50,375	08/21/2018	12/01/2033
622625-JT-9	MOUNT PLEASANT GENERAL OBLIGATION S2019			2	1.A FE	1,741,845	98.8130	1,729,228	1,750,000	1,744,136	0	604	0	0	2.875	2.920	JD	4,193	50,313	01/22/2019	06/01/2031
624454-LT-9	MOUNTAIN VIEW LOS ALTOS UHSD GO S2018A			2	1.A FE	1,080,650	104.3000	1,043,000	1,000,000	1,038,892	0	(10,173)	0	0	4.000	2.850	FA	16,667	40,000	08/30/2018	08/01/2034
624454-LV-4	MOUNTAIN VIEW LOS ALTOS UHSD GO S2018A			2	1.A FE	4,150,000	95.0050	3,942,708	4,150,000	4,150,000	0	0	0	0	3.350	3.350	FA	57,927	139,025	08/30/2018	08/01/2036
624454-MJ-0	MOUNTAIN VIEW LOS ALTOS UHSD GO S2020B			2	1.A FE	3,468,263	83.7770	2,928,006	3,495,000	3,473,297	0	2,081	0	0	1.500	1.570	FA	21,844	52,425	07/08/2020	08/01/2032
62451F-HS-2	MOUNTAIN VIEW-WHISMAN SD GO S2016B			2	1.A FE	4,196,840	99.0090	3,960,360	4,000,000	4,076,715	0	(19,618)	0	0	3.375	2.820	MS	45,000	135,000	04/27/2016	09/01/2034
62451F-HT-0	MOUNTAIN VIEW-WHISMAN SD GO S2016B			2	1.A FE	5,218,750	97.8100	4,890,500	5,000,000	5,085,406	0	(21,814)	0	0	3.375	2.880	MS	56,250	168,750	04/27/2016	09/01/2035
62451F-JH-4	MOUNTAIN VIEW-WHISMAN SD GO TXBL REF S20				1.A FE	845,000	84.7170	715,859	845,000	845,000	0	0	0	0	2.145	2.145	MS	6,042	18,125	02/13/2020	09/01/2029
62451F-JJ-0	MOUNTAIN VIEW-WHISMAN SD GO TXBL REF S20				1.A FE	650,000	82.5130	536,335	650,000	650,000	0	0	0	0	2.195	2.195	MS	4,756	14,268	02/13/2020	09/01/2030
62451F-JK-7	MOUNTAIN VIEW-WHISMAN SD GO TXBL REF S20			2	1.A FE	660,000	81.0360	534,838	660,000	660,000	0	0	0	0	2.295	2.295	MS	5,049	15,147	02/13/2020	09/01/2031
62451F-JL-5	MOUNTAIN VIEW-WHISMAN SD GO TXBL REF S20			2	1.A FE	550,000	79.8000	438,900	550,000	550,000	0	0	0	0	2.395	2.395	MS	4,391	13,173	02/13/2020	09/01/2032
62451F-JM-3	MOUNTAIN VIEW-WHISMAN SD GO TXBL REF S20			2	1.A FE	875,000	78.8060	689,553	875,000	875,000	0	0	0	0	2.495	2.495	MS	7,277	21,831	02/13/2020	09/01/2033
62451F-JN-1	MOUNTAIN VIEW-WHISMAN SD GO TXBL REF S20			2	1.A FE	500,000	77.8590	389,295	500,000	500,000	0	0	0	0	2.575	2.575	MS	4,292	12,875	02/13/2020	09/01/2034
62451F-JP-6	MOUNTAIN VIEW-WHISMAN SD GO TXBL REF S20			2	1.A FE	1,000,000	76.8910	768,910	1,000,000	1,000,000	0	0	0	0	2.645	2.645	MS	8,817	26,450	02/13/2020	09/01/2035
62451F-JQ-4	MOUNTAIN VIEW-WHISMAN SD GO TXBL REF S20			2	1.A FE	1,000,000	75.8040	758,040	1,000,000	1,000,000	0	0	0	0	2.695	2.695	MS	8,983	26,950	02/13/2020	09/01/2036
625506-QP-8	MULTNOMAH CO GO TAXABLE S2021B				1.A FE	10,021,000	87.1140	8,711,400	10,000,000	10,013,611	0	(3,874)	0	0	0.800	0.760	JD	3,556	80,000	01/13/2021	06/15/2026
627636-VQ-3	MUSKEGO GENERAL OBLIGATION REF S2018A			2	1.B FE	2,160,622	98.9090	2,190,834	2,215,000	2,171,937	0	2,711	0	0	3.375	3.570	JD	6,230	74,756	06/27/2018	06/01/2035
627627-RE-4	MUSKEGO NORWAY SCHOOL DISTRICT GO S2016			2	1.A	962,564	101.9690	953,410	935,000	945,053	0	(2,917)	0	0	3.250	2.900	AO	7,597	30,388	05/25/2016	04/01/2035
627627-RF-1	MUSKEGO NORWAY SCHOOL DISTRICT GO S2016			2	1.C FE	2,439,868	97.5170	2,311,153	2,370,000	2,395,482	0	(7,393)	0	0	3.250	2.900	AO	19,256	77,025	05/25/2016	04/01/2035
627627-RV-6	MUSKEGO NORWAY SCHOOL DISTRICT GO S2022			2	1.C FE	5,695,000	97.0340	5,526,086	5,695,000	5,695,000	0	0	0	0	3.500	3.500	AO	94,126	0	06/09/2022	04/01/2036
627627-RW-4	MUSKEGO NORWAY SCHOOL DISTRICT GO S2022			2	1.C FE	3,375,513	94.3570	3,203,420	3,395,000	3,376,013	0	500	0	0	3.500	3.550	AO	56,112	0	06/09/2022	04/01/2037
627627-RX-2	MUSKEGO NORWAY SCHOOL DISTRICT GO S2022			2	1.C FE	5,995,904	92.5140	5,647,980	6,105,000	5,998,387	0	2,483	0	0	3.500	3.650	AO	100,902	0	06/09/2022	04/01/2038
630412-XC-3	NAPERVILLE GENERAL OBLIGATION REF S2016			2	1.A FE	1,057,516	101.0300	1,005,249	995,000	1,016,043	0	(6,844)	0	0	3.500	2.740	JD	2,902	34,825	06/08/2016	12/01/2033
639557-UZ-8	NEBO SCHOOL DISTRICT GEN OBLIG S2017C			2	1.A FE	409,988	99.7710	409,061	410,000	410,000	0	0	0	0	3.000	3.000	JJ	6,150	12,300	08/09/2017	07/01/2032
642543-WV-0	NEW BRAUNFELS ISD GO REF S2016 (PSF)			2	1.A FE	2,464,983	89.8900	2,292,195	2,550,000	2,486,838	0	3,493	0	0	3.000	3.220	FA	31,875	76,500	02/03/2016	02/01/2037
642543-YK-2	NEW BRAUNFELS ISD GO REF S2019 (PSF)			2	1.A FE	2,778,188	99.3440	2,781,632	2,800,000	2,783,269	0	1,372	0	0	3.250	3.320	FA	37,917	91,000	01/11/2019	02/01/2033
642543-H2-1	NEW BRAUNFELS ISD GO REF S2022B (PSF)			2	1.A FE	18,385,241	102.7790	18,962,726	18,450,000	18,386,067	0	827	0	0	4.625	4.650	FA	142,219	0	10/21/2022	02/01/2045
64327T-JW-9	NEW CASTLE CO GO TAXABLE REF S2021B			1	1.A FE	2,399,010	79.6250	2,388,750	3,000,000	2,404,498	0	5,488	0	0	1.810	5.003	JJ	25,038	0	11/29/2022	07/15/2030
64327T-KF-4	NEW CASTLE CO GO TAXABLE REF S2021B			2	1.A FE	9,441,894	67.9290	6,487,220	9,550,000	9,448,014	0	4,863	0	0	2.550	2.630	JJ	112,292	183,320	09/30/2021	07/15/2039
644800-2H-6	NEW HANOVER CO GENERAL OBLIGATION S2015			2	1.A FE	4,247,152	100.4120	4,177,139	4,160,000	4,181,539	0	(9,875)	0	0	3.500	3.240	FA	60,667	145,600	08/04/2015	02/01/2032
653234-E6-7	NEWTOWN GENERAL OBLIGATION S2016			2	1.B FE	609,492	99.9950	599,970	600,000	600,277	0	(1,475)	0	0	3.000	2.750	MS	5,300	18,000	03/03/2016	03/15/2031
655867-K9-9	NORFOLK GENERAL OBLIGATION TAXABLE S2021				1.A FE	2,423,460	82.1230	2,463,690	3,000,000	2,429,401	0	5,941	0	0	1.604	4.953	AO	12,030	0	11/29/2022	10/01/2029
659155-FH-3	NORTH EAST ISD GO REF S2014 (PSF)			2	1.A FE	2,170,622	100.5750	2,061,788	2,050,000	2,058,768	0	(14,729)	0	0	4.000	3.250	FA	34,167	82,000	04/29/2014	08/01/2030
659155-FK-6	NORTH EAST ISD GO REF S2014 (PSF)			2	1.A FE	4,706,730	100.5750	4,525,875	4,500,000	4,515,101	0	(25,381)	0	0	4.000	3.410	FA	75,000	180,000	04/29/2014	08/01/2032
659155-HG-3	NORTH EAST ISD GO REF S2015 (PSF)			2	1.A FE	1,250,114	100.7970	1,164,205	1,155,000	1,183,482	0	(10,459)	0	0	4.000	3.000	FA	19,250	46,200	01/13/2016	08/01/2036
659155-JX-4	NORTH EAST ISD GO S2017 (PSF)			2	1.A FE	1,071,480	102.2420	1,022,420	1,000,000	1,031,996	0	(8,332)	0	0	4.000	3.050	FA	16,667	40,000	12/01/2017	08/01/2034
660266-JQ-1	NORTH KANSAS CITY SD #74 GO S2020			2	1.B FE	5,633,285	81.6960	4,623,994	5,660,000	5,638,392	0	2,160	0	0	1.625	1.670	MS	30,658	91,975	07/29/2020	03/01/2032
660266-JR-9	NORTH KANSAS CITY SD #74 GO S2020			2	1.B FE	5,828,406	80.9530	4,723,608	5,835,000	5,829,540	0	482	0	0	1.750	1.760	MS	34,038	102,113	07/29/2020	03/01/2033
660266-JS-7	NORTH KANSAS CITY SD #74 GO S2020			2	1.B FE	5,966,788	79.4400	4,774,344	6,010,000	5,973,637	0	2,909	0	0	1.750	1.810	MS	35,058	105,175	07/29/2020	03/01/2034
661334-FL-1	NORTH ORANGE CO CCD GO S2019B			2	1.B FE	4,255,819	90.8780	3,894,122	4,285,000	4,261,613	0	1,697	0	0	2.625	2.680	FA	46,867	112,481	05/30/2019	08/01/2034
661334-FN-7	NORTH ORANGE CO CCD GO S2019B			2	1.B FE	2,925,985	87.8920	2,610,392	2,970,000	2,933,400	0	2,175	0	0	2.750	2.860	FA	34,031	81,675	05/30/2019	08/01/2036
662055-KM-3	NORTH ROYALTON SCHOOL DISTRICT GO S2017			2	1.C FE	799,605	101.9930	764,948	750,000	766,639	0	(6,544)	0	0	4.000	3.040	JD	2,500	30,000	07/26/2017	12/01/2034
66285T-EX-7	NORTH THURSTON PUBLIC SCHOOLS GO S2014			2	1.B FE	3,114,630	100.3450	3,010,350	3,000,000	3,019,769	0	(13,495)	0	0	3.500	3.020	JD	8,750	105,000	03/24/2015	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
666195-QR-6	NORTHFIELD ISD #659 GO S2019A			2	1.A FE	2,889,520	98.7530	2,888,525	2,925,000	2,895,917	0	1,727	0	0	3.375	3.470	FA	41,133	98,719	01/11/2019	02/01/2036
666195-QT-2	NORTHFIELD ISD #659 GO S2019A			2	1.A FE	3,078,699	96.7020	3,026,773	3,130,000	3,086,570	0	2,128	0	0	3.500	3.620	FA	45,646	109,550	01/11/2019	02/01/2038
66702R-GH-9	NORTHSIDE ISD GO REF S2014 (PSF)			2	1.A FE	6,084,636	100.6470	5,736,879	5,700,000	5,722,038	0	(47,562)	0	0	4.500	3.630	JD	11,400	256,500	03/05/2014	06/15/2032
66702R-MC-3	NORTHSIDE ISD GO REF S2016 (PSF)			2	1.A FE	5,289,660	102.7400	5,023,986	4,890,000	5,039,586	0	(40,456)	0	0	4.000	3.060	JD	8,693	195,600	03/08/2016	06/15/2034
66702R-UU-4	NORTHSIDE ISD GO REF S2018A (PSF)			2	1.A FE	1,223,004	100.5350	1,206,420	1,200,000	1,213,090	0	(2,557)	0	0	4.000	3.740	FA	18,133	48,000	10/26/2018	08/15/2037
66702R-UW-0	NORTHSIDE ISD GO REF S2018A (PSF)			2	1.A FE	3,513,271	98.9660	3,434,120	3,470,000	3,494,651	0	(4,812)	0	0	4.000	3.830	FA	52,436	138,800	10/26/2018	08/15/2039
66702R-WX-6	NORTHSIDE ISD GO REF S2019A (PSF)			2	1.A FE	4,243,834	89.3330	3,711,786	4,155,000	4,213,027	0	(9,439)	0	0	3.000	2.730	FA	47,090	124,650	07/31/2019	08/15/2037
66702R-XP-2	NORTHSIDE ISD GO REF S2019B			2	1.A FE	6,100,000	92.4140	5,637,254	6,100,000	6,100,000	0	0	0	0	2.500	2.500	FA	57,611	152,500	11/20/2019	02/15/2032
66702R-SJ-2	NORTHSIDE ISD GO S2017 (PSF)			2	1.A FE	5,397,628	100.4230	5,076,383	5,055,000	5,202,873	0	(38,442)	0	0	4.000	3.130	FA	84,250	202,200	06/29/2017	08/01/2037
66702R-D6-6	NORTHSIDE ISD GO S2022A (PSF)			2	1.A FE	5,872,406	88.1000	5,184,685	5,885,000	5,873,120	0	714	0	0	2.500	2.520	FA	118,926	0	02/16/2022	08/15/2034
66702R-D7-4	NORTHSIDE ISD GO S2022A (PSF)			2	1.A FE	5,934,370	85.9670	5,136,528	5,975,000	5,936,453	0	2,083	0	0	2.500	2.560	FA	120,745	0	02/16/2022	08/15/2035
676193-MB-8	O'FALLON GENERAL OBLIGATION REF S2016			2	1.C FE	2,620,372	98.7660	2,538,286	2,570,000	2,587,654	0	(5,256)	0	0	3.250	3.020	MS	27,842	83,525	03/10/2016	03/01/2032
671130-MJ-8	OAK CREEK-FRANKLIN JOINT SD GO S2015A			2	1.C FE	6,125,571	100.6400	6,033,368	5,995,000	6,028,206	0	(14,051)	0	0	3.750	3.490	AO	56,203	224,813	02/23/2015	04/01/2034
674736-BW-2	OCEAN CO GENERAL OBLIGATION S2016			2	1.A FE	2,076,901	94.5000	1,923,075	2,035,000	2,048,872	0	(4,810)	0	0	3.000	2.740	AO	15,263	61,050	09/20/2016	10/01/2034
674736-CR-2	OCEAN CO GENERAL OBLIGATION S2017			2	1.A FE	2,424,302	93.9470	2,279,154	2,426,000	2,424,674	0	80	0	0	3.125	3.130	MS	25,271	75,813	08/29/2017	09/01/2035
677765-EJ-4	OHLONE CCD GO S2016C			2	1.B FE	1,282,221	103.1280	1,294,256	1,255,000	1,266,235	0	(2,887)	0	0	4.000	3.730	FA	20,917	50,200	11/29/2016	08/01/2034
677765-EK-1	OHLONE CCD GO S2016C			2	1.B FE	1,664,355	102.4000	1,536,000	1,500,000	1,563,019	0	(16,517)	0	0	4.000	2.760	FA	25,000	60,000	04/26/2016	08/01/2035
678519-VG-1	OKLAHOMA CITY GEN OBLIG S2016			2	1.A FE	4,167,965	99.8450	4,073,676	4,080,000	4,110,792	0	(9,254)	0	0	2.750	2.500	MS	37,400	112,200	03/29/2016	03/01/2029
678519-VL-0	OKLAHOMA CITY GEN OBLIG S2016			2	1.A FE	4,204,318	99.9450	4,077,756	4,080,000	4,124,038	0	(13,127)	0	0	3.250	2.890	MS	44,200	132,600	03/29/2016	03/01/2033
678519-VP-1	OKLAHOMA CITY GEN OBLIG S2016			2	1.A FE	4,135,029	94.8120	3,849,367	4,060,000	4,086,667	0	(7,940)	0	0	3.250	3.030	MS	43,983	131,950	03/29/2016	03/01/2036
680616-R4-3	OLENTANGY LOCAL SCH DIST GO TXBL REF S20				1.B FE	762,507	99.0250	668,419	675,000	716,878	0	(21,619)	0	0	4.000	0.734	JD	2,250	27,000	10/30/2020	12/01/2024
680616-R7-6	OLENTANGY LOCAL SCH DIST GO TXBL REF S20				1.B FE	592,370	97.0950	485,475	500,000	565,392	0	(12,818)	0	0	4.000	1.249	JD	1,667	20,000	10/30/2020	12/01/2027
680616-R8-4	OLENTANGY LOCAL SCH DIST GO TXBL REF S20				1.B FE	891,443	96.3880	722,910	750,000	855,770	0	(16,972)	0	0	4.000	1.500	JD	2,500	30,000	10/30/2020	12/01/2028
680616-R9-2	OLENTANGY LOCAL SCH DIST GO TXBL REF S20				1.B FE	1,032,998	95.6910	822,943	860,000	994,626	0	(18,266)	0	0	4.000	1.600	JD	2,867	34,400	10/30/2020	12/01/2029
680616-S2-6	OLENTANGY LOCAL SCH DIST GO TXBL REF S20				1.B FE	1,573,455	95.0310	1,235,403	1,300,000	1,519,532	0	(25,686)	0	0	4.000	1.710	JD	4,333	52,000	10/30/2020	12/01/2030
680616-S3-4	OLENTANGY LOCAL SCH DIST GO TXBL REF S20			2	1.B FE	670,000	78.5620	526,365	670,000	670,000	0	0	0	0	1.830	1.830	JD	1,022	12,261	10/30/2020	12/01/2031
680616-S4-2	OLENTANGY LOCAL SCH DIST GO TXBL REF S20			2	1.B FE	720,000	77.1180	555,250	720,000	720,000	0	0	0	0	1.930	1.930	JD	1,158	13,896	10/30/2020	12/01/2032
680616-S5-9	OLENTANGY LOCAL SCH DIST GO TXBL REF S20			2	1.B FE	650,000	76.0030	494,020	650,000	650,000	0	0	0	0	2.030	2.030	JD	1,100	13,195	10/30/2020	12/01/2033
680616-S6-7	OLENTANGY LOCAL SCH DIST GO TXBL REF S20			2	1.B FE	850,000	74.9810	637,339	850,000	850,000	0	0	0	0	2.150	2.150	JD	1,523	18,275	10/30/2020	12/01/2034
680616-B5-7	OLENTANGY LOCAL SCHOOL DIST GO REF S15B			2	1.B FE	2,574,078	101.7030	2,481,553	2,440,000	2,475,902	0	(14,053)	0	0	4.000	3.360	JD	8,133	97,600	02/10/2015	12/01/2034
680616-K2-4	OLENTANGY LOCAL SCHOOL DIST GO REF S2018			2	1.B FE	1,690,288	102.4770	1,639,632	1,600,000	1,649,679	0	(9,166)	0	0	4.000	3.310	JD	5,333	64,000	03/21/2018	12/01/2036
680616-F8-7	OLENTANGY LOCAL SCHOOL DIST GO S2016			2	1.B FE	672,588	101.7630	610,578	600,000	627,082	0	(7,486)	0	0	4.000	2.610	JD	2,000	24,000	06/09/2016	12/01/2036
681181-UN-1	OLMSTED CO GENERAL OBLIGATION S2015A			2	1.A FE	2,670,125	102.3460	2,574,002	2,515,000	2,553,152	0	(17,451)	0	0	4.000	3.240	FA	41,917	100,600	06/23/2015	02/01/2033
681181-VZ-3	OLMSTED CO GENERAL OBLIGATION S2019A			2	1.A FE	970,349	91.5160	892,281	975,000	971,243	0	289	0	0	2.500	2.540	FA	10,156	24,375	10/16/2019	02/01/2034
685644-TT-3	ORCHARD PARK CENTRAL SCHOOL DIST GO S18			2	1.C FE	1,818,691	99.2040	1,815,433	1,830,000	1,821,932	0	734	0	0	3.125	3.180	AO	14,297	57,188	03/20/2018	04/01/2032
685814-ND-3	OREGON SCH DIST GO GREEN BONDS S2019			2	1.C FE	5,881,137	93.3420	5,535,181	5,930,000	5,888,376	0	2,029	0	0	3.500	3.560	MS	69,183	207,550	01/23/2019	03/01/2038
687908-HH-9	OSHKOSH AREA SCHOOL DIST GO S2017			2	1.D FE	870,406	100.1410	876,234	875,000	871,896	0	281	0	0	3.375	3.420	MS	9,844	29,531	03/08/2017	03/01/2032
687908-HL-0	OSHKOSH AREA SCHOOL DIST GO S2017			2	1.D FE	968,070	100.2090	972,027	970,000	968,545	0	91	0	0	3.625	3.640	MS	11,721	35,163	03/08/2017	03/01/2035
688443-T8-3	OSSEO ISD #279 GENERAL OBLIGATION S2016A			2	1.B FE	7,484,669	98.4890	7,416,222	7,530,000	7,503,572	0	3,298	0	0	2.875	2.930	FA	90,203	216,488	10/18/2016	02/01/2030
688443-V7-2	OSSEO ISD #279 GENERAL OBLIGATION S2018B			2	1.B FE	7,810,225	102.1720	7,989,850	7,820,000	7,812,272	0	485	0	0	3.750	3.760	FA	122,188	293,250	10/24/2018	02/01/2035
690275-4X-7	OVERLAND PARK GENERAL OBLIGATION REFS15A			2	1.A FE	3,063,860	95.2980	2,806,526	2,945,000	2,991,540	0	(12,111)	0	0	2.500	2.050	MS	24,542	73,625	08/15/2016	09/01/2029
690275-5X-6	OVERLAND PARK GENERAL OBLIGATION S2018A			2	1.A FE	919,648	112.2940	892,737	795,000	872,047	0	(12,254)	0	0	5.000	3.120	MS	13,250	39,750	11/06/2018	09/01/2031
690564-QZ-5	OWATONNA ISD #761 GO S2016A			2	1.B FE	3,595,433	97.7360	3,567,364	3,650,000	3,612,882	0	2,762	0	0	3.000	3.109	FA	45,625	109,500	01/19/2016	02/01/2034
697379-YM-1	PALO ALTO USD GENERAL OBLIGATION S2022			2	1.A FE	15,307,077	87.4960	13,548,756	15,485,000	15,313,419	0	6,341	0	0	3.000	3.090	FA	193,563	140,655	03/23/2022	08/01/2038
697379-YN-9	PALO ALTO USD GENERAL OBLIGATION S2022			2	1.A FE	16,423,294	86.2190	14,389,951	16,690,000	16,431,969	0	8,675	0	0	3.000	3.120	FA	208,625	151,601	03/23/2022	08/01/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
698873-ZQ-2	PAPILLION-LA VISTA SD#27 GO S2019			2	1.C FE	1,393,883	98.5490	1,359,976	1,380,000	1,388,857	0	(1,346)	0	0	3.250	3.130	JD	3,738	44,850	01/16/2019	12/01/2032
712838-RR-4	PEORIA GENERAL OBLIGATION S2015A			2	1.A FE	1,846,998	101.2950	1,838,504	1,815,000	1,824,432	0	(3,520)	0	0	3.375	3.160	JJ	28,246	61,256	12/03/2015	07/15/2031
720390-ZA-4	PIERCE CO SD#003 PUYALLUP GO S2016			2	1.B FE	6,300,050	105.1680	5,631,746	5,355,000	5,662,590	0	(99,637)	0	0	5.000	2.930	JD	22,313	267,750	12/08/2015	12/01/2036
720424-YG-9	PIERCE CO SD#10 TACOMA GO S2014		SD	2	1.A FE	17,026,364	104.2160	15,423,968	14,800,000	15,282,682	0	(240,514)	0	0	5.000	3.230	JD	61,667	740,000	11/06/2014	12/01/2035
720424-D5-6	PIERCE CO SD#10 TACOMA GO TXBL REF S2020				1.B FE	7,000,000	96.5530	6,758,710	7,000,000	7,000,000	0	0	0	0	0.476	0.476	JD	2,777	33,320	10/22/2020	12/01/2023
720424-D6-4	PIERCE CO SD#10 TACOMA GO TXBL REF S2020				1.B FE	5,650,000	93.1120	5,260,828	5,650,000	5,650,000	0	0	0	0	0.681	0.681	JD	3,206	38,477	10/22/2020	12/01/2024
720424-D7-2	PIERCE CO SD#10 TACOMA GO TXBL REF S2020				1.B FE	1,200,000	90.0650	1,080,780	1,200,000	1,200,000	0	0	0	0	0.781	0.781	JD	781	9,372	10/22/2020	12/01/2025
720611-ZC-9	PIERCE CO SD#403 BETHEL GO REF S2021			2	1.A FE	1,618,371	101.7310	1,368,282	1,345,000	1,590,167	0	(25,158)	0	0	4.000	1.780	JD	4,483	55,892	10/27/2021	12/01/2038
720611-ZD-7	PIERCE CO SD#403 BETHEL GO REF S2021			2	1.A FE	6,001,000	101.2240	5,061,200	5,000,000	5,897,858	0	(91,997)	0	0	4.000	1.810	JD	16,667	207,778	10/27/2021	12/01/2039
725769-JN-4	PITTSYLVANIA CO GEN OBLIG REF S2015			2	1.D FE	3,223,884	100.4690	3,194,914	3,180,000	3,190,773	0	(4,958)	0	0	3.250	3.080	FA	43,063	103,350	08/12/2015	02/01/2029
725769-KE-2	PITTSYLVANIA CO GEN OBLIG REF S2016			2	1.D FE	1,186,283	98.2320	1,129,668	1,150,000	1,163,578	0	(3,708)	0	0	3.000	2.640	JD	1,533	34,500	05/03/2016	06/15/2031
727730-JU-8	PLATTE CO SCH DIST PARK HILL GO S2018			2	1.B FE	927,315	108.9330	887,804	815,000	881,089	0	(11,564)	0	0	5.000	3.280	MS	13,583	40,750	09/26/2018	03/01/2037
729067-JJ-8	PLEASANTVILLE UNION FREE SD GO REF S2016			2	1.C FE	1,982,795	93.4040	1,770,006	1,895,000	1,911,244	0	(11,854)	0	0	3.250	2.590	MN	10,265	61,588	06/22/2016	05/01/2036
732147-EX-7	POMPANO BEACH GENERAL OBLIGATION S2018			2	1.C FE	1,816,583	99.0350	1,738,064	1,755,000	1,792,384	0	(6,049)	0	0	4.000	3.570	JJ	35,100	70,200	09/11/2018	07/01/2038
733794-JU-6	PORT CHESTER-RYE UNION FREE SD GO REFS20			2	1.D FE	5,255,950	78.6380	4,136,359	5,260,000	5,256,392	0	175	0	0	2.375	2.380	JD	10,410	124,925	06/02/2020	06/01/2039
734260-5N-8	PORT HOUSTON AUTH GO REF S2018A (AMT)			2	1.B FE	3,873,817	107.0340	3,590,991	3,355,000	3,667,870	0	(48,827)	0	0	5.000	3.210	AO	41,938	167,750	06/20/2018	10/01/2035
735371-PA-8	PORT OF SEATTLE GO LTD REF S2015			2	1.C FE	5,981,197	100.8650	5,668,613	5,620,000	5,683,223	0	(43,040)	0	0	4.000	3.180	JD	18,733	224,800	03/24/2015	06/01/2035
736688-KE-1	PORTLAND CCD GO REF S2016			2	1.B FE	2,774,880	107.6140	2,582,736	2,400,000	2,549,113	0	(40,295)	0	0	5.000	3.090	JD	5,333	120,000	12/01/2016	06/15/2029
737050-V5-0	PORTSMOUTH GENERAL OBLIGATION S2022			2	1.A FE	1,084,877	96.7950	1,055,066	1,090,000	1,085,046	0	169	0	0	3.375	3.420	JD	1,635	17,576	06/07/2022	06/15/2035
737050-V6-8	PORTSMOUTH GENERAL OBLIGATION S2022			2	1.A FE	1,073,651	94.4810	1,025,119	1,085,000	1,073,980	0	329	0	0	3.375	3.470	JD	1,628	17,496	06/07/2022	06/15/2036
737050-V7-6	PORTSMOUTH GENERAL OBLIGATION S2022			2	1.A FE	1,077,494	94.0270	1,015,492	1,080,000	1,077,556	0	61	0	0	3.500	3.520	JD	1,680	18,060	06/07/2022	06/15/2037
737050-V8-4	PORTSMOUTH GENERAL OBLIGATION S2022			2	1.A FE	1,065,884	92.8760	998,417	1,075,000	1,066,107	0	223	0	0	3.500	3.570	JD	1,672	17,976	06/07/2022	06/15/2038
742290-BE-8	PRINCETON BOARD OF EDU GO S2018			2	1.A FE	1,568,592	97.5580	1,560,928	1,600,000	1,575,779	0	1,907	0	0	3.000	3.170	JJ	22,133	48,000	01/10/2019	07/15/2033
742327-FW-4	PRINCETON CITY SCH DIST GO TXBL CABS S21		@		1.C FE	4,483,678	65.5950	3,824,189	5,830,000	4,617,536	0	119,176	0	0	0.000	2.632	N/A	0	0	10/22/2021	12/01/2031
742633-VF-4	PRIOR LAKE SAVAGE ISD #719 GO S2016B			2	1.B FE	1,313,984	100.1090	1,226,335	1,225,000	1,255,890	0	(9,593)	0	0	3.000	2.150	FA	15,313	36,750	07/11/2016	02/01/2030
744159-PR-9	PROVO SCHOOL DISTRICT GO S2016			2	1.A FE	3,766,066	100.5040	3,492,514	3,475,000	3,573,381	0	(31,694)	0	0	3.500	2.500	JD	5,406	121,625	06/22/2016	06/15/2035
748233-QU-0	QUEEN ANNES CO GENERAL OBLIGATION S2014			2	1.B FE	1,575,647	101.1930	1,538,134	1,520,000	1,528,039	0	(6,233)	0	0	4.000	3.560	AO	15,200	60,800	04/01/2014	04/01/2033
748233-QV-8	QUEEN ANNES CO GENERAL OBLIGATION S2014			2	1.B FE	1,631,145	100.9870	1,595,595	1,580,000	1,587,395	0	(5,737)	0	0	4.000	3.610	AO	15,800	63,200	04/01/2014	04/01/2034
752142-FN-4	RANCHO SANTA FE SCH DIST GO REF S2015			2	1.A FE	3,965,942	101.0280	3,960,298	3,920,000	3,933,392	0	(4,911)	0	0	3.500	3.360	FA	57,167	137,200	07/28/2015	08/01/2032
762196-U3-5	RHODE ISLAND H & E BLDG CORP REV S2022			2	1.A FE	997,201	96.0420	965,222	1,005,000	997,427	0	226	0	0	3.250	3.320	MN	4,174	12,430	06/09/2022	05/15/2036
763261-R2-2	RICHARDSON ISD GEN OBLIG S2016 (PSF)			2	1.A FE	4,038,231	100.7450	3,662,081	3,635,000	3,743,129	0	(49,009)	0	0	4.000	2.550	FA	54,929	145,400	06/22/2016	02/15/2038
763261-R3-0	RICHARDSON ISD GEN OBLIG S2016 (PSF)			2	1.A FE	4,201,215	100.5890	3,812,323	3,790,000	3,900,362	0	(49,999)	0	0	4.000	2.580	FA	57,271	151,600	06/22/2016	02/15/2039
763261-W3-4	RICHARDSON ISD GEN OBLIG S2017 (PSF)			2	1.A FE	1,715,910	105.6230	1,584,345	1,500,000	1,584,140	0	(25,300)	0	0	5.000	3.100	FA	28,333	75,000	05/03/2017	02/15/2037
763261-7R-9	RICHARDSON ISD GO S2005 (PSF)			2	1.A FE	1,836,159	113.4600	1,957,185	1,725,000	1,835,330	0	(829)	0	0	5.000	4.150	FA	7,188	0	10/27/2022	02/15/2038
763261-7S-7	RICHARDSON ISD GO S2005 (PSF)			2	1.A FE	2,119,440	112.6450	2,252,900	2,000,000	2,118,565	0	(875)	0	0	5.000	4.210	FA	8,333	0	10/27/2022	02/15/2039
763261-7T-5	RICHARDSON ISD GO S2005 (PSF)			2	1.A FE	2,106,940	111.8170	2,236,340	2,000,000	2,106,170	0	(770)	0	0	5.000	4.290	FA	8,333	0	10/27/2022	02/15/2040
763261-7A-6	RICHARDSON ISD GO S2022 (PSF)			2	1.A FE	8,649,289	100.0250	8,717,179	8,715,000	8,650,677	0	1,388	0	0	3.875	3.930	FA	190,429	0	05/11/2022	02/15/2042
763631-M9-6	RICHLAND CO GENERAL OBLIGATION S2014A			2	1.A FE	2,350,904	99.2600	2,456,685	2,475,000	2,397,606	0	6,190	0	0	3.250	3.620	MS	26,813	80,438	04/30/2014	03/01/2033
763631-N2-0	RICHLAND CO GENERAL OBLIGATION S2014A			2	1.A FE	2,401,496	98.6120	2,519,537	2,555,000	2,455,056	0	7,115	0	0	3.250	3.680	MS	27,679	83,038	04/30/2014	03/01/2034
765820-F2-6	RIDGEFIELD GENERAL OBLIGATION S2015			2	1.A FE	226,829	97.7860	220,019	225,000	225,027	0	(278)	0	0	2.625	2.500	FA	2,231	5,906	12/03/2015	02/15/2028
765820-F3-4	RIDGEFIELD GENERAL OBLIGATION S2015			2	1.A FE	435,200	100.0120	425,051	425,000	425,176	0	(1,544)	0	0	3.000	2.630	FA	4,817	12,750	12/03/2015	02/15/2029
765820-F4-2	RIDGEFIELD GENERAL OBLIGATION S2015			2	1.A FE	531,421	100.0010	525,005	525,000	525,101	0	(983)	0	0	3.000	2.810	FA	5,950	15,750	12/03/2015	02/15/2030
765820-J2-2	RIDGEFIELD GENERAL OBLIGATION S2018			2	1.A FE	661,344	98.9480	662,952	670,000	663,073	0	451	0	0	3.375	3.480	FA	8,543	22,613	12/12/2018	02/15/2035
765820-J5-5	RIDGEFIELD GENERAL OBLIGATION S2018			2	1.A FE	668,600	97.2240	651,401	670,000	668,819	0	57	0	0	3.625	3.640	FA	9,175	24,288	12/12/2018	02/15/2038
771588-TF-7	ROCHESTER GENERAL OBLIGATION S2015A			2	1.A FE	3,324,048	101.1400	3,281,993	3,245,000	3,264,336	0	(8,836)	0	0	3.750	3.450	FA	50,703	121,688	05/18/2015	02/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
771588-UG-3	ROCHESTER GENERAL OBLIGATION S2017B			2	1.A FE	1,229,677	95.2480	1,176,313	1,235,000	1,231,228	0	316	0	0	2.875	2.910	FA	14,794	35,506	10/17/2017	02/01/2033
771614-TX-2	ROCHESTER ISD #535 GO REF S2020B			2	1.A FE	1,659,106	80.0680	1,333,132	1,665,000	1,659,987	0	405	0	0	1.750	1.780	FA	12,141	29,138	10/07/2020	02/01/2034
771614-TY-0	ROCHESTER ISD #535 GO REF S2020B			2	1.A FE	2,473,738	77.2760	1,935,764	2,505,000	2,477,973	0	1,978	0	0	1.750	1.850	FA	18,266	43,838	10/07/2020	02/01/2035
771614-TZ-7	ROCHESTER ISD #535 GO REF S2020B			2	1.A FE	2,857,923	75.7910	2,178,991	2,875,000	2,860,077	0	993	0	0	1.875	1.920	FA	22,461	53,906	10/07/2020	02/01/2036
771614-UB-8	ROCHESTER ISD #535 GO REF S2020B			2	1.A FE	3,424,970	71.7910	2,466,021	3,435,000	3,426,082	0	500	0	0	2.000	2.020	FA	28,625	68,700	10/07/2020	02/01/2038
771614-RU-0	ROCHESTER ISD #535 GO S2017B			2	1.B FE	327,245	98.6400	325,512	330,000	328,312	0	212	0	0	2.750	2.830	FA	3,781	9,075	08/01/2017	02/01/2030
774285-7S-3	ROCKWALL ISD GO TXBL REF S2019			2	1.A FE	3,235,000	86.4510	2,796,690	3,235,000	3,235,000	0	0	0	0	2.521	2.521	FA	30,809	81,554	12/05/2019	02/15/2030
774285-7T-1	ROCKWALL ISD GO TXBL REF S2019			2	1.A FE	1,290,000	85.1220	1,098,074	1,290,000	1,290,000	0	0	0	0	2.621	2.621	FA	12,773	33,811	12/05/2019	02/15/2031
777594-YZ-9	ROSEMOUNT ISD #196 GO S2016A			2	1.B FE	2,376,012	100.1610	2,293,687	2,290,000	2,318,981	0	(8,929)	0	0	3.000	2.570	FA	28,625	68,700	01/20/2016	02/01/2029
777594-YZ-9	ROSEMOUNT ISD #196 GO S2016A	SD		2	1.B FE	10,375,600	100.1610	10,016,100	10,000,000	10,126,553	0	(38,991)	0	0	3.000	2.570	FA	125,000	300,000	01/20/2016	02/01/2029
779240-JK-7	ROUND ROCK ISD GO S2015 (PSF)			2	1.A FE	3,302,488	101.9800	3,089,994	3,030,000	3,105,477	0	(27,721)	0	0	4.000	2.990	FA	50,500	121,200	02/03/2015	08/01/2035
783244-KN-5	RUTHERFORD CO GEN OBLIG TXBL REF S2020				1.B FE	11,975,000	91.9190	11,007,300	11,975,000	11,975,000	0	0	0	0	0.720	0.720	AO	21,555	86,220	10/27/2020	04/01/2025
783244-BM-7	RUTHERFORD CO GENERAL OBLIG REF S2013A			2	1.A FE	3,224,222	100.1220	3,013,672	3,010,000	3,015,879	0	(23,807)	0	0	3.500	2.690	AO	26,338	105,350	02/13/2013	04/01/2029
783244-BN-5	RUTHERFORD CO GENERAL OBLIG REF S2013A			2	1.A FE	3,708,601	100.1220	3,484,246	3,480,000	3,486,273	0	(25,479)	0	0	3.500	2.750	AO	30,450	121,800	02/13/2013	04/01/2030
783244-CU-8	RUTHERFORD CO GENERAL OBLIGATION S2014A			2	1.B FE	1,052,100	100.4130	1,004,130	1,000,000	1,008,006	0	(6,229)	0	0	3.500	2.841	AO	8,750	35,000	03/24/2015	04/01/2030
783244-HB-5	RUTHERFORD CO GENERAL OBLIGATION S2017			2	1.B FE	4,813,974	93.5560	4,565,533	4,880,000	4,831,197	0	3,593	0	0	2.875	2.980	AO	35,075	140,300	11/08/2017	04/01/2034
789177-QU-9	SAINT CLOUD ISD #742 GO S2017B			2	1.B FE	2,640,500	103.8680	2,596,700	2,500,000	2,553,059	0	(16,117)	0	0	4.000	3.270	FA	41,667	100,000	01/19/2017	02/01/2034
789177-QX-3	SAINT CLOUD ISD #742 GO S2017B			2	1.B FE	1,538,664	103.8680	1,526,860	1,470,000	1,496,009	0	(7,883)	0	0	4.000	3.390	FA	24,500	58,800	01/19/2017	02/01/2037
791757-GR-2	SAINT LOUIS PARK ISD #283 GO S2014A			2	1.B FE	6,688,547	98.8910	6,685,032	6,760,000	6,706,650	0	3,942	0	0	3.125	3.210	FA	88,021	211,250	01/23/2018	02/01/2034
793181-JN-9	SAINT PETER ISD #508 GO S2015A			2	1.A FE	3,529,207	102.4890	3,566,617	3,480,000	3,492,339	0	(5,627)	0	0	4.000	3.820	FA	58,000	139,200	07/14/2015	02/01/2037
101565-F5-3	SAINT VRAIN VALLEY SD#RE-1J GO REF S16A			2	1.B FE	4,424,920	103.0970	4,123,880	4,000,000	4,140,959	0	(45,188)	0	0	4.000	2.750	JD	7,111	160,000	02/17/2016	12/15/2032
101565-F5-3	SAINT VRAIN VALLEY SD#RE-1J GO REF S16A	SD		2	1.B FE	11,283,546	103.0970	10,515,894	10,200,000	10,559,446	0	(115,230)	0	0	4.000	2.750	JD	18,133	408,000	02/17/2016	12/15/2032
795676-TF-2	SALT LAKE CO GEN OBLIG REF S2016				1.A FE	3,614,556	113.1690	3,061,221	2,705,000	3,176,718	0	(74,157)	0	0	5.000	1.890	JD	6,011	135,250	09/08/2016	12/15/2028
795676-TF-2	SALT LAKE CO GEN OBLIG REF S2016	SD			1.A FE	267,250	113.1690	226,338	200,000	234,877	0	(5,483)	0	0	5.000	1.890	JD	444	10,000	09/08/2016	12/15/2028
795676-SL-0	SALT LAKE CO GEN OBLIG S2015B			2	1.A FE	994,749	99.9680	979,686	980,000	984,165	0	(1,625)	0	0	2.750	2.570	JD	1,198	26,950	12/08/2015	12/15/2028
795676-SM-8	SALT LAKE CO GEN OBLIG S2015B			2	1.A FE	987,994	100.4370	964,195	960,000	967,930	0	(3,088)	0	0	3.000	2.650	JD	1,280	28,800	12/08/2015	12/15/2029
797661-VS-1	SAN FRANCISCO BAY AREA GO REF S2015D			2	1.C FE	2,363,222	102.1040	2,282,024	2,235,000	2,272,833	0	(13,823)	0	0	4.000	3.310	FA	37,250	89,400	09/24/2015	08/01/2035
797661-VS-1	SAN FRANCISCO BAY AREA GO REF S2015D	SD		2	1.C FE	4,509,683	102.1040	4,354,736	4,265,000	4,337,195	0	(26,379)	0	0	4.000	3.310	FA	71,083	170,600	09/24/2015	08/01/2035
797661-YZ-2	SAN FRANCISCO BAY AREA GO S2019-F1			2	1.C FE	15,430,350	87.1030	13,065,450	15,000,000	15,296,824	0	(40,751)	0	0	3.000	2.670	FA	187,500	450,000	07/31/2019	08/01/2038
797661-ZR-9	SAN FRANCISCO BAY AREA GO S2020C-1			2	1.C FE	12,938,770	71.4280	9,285,640	13,000,000	12,945,228	0	2,748	0	0	2.000	2.030	FA	108,333	260,000	08/19/2020	08/01/2039
797661-ZS-7	SAN FRANCISCO BAY AREA GO S2020C-1			2	1.C FE	13,425,324	68.7360	9,334,349	13,580,000	13,440,394	0	6,517	0	0	2.000	2.070	FA	113,167	271,600	08/19/2020	08/01/2040
798189-NA-0	SAN JOSE EVERGREEN CCD GO REF S2016D			2	1.B FE	4,948,609	95.5570	4,500,735	4,710,000	4,803,051	0	(23,869)	0	0	3.250	2.680	MS	51,025	153,075	05/18/2016	09/01/2035
799038-NJ-9	SAN MATEO CO CCD GO FORWARD S2018			2	1.A FE	1,125,370	110.1710	1,101,710	1,000,000	1,086,598	0	(11,340)	0	0	5.000	3.530	MS	16,667	50,000	10/31/2018	09/01/2039
799038-NE-0	SAN MATEO CO CCD GO S2018			2	1.A FE	8,472,866	98.3770	8,347,288	8,485,000	8,474,693	0	460	0	0	3.750	3.760	MS	106,063	318,188	10/31/2018	09/01/2038
799038-MX-9	SAN MATEO CO CCD GO S2018B			2	1.A FE	2,727,726	102.7430	2,707,278	2,635,000	2,692,562	0	(9,029)	0	0	4.000	3.570	MS	35,133	105,400	10/31/2018	09/01/2037
799038-MX-9	SAN MATEO CO CCD GO S2018B	SD		2	1.A FE	10,351,900	102.7430	10,274,300	10,000,000	10,218,450	0	(34,267)	0	0	4.000	3.570	MS	133,333	400,000	10/31/2018	09/01/2037
799055-RT-7	SAN MATEO FOSTER CSD GO REF TXBL S2020C				1.A FE	210,000	94.1530	197,721	210,000	210,000	0	0	0	0	0.669	0.669	FA	585	1,405	10/22/2020	08/01/2024
799055-RU-4	SAN MATEO FOSTER CSD GO REF TXBL S2020C				1.A FE	300,000	90.7960	272,388	300,000	300,000	0	0	0	0	0.769	0.769	FA	961	2,307	10/22/2020	08/01/2025
799055-RV-2	SAN MATEO FOSTER CSD GO REF TXBL S2020C				1.A FE	300,000	88.3250	264,975	300,000	300,000	0	0	0	0	1.095	1.095	FA	1,369	3,285	10/22/2020	08/01/2026
799055-RW-0	SAN MATEO FOSTER CSD GO REF TXBL S2020C				1.A FE	580,000	86.0390	499,026	580,000	580,000	0	0	0	0	1.325	1.325	FA	3,202	7,685	10/22/2020	08/01/2027
799055-RY-6	SAN MATEO FOSTER CSD GO REF TXBL S2020C				1.A FE	500,000	82.7750	413,875	500,000	500,000	0	0	0	0	1.776	1.776	FA	3,700	8,880	10/22/2020	08/01/2029
799055-SA-7	SAN MATEO FOSTER CSD GO REF TXBL S2020C			2	1.A FE	400,000	78.9590	315,836	400,000	399,996	0	1	0	0	2.076	2.076	FA	3,460	8,304	10/22/2020	08/01/2032
799055-SB-5	SAN MATEO FOSTER CSD GO REF TXBL S2020C			2	1.A FE	530,000	76.5620	405,779	530,000	529,993	0	2	0	0	2.266	2.266	FA	5,004	12,010	10/22/2020	08/01/2034
799055-SN-9	SAN MATEO FOSTER CSD GO S2021A			2	1.B FE	872,824	88.7100	709,680	800,000	858,311	0	(8,266)	0	0	3.000	1.820	FA	10,000	24,000	03/10/2021	08/01/2037
799055-SP-4	SAN MATEO FOSTER CSD GO S2021A			2	1.B FE	812,828	87.2330	654,248	750,000	800,340	0	(7,111)	0	0	3.000	1.910	FA	9,375	22,500	03/10/2021	08/01/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
799055-SQ-2	SAN MATEO FOSTER CSD GO S2021A			2	1.B FE	539,875	85.8730	429,365	500,000	531,965	0	(4,507)	0	0	3.000	1.960	FA	6,250	15,000	03/10/2021	08/01/2039
799055-SR-0	SAN MATEO FOSTER CSD GO S2021A			2	1.B FE	537,875	84.0690	420,345	500,000	530,376	0	(4,275)	0	0	3.000	2.010	FA	6,250	15,000	03/10/2021	08/01/2040
799055-SS-8	SAN MATEO FOSTER CSD GO S2021A			2	1.B FE	466,568	82.7010	359,749	435,000	460,324	0	(3,558)	0	0	3.000	2.050	FA	5,438	13,050	03/10/2021	08/01/2041
799055-TD-0	SAN MATEO FOSTER CSD GO S2021B			2	1.B FE	960,106	88.7100	780,648	880,000	944,142	0	(9,092)	0	0	3.000	1.820	FA	11,000	26,400	03/10/2021	08/01/2037
799055-TE-8	SAN MATEO FOSTER CSD GO S2021B			2	1.B FE	997,068	87.2330	802,544	920,000	981,750	0	(8,723)	0	0	3.000	1.910	FA	11,500	27,600	03/10/2021	08/01/2038
799055-TF-5	SAN MATEO FOSTER CSD GO S2021B			2	1.B FE	539,875	85.8730	429,365	500,000	531,965	0	(4,507)	0	0	3.000	1.960	FA	6,250	15,000	03/10/2021	08/01/2039
799055-TG-3	SAN MATEO FOSTER CSD GO S2021B			2	1.B FE	699,238	84.0690	546,449	650,000	689,488	0	(5,557)	0	0	3.000	2.010	FA	8,125	19,500	03/10/2021	08/01/2040
799055-TH-1	SAN MATEO FOSTER CSD GO S2021B			2	1.B FE	536,285	82.7010	413,505	500,000	529,108	0	(4,090)	0	0	3.000	2.050	FA	6,250	15,000	03/10/2021	08/01/2041
799055-RJ-9	SAN MATEO FOSTER CSD GO TXBL REF S2020			2	1.B FE	1,335,980	70.5740	1,411,480	2,000,000	1,338,923	0	2,943	0	0	3.059	5.752	FA	25,492	0	10/20/2022	08/01/2044
799017-QF-8	SAN MATEO UHSD GO REF S2016			2	1.B FE	2,552,734	97.8200	2,440,609	2,495,000	2,517,303	0	(5,690)	0	0	3.250	2.990	MS	27,029	81,088	02/24/2016	09/01/2034
799408-Z6-9	SAN RAMON VALLEY USD GO TAXABLE REF S20				1.B FE	5,050,000	97.7870	4,938,244	5,050,000	5,050,000	0	0	0	0	0.367	0.367	FA	7,722	18,534	10/02/2020	08/01/2023
799408-Z7-7	SAN RAMON VALLEY USD GO TAXABLE REF S20				1.B FE	5,080,000	94.0340	4,776,927	5,080,000	5,080,000	0	0	0	0	0.580	0.580	FA	12,277	29,464	10/02/2020	08/01/2024
799408-Z8-5	SAN RAMON VALLEY USD GO TAXABLE REF S20				1.B FE	6,500,000	90.6580	5,892,770	6,500,000	6,500,000	0	0	0	0	0.740	0.740	FA	20,042	48,100	10/02/2020	08/01/2025
799408-Z9-3	SAN RAMON VALLEY USD GO TAXABLE REF S20				1.B FE	9,400,000	88.0360	8,275,384	9,400,000	9,400,000	0	0	0	0	1.034	1.034	FA	40,498	97,196	10/02/2020	08/01/2026
799408-2A-6	SAN RAMON VALLEY USD GO TAXABLE REF S20				1.B FE	6,440,000	85.4290	5,501,628	6,440,000	6,440,000	0	0	0	0	1.184	1.184	FA	31,771	76,250	10/02/2020	08/01/2027
801686-RY-4	SANTA CLARITA CCD GO S2019			2	1.C FE	372,565	94.9570	332,350	350,000	364,632	0	(2,438)	0	0	3.000	2.200	FA	4,375	10,500	08/08/2019	08/01/2033
801686-SF-4	SANTA CLARITA CCD GO S2019			2	1.C FE	822,104	83.3940	667,152	800,000	814,432	0	(2,370)	0	0	3.000	2.650	FA	10,000	24,000	08/08/2019	08/01/2040
801889-QC-3	SANTA FE CO GENERAL OBLIGATION REF S2017			2	1.A FE	2,278,909	98.7140	2,270,422	2,300,000	2,286,812	0	1,566	0	0	2.625	2.710	JJ	30,188	60,375	08/09/2017	07/01/2030
801889-QS-8	SANTA FE CO GENERAL OBLIGATION S2018			2	1.A FE	1,017,542	101.6970	1,037,309	1,020,000	1,018,324	0	193	0	0	3.375	3.400	JJ	17,213	34,425	10/23/2018	07/01/2030
802385-QN-7	SANTA MONICA CCD GO S2018A			2	1.C FE	1,068,700	103.1640	1,031,640	1,000,000	1,040,066	0	(6,457)	0	0	4.000	3.210	FA	16,667	40,000	04/05/2018	08/01/2035
802385-QP-2	SANTA MONICA CCD GO S2018A			2	1.C FE	1,316,248	102.1960	1,267,230	1,240,000	1,284,544	0	(7,160)	0	0	4.000	3.290	FA	20,667	49,600	04/05/2018	08/01/2036
802498-RB-3	SANTA MONICA-MALIBU USD GO S2017C			2	1.B FE	171,011	109.1230	152,772	140,000	154,872	0	(3,086)	0	0	5.000	2.490	JJ	3,500	7,000	06/07/2017	07/01/2035
802498-WA-9	SANTA MONICA-MALIBU USD GO TXBL REF S20				1.B FE	431,015	78.0730	437,209	560,000	432,417	0	1,402	0	0	1.510	5.220	JJ	4,228	0	11/22/2022	07/01/2030
810454-BP-2	SCOTTSDALE LTGO TAXABLE REF S2020				1.A FE	4,955,018	83.0350	5,048,528	6,080,000	4,969,727	0	14,710	0	0	1.139	4.975	JJ	34,626	0	11/29/2022	07/01/2028
812626-5C-9	SEATTLE GENERAL OBLIGATION S2015			2	1.A FE	2,378,936	101.7030	2,323,914	2,285,000	2,310,672	0	(10,029)	0	0	4.000	3.510	JD	7,617	91,400	05/06/2015	12/01/2034
812626-5C-9	SEATTLE GENERAL OBLIGATION S2015	SD		2	1.A FE	4,471,567	101.7030	4,368,144	4,295,000	4,343,254	0	(18,850)	0	0	4.000	3.510	JD	14,317	171,800	05/06/2015	12/01/2034
817409-N7-6	SEQUOIA UHSD GO TAXABLE REF S2020				1.B FE	540,000	85.0650	459,351	540,000	540,000	0	0	0	0	2.103	2.103	JJ	5,678	11,356	01/31/2020	07/01/2029
817409-P3-3	SEQUOIA UHSD GO TAXABLE REF S2020			2	1.B FE	2,750,000	79.4850	2,185,838	2,750,000	2,750,000	0	0	0	0	2.463	2.463	JJ	33,866	67,733	01/31/2020	07/01/2033
819649-M3-5	SHARON GENERAL OBLIGATION LTD S2020			2	1.C FE	5,025,457	78.3390	3,956,120	5,050,000	5,028,883	0	1,238	0	0	2.375	2.410	FA	45,310	119,938	02/04/2020	02/15/2037
831460-GD-6	SLINGER SCHOOL DIST GENERAL OBLIG S2016			2	1.C FE	2,903,404	99.1450	2,776,060	2,800,000	2,837,061	0	(10,764)	0	0	3.250	2.820	AO	22,750	91,000	04/18/2016	04/01/2033
833209-LB-3	SNOHOMISH CO SD #103 GO S2015			2	1.A FE	1,397,043	104.8180	1,273,539	1,215,000	1,264,865	0	(19,547)	0	0	5.000	3.220	JD	5,063	60,750	06/23/2015	12/01/2031
833153-TW-9	SNOHOMISH CO SD #15 EDMONDS GO S2014			2	1.B FE	1,754,010	102.8470	1,542,705	1,500,000	1,540,847	0	(27,833)	0	0	5.000	3.020	JD	6,250	75,000	05/28/2014	12/01/2030
833153-TX-7	SNOHOMISH CO SD #15 EDMONDS GO S2014			2	1.B FE	3,779,068	102.7080	3,338,010	3,250,000	3,335,313	0	(58,087)	0	0	5.000	3.090	JD	13,542	162,500	05/28/2014	12/01/2031
833119-YU-8	SNOHOMISH CO SD#2 EVERETT GO S2016			2	1.B FE	768,471	104.2850	756,066	725,000	742,198	0	(4,689)	0	0	4.000	3.260	JD	2,417	29,000	11/15/2016	12/01/2031
833119-YY-0	SNOHOMISH CO SD#2 EVERETT GO S2016			2	1.B FE	1,564,315	101.6900	1,535,519	1,510,000	1,531,646	0	(5,869)	0	0	4.000	3.550	JD	5,033	60,400	11/15/2016	12/01/2035
833119-ZD-5	SNOHOMISH CO SD#2 EVERETT GO S2018			2	1.B FE	1,270,577	108.4820	1,193,302	1,100,000	1,197,221	0	(18,069)	0	0	5.000	3.050	JD	4,583	55,000	09/11/2018	12/01/2035
833136-QH-0	SNOHOMISH CO SD#6 MUKILTEO GO S2016			2	1.A FE	2,178,418	99.1740	2,181,828	2,200,000	2,186,186	0	1,341	0	0	2.750	2.830	JD	5,042	60,500	10/06/2016	12/01/2031
834664-5J-9	SOMERSET CO GENERAL OBLIGATION S2018			2	1.A FE	1,677,084	99.3390	1,683,796	1,695,000	1,682,419	0	1,275	0	0	3.000	3.100	JJ	25,425	50,850	08/08/2018	07/01/2031
834664-5Z-3	SOMERSET CO GENERAL OBLIGATION S2019			2	1.A FE	1,526,848	92.5870	1,416,581	1,530,000	1,527,654	0	243	0	0	2.500	2.520	JJ	17,638	38,250	07/17/2019	07/15/2031
834664-6A-7	SOMERSET CO GENERAL OBLIGATION S2019			2	1.A FE	1,569,121	92.3410	1,449,754	1,570,000	1,569,332	0	60	0	0	2.625	2.630	JJ	19,004	41,213	07/17/2019	07/15/2032
834664-6B-5	SOMERSET CO GENERAL OBLIGATION S2019			2	1.A FE	1,589,207	90.4010	1,450,936	1,605,000	1,592,556	0	1,007	0	0	2.625	2.710	JJ	19,427	42,131	07/17/2019	07/15/2033
834664-6C-3	SOMERSET CO GENERAL OBLIGATION S2019			2	1.A FE	1,643,961	90.1290	1,487,129	1,650,000	1,645,131	0	353	0	0	2.750	2.780	JJ	20,923	45,375	07/17/2019	07/15/2034
834666-PW-3	SOMERSET CO GENERAL OBLIGATION S2022			2	1.A FE	6,193,608	115.1960	6,439,456	5,590,000	6,180,585	0	(13,023)	0	0	5.000	3.690	MS	71,428	0	09/23/2022	09/01/2037
835569-GK-4	SONOMA CO JR COLL DIST GO S2019B			2	1.C FE	9,806,801	80.9350	7,955,911	9,830,000	9,809,644	0	871	0	0	2.875	2.890	FA	117,755	282,613	10/23/2019	08/01/2040
840610-SG-5	SOUTH WASHINGTON CO ISD #833 GO S2016A			2	1.B FE	12,310,395	100.0710	11,668,279	11,660,000	11,882,001	0	(68,000)	0	0	3.500	2.850	FA	170,042	408,100	02/04/2016	02/01/2034

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
840610-SX-8	SOUTH WASHINGTON CO ISD #833 GO S2016C			2	1.B FE	1,023,740	98.3210	983,210	1,000,000	1,008,214	0	(2,525)	0	0	3.000	2.720	FA	12,500	30,000	04/14/2016	02/01/2031
847048-FG-5	SPARTANBURG SCH DIST #5 GO S2022			2	1.C FE	4,679,063	75.1340	3,572,622	4,755,000	4,682,591	0	3,528	0	0	2.250	2.370	MS	35,663	60,329	01/27/2022	03/01/2038
847048-FH-3	SPARTANBURG SCH DIST #5 GO S2022			2	1.C FE	4,811,111	76.0970	3,694,509	4,855,000	4,812,973	0	1,862	0	0	2.375	2.440	MS	38,435	65,020	01/27/2022	03/01/2039
848797-NV-4	SPOKANE CO SD #356 CENTRAL VALLEY GO S15			2	1.B FE	3,204,449	104.7470	2,917,204	2,785,000	2,898,640	0	(44,540)	0	0	5.000	3.230	JD	11,604	139,250	05/06/2015	12/01/2032
848797-QM-1	SPOKANE CO SD #356 CENTRAL VALLEY GO S18			2	1.B FE	895,852	101.7990	870,381	855,000	877,638	0	(4,165)	0	0	4.000	3.410	JD	2,850	34,200	04/25/2018	12/01/2036
848797-QM-1	SPOKANE CO SD #356 CENTRAL VALLEY GO S18	SD		2	1.B FE	5,238,900	101.7990	5,089,950	5,000,000	5,132,383	0	(24,357)	0	0	4.000	3.410	JD	16,667	200,000	04/25/2018	12/01/2036
848712-PZ-2	SPOKANE CO SD #81 SPOKANE GO S2014	SD		2	1.B FE	5,524,300	102.6910	5,134,550	5,000,000	5,114,171	0	(56,879)	0	0	4.500	3.260	JD	18,750	225,000	11/19/2014	12/01/2033
848712-QQ-1	SPOKANE CO SD #81 SPOKANE GO S2017C	SD		2	1.B FE	5,389,000	102.9760	5,148,800	5,000,000	5,205,967	0	(38,244)	0	0	4.000	3.090	JD	16,667	200,000	11/27/2017	12/01/2035
849254-VW-4	SPOTSYLVANIA CO GEN OBLIG S2017A			2	1.A FE	917,529	99.3280	923,750	930,000	921,577	0	800	0	0	2.875	2.990	JJ	12,329	26,738	08/02/2017	01/15/2032
849476-RG-3	SPRING BRANCH ISD GO REF S2015B (PSF)			2	1.A FE	9,309,874	102.7030	9,053,269	8,815,000	8,939,829	0	(57,061)	0	0	4.000	3.290	FA	146,917	352,600	10/05/2015	02/01/2033
849476-RH-1	SPRING BRANCH ISD GO REF S2015B (PSF)			2	1.A FE	4,807,914	102.8280	4,699,240	4,570,000	4,630,112	0	(27,461)	0	0	4.000	3.340	FA	76,167	182,800	10/05/2015	02/01/2034
849476-RJ-7	SPRING BRANCH ISD GO REF S2015B (PSF)			2	1.A FE	4,548,320	101.0360	4,384,962	4,340,000	4,392,719	0	(24,070)	0	0	4.000	3.390	FA	72,333	173,600	10/05/2015	02/01/2035
849476-TR-7	SPRING BRANCH ISD GO S2019 (PSF)			2	1.A FE	5,291,679	81.1430	4,300,579	5,300,000	5,292,750	0	325	0	0	2.750	2.760	FA	60,729	145,750	10/04/2019	02/01/2040
851035-TY-1	SPRINGFIELD SD #R-12 GO REF S2017			2	1.B FE	8,351,087	95.4920	7,940,160	8,315,000	8,334,586	0	(3,496)	0	0	3.000	2.950	MS	83,150	249,450	12/08/2017	03/01/2034
851035-RS-6	SPRINGFIELD SD #R-12 GO S2013			2	1.B FE	2,243,054	100.0840	2,201,848	2,200,000	2,200,729	0	(5,402)	0	0	4.000	3.750	MS	29,333	88,000	10/01/2013	03/01/2028
851035-RU-1	SPRINGFIELD SD #R-12 GO S2013			2	1.B FE	2,397,048	100.0840	2,402,016	2,400,000	2,399,708	0	356	0	0	4.000	4.010	MS	32,000	96,000	10/01/2013	03/01/2030
851035-RW-7	SPRINGFIELD SD #R-12 GO S2013			2	1.B FE	4,319,800	100.2400	4,009,600	4,000,000	4,006,383	0	(39,919)	0	0	5.000	3.970	MS	66,667	200,000	10/01/2013	03/01/2032
851035-RX-5	SPRINGFIELD SD #R-12 GO S2013			2	1.B FE	1,077,510	100.2400	1,002,400	1,000,000	1,001,545	0	(9,688)	0	0	5.000	4.000	MS	16,667	50,000	10/01/2013	03/01/2033
85227L-CV-1	ST CHARLES CCD GO S2021			2	1.B FE	1,172,367	96.8960	1,206,355	1,245,000	1,176,162	0	3,795	0	0	3.000	3.720	FA	14,110	18,675	05/20/2022	02/15/2032
791319-KM-7	ST LOUIS CO SD C-2 PARKWAY GO S2016			2	1.A FE	4,581,818	93.1750	4,169,581	4,475,000	4,514,028	0	(11,679)	0	0	3.000	2.710	MS	44,750	134,250	09/28/2016	03/01/2035
791400-XQ-2	ST LOUIS CO SD#R-3 PATTONVILLE GO S18A			2	1.C FE	3,240,137	105.3280	3,001,848	2,850,000	3,021,740	0	(51,000)	0	0	5.000	2.990	MS	47,500	142,500	06/13/2018	03/01/2036
792881-6T-6	ST PAUL GENERAL OBLIGATION REF S2017B			2	1.A FE	748,060	98.1050	745,598	760,000	750,959	0	545	0	0	3.375	3.490	JD	2,138	25,650	03/08/2017	12/01/2035
852427-MD-2	STAFFORD GENERAL OBLIGATION S2017			2	1.A FE	599,574	94.5870	567,522	600,000	599,680	0	20	0	0	3.125	3.130	FA	7,813	18,750	05/24/2017	08/01/2035
860758-RQ-6	STILLWATER ISD#834 GO S2015A			2	1.B FE	2,311,640	100.6420	2,324,830	2,310,000	2,310,195	0	(217)	0	0	3.500	3.490	FA	33,688	80,850	07/16/2015	02/01/2031
864856-NH-8	SUGAR LAND GO S2022A			2	1.A FE	503,540	103.2570	516,285	500,000	503,535	0	(5)	0	0	4.375	4.280	FA	972	0	11/16/2022	02/15/2040
864856-NJ-4	SUGAR LAND GO S2022A			2	1.A FE	350,900	102.7470	359,615	350,000	350,900	0	0	0	0	4.375	4.340	FA	681	0	11/16/2022	02/15/2041
864856-NK-1	SUGAR LAND GO S2022A			2	1.A FE	403,568	103.3130	413,252	400,000	403,560	0	(8)	0	0	4.500	4.380	FA	800	0	11/16/2022	02/15/2042
864856-NL-9	SUGAR LAND GO S2022A			2	1.A FE	276,834	103.0280	283,327	275,000	276,830	0	(4)	0	0	4.500	4.410	FA	550	0	11/16/2022	02/15/2043
866045-NC-7	SUMMIT CO SD #RE001 GO S2017			2	1.A FE	1,950,897	107.7600	1,794,204	1,665,000	1,789,062	0	(29,456)	0	0	5.000	2.970	JD	6,938	83,250	01/24/2017	12/01/2032
866045-NF-0	SUMMIT CO SD #RE001 GO S2017			2	1.A FE	2,781,096	106.9570	2,566,968	2,400,000	2,565,991	0	(39,277)	0	0	5.000	3.110	JD	10,000	120,000	01/24/2017	12/01/2035
869142-FX-2	SUSQUEHANNA GENERAL OBLIGATION REF S18			2	1.C FE	518,700	99.1260	495,630	500,000	508,211	0	(2,354)	0	0	4.000	3.460	AO	5,000	20,000	03/09/2018	10/01/2037
87638K-CD-2	TARRANT CNTY CLG DIST GO LTD S2020			2	1.A FE	14,609,043	81.1930	11,797,343	14,530,000	14,591,365	0	(7,417)	0	0	2.000	1.940	FA	109,782	290,600	07/07/2020	08/15/2034
879709-5J-8	TEMPE GENERAL OBLIGATION S2017			2	1.A FE	692,542	107.6080	618,746	575,000	631,454	0	(11,656)	0	0	5.000	2.670	JJ	14,375	28,750	05/24/2017	07/01/2033
886155-PD-6	THURSTON CO SD #33 TUMWATER GO S2017			2	1.A FE	996,660	104.7010	942,309	900,000	948,005	0	(10,103)	0	0	4.000	2.710	JD	3,000	36,000	11/08/2017	12/01/2032
889855-R4-6	TOMBALL ISD GO REF S2022			2	1.A FE	7,480,000	78.4130	5,865,292	7,480,000	7,480,000	0	0	0	0	2.050	2.050	FA	57,928	79,652	01/13/2022	02/15/2036
889855-R5-3	TOMBALL ISD GO REF S2022			2	1.A FE	7,635,000	76.0950	5,809,853	7,635,000	7,635,000	0	0	0	0	2.100	2.100	FA	60,571	83,285	01/13/2022	02/15/2037
889855-R6-1	TOMBALL ISD GO REF S2022			2	1.A FE	7,778,940	74.6170	5,820,126	7,800,000	7,779,897	0	957	0	0	2.150	2.170	FA	63,353	87,111	01/13/2022	02/15/2038
889855-R7-9	TOMBALL ISD GO REF S2022			2	1.A FE	7,975,000	73.4500	5,857,638	7,975,000	7,975,000	0	0	0	0	2.250	2.250	FA	67,788	93,208	01/13/2022	02/15/2039
89453P-NY-1	TRAVIS CO GENERAL OBLIGATION ROAD S2014			2	1.A FE	811,160	100.1940	801,552	800,000	801,616	0	(1,358)	0	0	3.250	3.070	MS	8,667	26,000	03/24/2015	03/01/2031
89453P-NZ-8	TRAVIS CO GENERAL OBLIGATION ROAD S2014			2	1.A FE	1,537,041	100.1770	1,507,664	1,505,000	1,509,663	0	(3,902)	0	0	3.375	3.100	MS	16,931	50,794	03/24/2015	03/01/2032
89453P-WB-1	TRAVIS CO ROAD GENERAL OBLIGATION S2016			2	1.A FE	1,566,268	93.1750	1,458,189	1,565,000	1,565,431	0	(139)	0	0	3.000	2.990	MS	15,650	46,950	04/19/2016	03/01/2035
902273-ZL-8	TYLER ISD GEN OBLIG S2022 (PSF)			2	1.A FE	5,363,490	95.2620	5,239,410	5,500,000	5,365,389	0	1,899	0	0	3.875	4.060	FA	91,762	0	06/29/2022	02/15/2042
915506-ML-0	UPPER ARLINGTON CITY SCH DIST GO S2017A			2	1.B FE	1,521,875	101.9570	1,463,083	1,435,000	1,482,190	0	(8,717)	0	0	4.000	3.270	JD	4,783	57,400	01/31/2018	12/01/2037
922680-JZ-7	VENICE GENERAL OBLIGATION S2017			2	1.B FE	763,032	97.5900	741,684	760,000	761,420	0	(322)	0	0	3.500	3.450	FA	11,083	26,600	07/12/2017	02/01/2037
927734-ZQ-9	VIRGINIA BEACH GENERAL OBLIG S2014A			2	1.A FE	3,945,003	101.4930	3,811,062	3,755,000	3,783,987	0	(21,003)	0	0	4.000	3.400	MN	25,033	150,200	04/08/2014	05/01/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
927734-ZR-7	VIRGINIA BEACH GENERAL OBLIG S2014A			2	1.A FE	4,381,845	101.3060	4,249,787	4,195,000	4,223,566	0	(20,697)	0	0	4.000	3.470	MN	27,967	167,800	04/08/2014	05/01/2033
927734-ZS-5	VIRGINIA BEACH GENERAL OBLIG S2014A			2	1.A FE	4,467,831	101.1820	4,345,767	4,295,000	4,321,458	0	(19,171)	0	0	4.000	3.520	MN	28,633	171,800	04/08/2014	05/01/2034
927734-H4-8	VIRGINIA BEACH GENERAL OBLIGATION S2017A			2	1.A FE	1,309,240	98.5200	1,290,612	1,310,000	1,309,488	0	51	0	0	2.875	2.880	AO	9,416	37,663	12/19/2017	04/01/2031
927734-H4-8	VIRGINIA BEACH GENERAL OBLIGATION S2017A	SD		2	1.A FE	5,996,520	98.5200	5,911,200	6,000,000	5,997,657	0	232	0	0	2.875	2.880	AO	43,125	172,500	12/19/2017	04/01/2031
927734-N9-0	VIRGINIA BEACH GENERAL OBLIGATION S2019A			2	1.A FE	4,870,820	88.8600	4,247,508	4,780,000	4,842,445	0	(8,599)	0	0	3.000	2.780	JJ	66,123	143,400	07/10/2019	07/15/2037
930863-5P-6	WAKE CO GENERAL OBLIGATION S2014			2	1.A FE	18,822,121	100.3560	18,234,685	18,170,000	18,292,519	0	(70,882)	0	0	3.500	3.080	MS	211,983	635,950	08/19/2014	09/01/2031
930864-AR-4	WAKE CO GENERAL OBLIGATION S2018A			2	1.A FE	10,353,495	98.6120	10,260,579	10,405,000	10,366,061	0	2,821	0	0	3.250	3.290	MS	112,721	338,163	02/21/2018	03/01/2034
938650-PY-8	WASHINGTON CO GEN OBLIG REF S2016A			2	1.C FE	8,327,236	88.7790	7,333,145	8,260,000	8,285,295	0	(6,994)	0	0	2.875	2.780	JD	19,790	237,475	06/27/2016	06/01/2035
938234-SC-6	WASHINGTON CO GEN OBLIG S2016B			2	1.A FE	7,988,486	98.1290	7,217,388	7,355,000	7,590,585	0	(65,610)	0	0	3.250	2.270	JD	19,920	239,038	07/07/2016	06/01/2034
938650-QY-7	WASHINGTON CO GEN OBLIG S2017A			2	1.C FE	1,106,549	90.5880	1,014,586	1,120,000	1,109,669	0	606	0	0	3.125	3.210	JD	2,917	35,000	06/19/2017	06/01/2036
938650-RR-1	WASHINGTON CO GEN OBLIG S2017B			2	1.C FE	918,026	95.1120	879,786	925,000	920,067	0	395	0	0	3.000	3.060	JD	2,313	27,750	06/19/2017	06/01/2033
937751-4H-5	WASHINGTON CO GENERAL OBLIGATION S2014			2	1.B FE	913,750	100.9890	858,407	850,000	861,481	0	(7,390)	0	0	3.750	2.824	JJ	15,938	31,875	03/24/2015	07/01/2030
937751-4J-1	WASHINGTON CO GENERAL OBLIGATION S2014			2	1.B FE	944,667	100.9270	893,204	885,000	895,782	0	(6,933)	0	0	3.750	2.914	JJ	16,594	33,188	03/24/2015	07/01/2031
937751-7B-5	WASHINGTON CO GENERAL OBLIGATION S2016			2	1.B FE	1,257,661	96.4390	1,176,556	1,220,000	1,234,183	0	(3,818)	0	0	3.000	2.650	JJ	18,300	36,600	05/03/2016	07/01/2032
938752-PR-7	WASHINGTON CO GENERAL OBLIGATION S2021			2	1.A FE	902,101	83.0480	755,737	910,000	902,803	0	642	0	0	1.625	1.710	MS	4,929	11,091	11/12/2021	03/01/2033
938752-PS-5	WASHINGTON CO GENERAL OBLIGATION S2021			2	1.A FE	922,956	83.0150	767,889	925,000	923,125	0	150	0	0	1.750	1.770	MS	5,396	12,141	11/12/2021	03/01/2034
938752-PT-3	WASHINGTON CO GENERAL OBLIGATION S2021			2	1.A FE	932,273	80.7890	759,417	940,000	932,839	0	521	0	0	1.750	1.820	MS	5,483	12,338	11/12/2021	03/01/2035
938752-PU-0	WASHINGTON CO GENERAL OBLIGATION S2021			2	1.A FE	946,819	78.6290	754,838	960,000	947,709	0	816	0	0	1.750	1.860	MS	5,600	12,600	11/12/2021	03/01/2036
937777-FJ-4	WASHINGTON CO GENERAL OBLIGATION S2022			2	1.B FE	1,062,455	95.5930	1,027,625	1,075,000	1,062,754	0	299	0	0	3.750	3.840	JJ	22,844	0	05/24/2022	07/01/2040
937777-FK-1	WASHINGTON CO GENERAL OBLIGATION S2022			2	1.B FE	1,092,129	94.6030	1,050,093	1,110,000	1,092,518	0	389	0	0	3.750	3.870	JJ	23,588	0	05/24/2022	07/01/2041
937777-FL-9	WASHINGTON CO GENERAL OBLIGATION S2022			2	1.B FE	1,155,963	95.6920	1,110,027	1,160,000	1,156,065	0	102	0	0	3.875	3.900	JJ	25,472	0	05/24/2022	07/01/2042
938718-A2-9	WASHINGTON CO SD ST. GEORGE GO REF S13			2	1.A FE	1,736,856	100.2310	1,703,927	1,700,000	1,700,649	0	(4,667)	0	0	4.000	3.720	MS	22,667	68,000	11/13/2013	03/01/2028
939307-JG-0	WASHINGTON CO SD#1J HILLSBORO GO S2017			2	1.B FE	2,696,976	107.8820	2,589,168	2,400,000	2,563,629	0	(33,531)	0	0	5.000	3.340	JD	5,333	120,000	10/18/2018	06/15/2035
939307-JK-1	WASHINGTON CO SD#1J HILLSBORO GO S2017			2	1.B FE	3,538,110	106.8950	3,206,850	3,000,000	3,270,679	0	(56,242)	0	0	5.000	2.830	JD	6,667	150,000	12/13/2017	06/15/2038
938429-W8-6	WASHINGTON CO SD#48J BEAVERTON CABS S22A	@		2	1.B FE	4,196,400	52.7890	4,223,120	8,000,000	4,282,497	0	86,097	0	0	0.000	4.370	N/A	0	0	06/29/2022	06/15/2037
938429-W9-4	WASHINGTON CO SD#48J BEAVERTON CABS S22A	@		2	1.B FE	2,956,615	49.9160	2,970,002	5,950,000	3,018,231	0	61,616	0	0	0.000	4.440	N/A	0	0	06/29/2022	06/15/2038
942833-YN-8	WAUKEE CSD GENERAL OBLIGATION REF S19A			2	1.C FE	5,744,928	90.2320	5,242,479	5,810,000	5,754,201	0	2,725	0	0	3.250	3.330	JD	15,735	188,825	04/23/2019	06/01/2038
943198-GS-4	WAUPACA CO GENERAL OBLIGATION S2018A			2	1.C FE	1,150,349	99.8910	1,158,736	1,160,000	1,152,150	0	453	0	0	3.625	3.690	MS	14,017	42,050	09/18/2018	03/01/2036
943363-QV-6	WAUSAU SCHOOL DIST GO S2022			2	1.C FE	7,642,089	97.8360	7,572,506	7,740,000	7,643,647	0	1,558	0	0	4.125	4.220	MS	155,203	0	06/14/2022	03/01/2042
943504-4D-9	WAUWATOSA GENERAL OBLIGATION S2015B			2	1.A FE	1,106,622	100.5660	1,106,226	1,100,000	1,102,121	0	(692)	0	0	3.000	2.930	JD	2,750	33,000	11/17/2015	12/01/2028
946813-US-9	WAYZATA ISD #284 GO S2014A			2	1.A FE	9,867,571	100.0530	9,700,138	9,695,000	9,696,492	0	(22,812)	0	0	3.750	3.510	FA	151,484	363,563	04/28/2014	02/01/2032
946813-UT-7	WAYZATA ISD #284 GO S2014A			2	1.A FE	10,204,104	100.0530	10,090,345	10,085,000	10,085,871	0	(15,891)	0	0	3.750	3.590	FA	157,578	378,188	04/28/2014	02/01/2033
946813-UU-4	WAYZATA ISD #284 GO S2014A			2	1.A FE	10,572,138	100.0530	10,500,562	10,495,000	10,495,375	0	(10,427)	0	0	3.750	3.650	FA	163,984	393,563	04/28/2014	02/01/2034
94766P-HP-9	WEBER SCH DIST GENERAL OBLIG S2018			2	1.A FE	3,085,053	98.8020	3,092,503	3,130,000	3,095,159	0	2,217	0	0	3.250	3.360	JD	4,521	101,725	02/22/2018	06/15/2035
94766P-JH-5	WEBER SCH DIST GENERAL OBLIG S2018B			2	1.A FE	2,980,080	99.8730	2,996,190	3,000,000	2,983,391	0	846	0	0	3.750	3.800	JD	5,000	112,500	10/30/2018	06/15/2037
948050-KB-4	WEBSTER GROVES SCHOOL DIST GO S2019			2	1.B FE	1,628,352	91.0470	1,502,276	1,650,000	1,633,229	0	1,410	0	0	2.625	2.740	MS	14,438	43,313	05/20/2019	03/01/2033
949493-C3-2	WELLESLEY GENERAL OBLIGATION LTD S2022			2	1.A FE	3,054,589	82.7510	2,540,456	3,070,000	3,055,538	0	949	0	0	2.125	2.170	JD	5,436	50,378	02/03/2022	12/01/2034
949493-C4-0	WELLESLEY GENERAL OBLIGATION LTD S2022			2	1.A FE	3,035,493	80.4530	2,469,907	3,070,000	3,037,379	0	1,886	0	0	2.125	2.220	JD	5,436	50,378	02/03/2022	12/01/2035
95640H-HN-1	WEST VALLEY-MISSION CCD GO S2017C			2	1.A FE	8,178,156	92.7240	7,677,547	8,280,000	8,202,664	0	4,951	0	0	3.000	3.090	FA	103,500	248,400	09/13/2017	08/01/2035
95640H-KE-7	WEST VALLEY-MISSION CCD GO S2022B			2	1.A FE	7,145,454	94.6230	6,855,436	7,245,000	7,147,373	0	1,919	0	0	3.625	3.730	FA	127,668	0	06/10/2022	08/01/2040
95640H-KF-4	WEST VALLEY-MISSION CCD GO S2022B			2	1.A FE	7,653,293	95.2070	7,326,179	7,695,000	7,654,019	0	726	0	0	3.750	3.790	FA	140,273	0	06/10/2022	08/01/2041
95988M-DP-9	WESTERN TECH COLLEGE DIST GO REF S2017F			2	1.B FE	990,290	97.5730	975,730	1,000,000	992,985	0	572	0	0	3.000	3.080	AO	7,500	30,000	12/07/2017	04/01/2033
960470-KS-0	WESTLAKE SCHOOL DIST GO REF S2014			2	1.B FE	3,604,242	102.2750	3,513,146	3,435,000	3,472,215	0	(18,520)	0	0	4.000	3.410	JD	11,450	137,400	12/11/2014	12/01/2036
961165-V7-9	WESTON GENERAL OBLIGATION S2013			2	1.A FE	1,493,005	94.3110	1,442,958	1,530,000	1,529,514	0	537	0	0	2.500	2.670	FA	15,938	38,250	01/23/2013	02/01/2031
961165-W2-9	WESTON GENERAL OBLIGATION S2013			2	1.A FE	2,260,917	95.6310	2,146,916	2,245,000	2,245,071	0	(9)	0	0	3.000	2.900	FA	28,063	67,350	01/23/2013	02/01/2034

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
962506-RZ-6	WHATCOM CO SD#501 BELLINGHAM GO REF S17			2	1.A FE	1,331,473	109.9150	1,209,065	1,100,000	1,218,941	0	(22,375)	0	0	5.000	2.640	JD	4,583	55,000	08/17/2017	12/01/2033
962506-QA-2	WHATCOM CO SD#501 BELLINGHAM GO S2013			2	1.B FE	5,229,950	101.6700	5,083,500	5,000,000	5,025,201	0	(26,603)	0	0	4.750	4.180	JD	19,792	237,500	12/03/2013	12/01/2032
962506-SM-4	WHATCOM CO SD#501 BELLINGHAM GO S2018			2	1.A FE	4,670,600	110.0750	4,403,000	4,000,000	4,412,407	0	(62,644)	0	0	5.000	3.080	JD	16,667	200,000	08/15/2018	12/01/2035
962506-TD-3	WHATCOM CO SD#501 BELLINGHAM GO S2019			2	1.A FE	5,271,550	87.9120	4,395,600	5,000,000	5,186,424	0	(26,606)	0	0	3.000	2.370	JD	12,500	150,000	08/27/2019	12/01/2037
967244-4W-1	WICHITA GENERAL OBLIGATION S14-811			2	1.C FE	3,181,343	100.1690	3,115,256	3,110,000	3,113,823	0	(9,328)	0	0	3.750	3.440	JD	9,719	116,625	09/16/2014	06/01/2034
967244-4W-1	WICHITA GENERAL OBLIGATION S14-811	SD		2	1.C FE	8,183,520	100.1690	8,013,520	8,000,000	8,009,834	0	(23,995)	0	0	3.750	3.440	JD	25,000	300,000	09/16/2014	06/01/2034
967245-AW-1	WICHITA GENERAL OBLIGATION S2015A			2	1.C FE	751,426	101.2950	749,583	740,000	743,624	0	(1,159)	0	0	4.000	3.820	JD	2,467	29,600	05/13/2015	12/01/2036
969871-7T-3	WILLIAMSON CO GENERAL OBLIG S2013			2	1.A FE	5,220,583	100.3410	5,057,186	5,040,000	5,047,079	0	(22,007)	0	0	4.000	3.550	MN	33,600	201,600	11/05/2013	05/01/2029
969871-7U-0	WILLIAMSON CO GENERAL OBLIG S2013			2	1.A FE	5,387,130	100.3410	5,267,903	5,250,000	5,255,282	0	(16,850)	0	0	4.000	3.670	MN	35,000	210,000	11/05/2013	05/01/2030
969871-7X-4	WILLIAMSON CO GENERAL OBLIG S2013			2	1.A FE	5,941,477	100.3410	5,920,119	5,900,000	5,901,241	0	(5,339)	0	0	4.000	3.910	MN	39,333	236,000	11/05/2013	05/01/2033
969871-7Y-2	WILLIAMSON CO GENERAL OBLIG S2013			2	1.A FE	6,144,222	100.3410	6,150,903	6,130,000	6,130,071	0	(2,027)	0	0	4.000	3.970	MN	40,867	245,200	11/05/2013	05/01/2034
969872-ES-5	WILLIAMSON CO GENERAL OBLIG S2015B			2	1.A FE	1,787,605	100.2000	1,738,470	1,735,000	1,748,839	0	(5,892)	0	0	3.250	2.880	AO	14,097	56,388	10/20/2015	04/01/2030
969872-JM-3	WILLIAMSON CO GENERAL OBLIG S2016B			2	1.A FE	1,445,750	99.6140	1,459,345	1,465,000	1,452,229	0	1,155	0	0	3.250	3.360	AO	11,903	47,613	11/15/2016	04/01/2032
969872-JN-1	WILLIAMSON CO GENERAL OBLIG S2016B			2	1.A FE	942,296	100.1320	951,254	950,000	944,670	0	424	0	0	3.375	3.440	AO	8,016	32,063	11/15/2016	04/01/2033
969872-JP-6	WILLIAMSON CO GENERAL OBLIG S2016B			2	1.A FE	982,419	100.3490	988,438	985,000	983,145	0	130	0	0	3.500	3.520	AO	8,619	34,475	11/15/2016	04/01/2034
969872-KK-5	WILLIAMSON CO GENERAL OBLIG S2016C			2	1.A FE	2,289,141	100.3490	2,318,062	2,310,000	2,295,036	0	1,058	0	0	3.500	3.570	AO	20,213	80,850	11/15/2016	04/01/2034
969872-KL-3	WILLIAMSON CO GENERAL OBLIG S2016C			2	1.A FE	2,385,148	100.3070	2,397,337	2,390,000	2,386,385	0	224	0	0	3.625	3.640	AO	21,659	86,638	11/15/2016	04/01/2035
969872-ND-8	WILLIAMSON CO GENERAL OBLIG S2017			2	1.A FE	5,387,859	91.9850	4,985,587	5,420,000	5,393,986	0	1,286	0	0	3.250	3.290	AO	44,038	176,150	11/01/2017	04/01/2038
969872-NY-2	WILLIAMSON CO GENERAL OBLIG S2018			2	1.A FE	6,157,290	100.2590	6,185,980	6,170,000	6,159,141	0	500	0	0	3.875	3.890	AO	59,772	239,088	10/18/2018	04/01/2038
969887-6R-4	WILLIAMSON CO GENERAL OBLIG S2020			2	1.A FE	17,309,830	78.9200	13,700,512	17,360,000	17,316,315	0	2,333	0	0	2.500	2.520	FA	163,956	434,000	01/23/2020	02/15/2038
969872-XT-2	WILLIAMSON CO GENERAL OBLIG S2021A			2	1.A FE	3,392,029	75.2810	2,567,082	3,410,000	3,393,164	0	1,006	0	0	2.000	2.040	AO	17,050	59,486	11/02/2021	04/01/2037
969872-XU-9	WILLIAMSON CO GENERAL OBLIG S2021A			2	1.A FE	3,431,941	73.7630	2,566,952	3,480,000	3,434,745	0	2,491	0	0	2.000	2.100	AO	17,400	60,707	11/02/2021	04/01/2038
969872-XV-7	WILLIAMSON CO GENERAL OBLIG S2021A			2	1.A FE	3,537,149	73.5690	2,611,700	3,550,000	3,537,832	0	617	0	0	2.125	2.150	AO	18,859	65,798	11/02/2021	04/01/2039
969872-XW-5	WILLIAMSON CO GENERAL OBLIG S2021A			2	1.A FE	3,584,524	71.3660	2,583,449	3,620,000	3,586,296	0	1,590	0	0	2.125	2.190	AO	19,231	67,096	11/02/2021	04/01/2040
969872-XX-3	WILLIAMSON CO GENERAL OBLIG S2021A			2	1.A FE	3,644,833	69.7840	2,582,008	3,700,000	3,647,437	0	2,311	0	0	2.125	2.220	AO	19,656	68,578	11/02/2021	04/01/2041
969872-XY-1	WILLIAMSON CO GENERAL OBLIG S2021A			2	1.A FE	3,780,000	69.6530	2,632,883	3,780,000	3,780,000	0	0	0	0	2.250	2.250	AO	21,263	74,183	11/02/2021	04/01/2042
969872-A6-7	WILLIAMSON CO GENERAL OBLIG S2022A			2	1.A FE	4,593,129	102.9560	4,797,750	4,660,000	4,593,275	0	146	0	0	4.375	4.490	MN	28,882	0	10/26/2022	05/01/2041
969887-2E-7	WILLIAMSON CO GO S2015			2	1.A FE	4,776,632	103.1370	4,775,243	4,630,000	4,666,420	0	(16,294)	0	0	4.000	3.610	FA	69,964	185,200	05/06/2015	02/15/2034
97217P-KQ-1	WILSON CO GENERAL OBLIGATION S2016			2	1.B FE	4,284,834	98.0850	4,070,528	4,150,000	4,198,241	0	(13,934)	0	0	3.500	3.120	AO	36,313	145,250	03/15/2016	04/01/2035
97217P-PN-3	WILSON CO GENERAL OBLIGATION S2018			2	1.B FE	7,049,360	96.3610	6,870,539	7,130,000	7,063,094	0	3,492	0	0	3.625	3.710	AO	64,616	258,463	09/19/2018	04/01/2037
97217P-PQ-6	WILSON CO GENERAL OBLIGATION S2018			2	1.B FE	7,621,539	96.6110	7,405,233	7,665,000	7,627,716	0	1,620	0	0	3.750	3.790	AO	71,859	287,438	09/19/2018	04/01/2039
973024-E9-9	WINCHESTER GENERAL OBLIGATION S2015			2	1.A FE	2,313,719	103.0440	2,236,055	2,170,000	2,210,346	0	(15,257)	0	0	4.000	3.220	JJ	43,400	86,800	06/24/2015	07/01/2032
973024-R3-8	WINCHESTER GENERAL OBLIGATION S2018			2	1.A FE	728,106	99.1090	728,451	735,000	729,836	0	406	0	0	3.250	3.330	JD	1,062	23,888	06/12/2018	06/15/2033
973024-R7-9	WINCHESTER GENERAL OBLIGATION S2018			2	1.A FE	811,626	97.1060	791,414	815,000	812,240	0	144	0	0	3.500	3.530	JD	1,268	28,525	06/12/2018	06/15/2037
975673-BK-9	WINSTON SALEM GENERAL OBLIGATION S2016B			2	1.A FE	3,528,715	99.1300	3,400,159	3,430,000	3,466,498	0	(10,031)	0	0	3.250	2.920	JD	9,290	111,475	03/15/2016	06/01/2033
986438-MJ-5	YORK CO GENERAL OBLIGATION S2016			2	1.B FE	5,852,642	99.6710	5,636,395	5,655,000	5,688,063	0	(25,818)	0	0	3.000	2.520	AO	42,413	169,650	02/17/2016	04/01/2029
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						3,289,736,103	XXX	3,008,422,132	3,187,876,000	3,224,934,596	(154,757)	(11,903,660)	534,644	0	XXX	XXX	XXX	30,379,171	94,932,737	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						3,289,736,103	XXX	3,008,422,132	3,187,876,000	3,224,934,596	(154,757)	(11,903,660)	534,644	0	XXX	XXX	XXX	30,379,171	94,932,737	XXX	XXX
Bonds - U.S. Special Revenues - Issuer Obligations																					
040688-MU-4	ARIZONA WATER INFRAS FIN AUTH REF S14A	SD		2	1.A FE	14,786,940	101.3080	14,183,120	14,000,000	14,156,233	0	(86,112)	0	0	3.500	2.840	AO	122,500	490,000	10/30/2014	10/01/2028
052414-TW-9	AUSTIN ELEC UTILITY SYS REV REF S2020A			2	1.D FE	1,665,588	114.2620	1,428,275	1,250,000	1,582,171	0	(39,611)	0	0	5.000	1.420	MN	7,986	62,500	10/28/2020	11/15/2033
052414-TX-7	AUSTIN ELEC UTILITY SYS REV REF S2020A			2	1.D FE	1,657,375	113.4410	1,418,013	1,250,000	1,575,804	0	(38,747)	0	0	5.000	1.480	MN	7,986	62,500	10/28/2020	11/15/2034
052414-TY-5	AUSTIN ELEC UTILITY SYS REV REF S2020A			2	1.D FE	1,736,392	112.6120	1,480,848	1,315,000	1,652,188	0	(40,011)	0	0	5.000	1.530	MN	8,401	65,750	10/28/2020	11/15/2035
090132-AP-6	BILLINGS SEWER SYSTEM REV S2017			2	1.D FE	883,354	109.0070	812,102	745,000	810,230	0	(13,380)	0	0	5.000	2.910	JJ	18,625	37,250	01/26/2017	07/01/2030
090132-AS-0	BILLINGS SEWER SYSTEM REV S2017			2	1.D FE	876,120	107.6080	807,060	750,000	809,752	0	(12,195)	0	0	5.000	3.090	JJ	18,750	37,500	01/26/2017	07/01/2033

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
090132-AV-3	BILLINGS SEWER SYSTEM REV S2017			2	1.D FE	806,341	102.4560	794,034	775,000	790,034	0	(3,031)	0	0	4.000	3.530	JJ	15,500	31,000	01/26/2017	07/01/2036
091634-AT-2	BISMARCK SANITATION SEWER REV S2015			2	1.C FE	1,444,877	88.9860	1,628,444	1,830,000	1,573,407	0	20,122	0	0	2.000	3.640	MN	6,100	36,600	10/13/2015	05/01/2033
091634-AV-7	BISMARCK SANITATION SEWER REV S2015			2	1.C FE	1,495,483	85.0430	1,671,095	1,965,000	1,629,610	0	21,056	0	0	2.000	3.740	MN	6,550	39,300	10/13/2015	05/01/2035
101029-SM-9	BOSTON WATER & SEWER COMM REV REF S14A	SD		2	1.B FE	5,156,500	100.7680	5,038,400	5,000,000	5,031,675	0	(16,609)	0	0	3.500	3.140	MN	29,167	175,000	07/22/2014	11/01/2029
10146H-LE-4	BOULDER CO WATER & SEWER REV S2016			2	1.B FE	2,206,133	98.2080	2,086,920	2,125,000	2,144,903	0	(10,012)	0	0	3.125	2.620	JD	5,534	66,406	05/03/2016	12/01/2034
10146H-MW-3	BOULDER CO WATER & SEWER REV S2022			2	1.A FE	2,846,295	99.9260	2,847,891	2,850,000	2,846,304	0	9	0	0	4.000	4.010	JD	9,500	57,000	05/18/2022	12/01/2040
10146H-MX-1	BOULDER CO WATER & SEWER REV S2022			2	1.A FE	2,944,105	99.7120	2,951,475	2,960,000	2,944,363	0	259	0	0	4.000	4.040	JD	9,867	59,200	05/18/2022	12/01/2041
10146H-MY-9	BOULDER CO WATER & SEWER REV S2022			2	1.A FE	3,045,966	99.3060	3,058,625	3,080,000	3,046,538	0	572	0	0	4.000	4.080	JD	10,267	61,600	05/18/2022	12/01/2042
115117-LX-9	BROWARD CO WATER & SEWER REF S2015B			2	1.B FE	29,222,719	101.8470	28,644,469	28,125,000	28,459,954	0	(114,427)	0	0	4.000	3.540	AO	281,250	1,125,000	06/16/2015	10/01/2034
120532-LB-0	BUNCOMBE CO METRO SEWER DIST REF S2017			2	1.A FE	610,657	93.5470	579,991	620,000	612,981	0	453	0	0	3.000	3.110	JJ	9,300	18,600	06/22/2017	07/01/2035
130178-X6-8	CALIFORNIA ED FAC AUTH S13 S-2(STANFORD)	SD		1	1.A FE	19,859,250	117.7420	17,661,300	15,000,000	18,536,630	0	(156,766)	0	0	5.000	3.180	MN	125,000	750,000	04/30/2013	11/01/2039
130178-X7-6	CALIFORNIA ED FAC AUTH S13 U-3(STANFORD)			1	1.A FE	2,383,367	115.8720	2,155,219	1,860,000	2,279,947	0	(13,977)	0	0	5.000	3.450	JD	7,750	93,000	08/13/2014	06/01/2043
130178-X7-6	CALIFORNIA ED FAC AUTH S13 U-3(STANFORD)	C		1	1.A FE	333,159	115.8720	301,267	260,000	318,702	0	(1,954)	0	0	5.000	3.450	JD	1,083	13,000	08/13/2014	06/01/2043
130178-X7-6	CALIFORNIA ED FAC AUTH S13 U-3(STANFORD)	SD		1	1.A FE	10,097,274	115.8720	9,130,714	7,880,000	9,659,130	0	(59,215)	0	0	5.000	3.450	JD	32,833	394,000	08/13/2014	06/01/2043
130178-VU-7	CALIFORNIA ED FAC AUTH S2010 (STANFORD)			1	1.A FE	170,460	119.6840	149,605	125,000	159,530	0	(1,486)	0	0	5.250	3.160	AO	1,641	6,563	10/09/2014	04/01/2040
130178-VU-7	CALIFORNIA ED FAC AUTH S2010 (STANFORD)	C		1	1.A FE	6,136,560	119.6840	5,385,780	4,500,000	5,743,074	0	(53,490)	0	0	5.250	3.160	AO	59,063	236,250	10/09/2014	04/01/2040
130178-VU-7	CALIFORNIA ED FAC AUTH S2010 (STANFORD)	SD		1	1.A FE	1,009,123	119.6840	885,662	740,000	944,417	0	(8,796)	0	0	5.250	3.160	AO	9,713	38,850	10/09/2014	04/01/2040
130178-VU-7	CALIFORNIA ED FAC AUTH S2010 (STANFORD)	SD		1	1.A FE	6,981,723	119.6840	6,187,663	5,170,000	6,550,525	0	(59,059)	0	0	5.250	3.220	AO	67,856	271,425	10/29/2014	04/01/2040
13034A-YY-0	CALIFORNIA INFRAS & ECON DEV BANK S2018			2	1.A FE	11,198,858	109.7100	10,460,849	9,535,000	10,464,232	0	(161,289)	0	0	5.000	2.980	AO	119,188	476,750	02/23/2018	10/01/2036
13034A-V5-6	CALIFORNIA INFRAS EDB BRIGHTLINE AMT S20			2	1.A FE	50,000,000	99.8080	49,904,000	50,000,000	50,000,000	0	0	0	0	0.850	0.848	JAN	387,740	0	01/28/2022	01/01/2050
13034A-V5-6	CALIFORNIA INFRAS EDB BRIGHTLINE AMT S20			2	1.A FE	14,829,000	99.8080	14,971,200	15,000,000	14,831,597	0	2,597	0	0	0.850	4.353	JAN	116,322	0	09/28/2022	01/01/2050
139391-CV-6	CAPE FEAR PUBLIC UTIL WTR & SWR REF S14A			2	1.B FE	2,934,474	100.3180	2,869,095	2,860,000	2,872,525	0	(8,548)	0	0	3.500	3.180	JD	8,342	100,100	10/30/2014	06/01/2031
139391-CW-4	CAPE FEAR PUBLIC UTIL WTR & SWR REF S14A			2	1.B FE	3,704,460	100.2370	3,633,591	3,625,000	3,638,377	0	(9,131)	0	0	3.500	3.230	JD	10,573	126,875	10/30/2014	06/01/2032
139391-CX-2	CAPE FEAR PUBLIC UTIL WTR & SWR REF S14A			2	1.B FE	3,867,716	100.1760	3,806,688	3,800,000	3,811,406	0	(7,791)	0	0	3.500	3.280	JD	11,083	133,000	10/30/2014	06/01/2033
139391-CY-0	CAPE FEAR PUBLIC UTIL WTR & SWR REF S14A			2	1.B FE	3,811,625	99.5370	3,742,591	3,760,000	3,768,699	0	(5,951)	0	0	3.500	3.330	JD	10,967	131,600	10/30/2014	06/01/2034
147056-HW-8	CARY COMBINED ENTERPRISE REF TXBL S20C				1.A FE	500,000	92.8310	464,155	500,000	500,000	0	0	0	0	0.621	0.621	JD	259	3,105	10/23/2020	12/01/2024
147056-HX-6	CARY COMBINED ENTERPRISE REF TXBL S20C				1.A FE	700,000	89.5270	626,689	700,000	700,000	0	0	0	0	0.771	0.771	JD	450	5,397	10/23/2020	12/01/2025
147056-HY-4	CARY COMBINED ENTERPRISE REF TXBL S20C				1.A FE	800,000	86.9160	695,328	800,000	800,000	0	0	0	0	1.003	1.003	JD	669	8,024	10/23/2020	12/01/2026
147056-HZ-1	CARY COMBINED ENTERPRISE REF TXBL S20C				1.A FE	1,245,000	84.2760	1,049,236	1,245,000	1,245,000	0	0	0	0	1.183	1.183	JD	1,227	14,728	10/23/2020	12/01/2027
147056-JA-4	CARY COMBINED ENTERPRISE REF TXBL S20C				1.A FE	1,520,000	82.3930	1,252,374	1,520,000	1,520,000	0	0	0	0	1.393	1.393	JD	1,764	21,174	10/23/2020	12/01/2028
147056-JB-2	CARY COMBINED ENTERPRISE REF TXBL S20C				1.A FE	3,730,000	80.0390	2,985,455	3,730,000	3,730,000	0	0	0	0	1.493	1.493	JD	4,641	55,689	10/23/2020	12/01/2029
147056-JC-0	CARY COMBINED ENTERPRISE REF TXBL S20C				1.A FE	4,465,000	78.3820	3,499,756	4,465,000	4,465,000	0	0	0	0	1.623	1.623	JD	6,039	72,467	10/23/2020	12/01/2030
147056-JD-8	CARY COMBINED ENTERPRISE REF TXBL S20C			2	1.A FE	2,540,000	76.3980	1,940,509	2,540,000	2,540,000	0	0	0	0	1.743	1.743	JD	3,689	44,272	10/23/2020	12/01/2031
147056-JZ-9	CARY COMBINED ENTERPRISE SYS REF S2020B			2	1.A FE	1,640,117	82.6900	1,364,385	1,650,000	1,641,734	0	759	0	0	1.625	1.680	JD	2,234	26,813	10/23/2020	12/01/2032
147056-KA-2	CARY COMBINED ENTERPRISE SYS REF S2020B			2	1.A FE	1,523,819	81.9370	1,253,636	1,530,000	1,524,736	0	429	0	0	1.875	1.910	JD	2,391	28,688	10/23/2020	12/01/2033
147056-EG-6	CARY COMBINED ENTERPRISE SYS REV REF S15			2	1.A FE	3,271,027	100.3380	3,195,765	3,185,000	3,211,345	0	(8,505)	0	0	3.500	3.200	JD	9,290	111,475	02/25/2015	12/01/2033
14739H-DV-0	CASCADE WATER ALLIANCE WTR SYS REV S2019			2	1.B FE	3,634,471	88.5040	3,243,672	3,665,000	3,640,828	0	1,972	0	0	2.250	2.320	MS	27,488	82,463	08/14/2019	09/01/2033
14739H-DY-4	CASCADE WATER ALLIANCE WTR SYS REV S2019			2	1.B FE	2,551,474	85.8970	2,194,668	2,555,000	2,552,015	0	178	0	0	2.500	2.510	MS	21,292	63,875	08/14/2019	09/01/2036
158855-CC-8	CHANDLER EXCISE TAX REV S2013			2	1.A FE	11,711,485	100.5360	11,561,640	11,500,000	11,512,980	0	(25,245)	0	0	4.000	3.770	JJ	230,000	460,000	10/29/2013	07/01/2029
158855-ED-4	CHANDLER EXCISE TAX REV S2017			2	1.A FE	2,708,843	97.5310	2,662,596	2,730,000	2,714,221	0	1,129	0	0	3.000	3.060	JJ	40,950	81,900	12/05/2017	07/01/2034
158855-EG-7	CHANDLER EXCISE TAX REV S2017			2	1.A FE	2,927,914	92.0080	2,723,437	2,960,000	2,934,406	0	1,368	0	0	3.125	3.200	JJ	46,250	92,500	12/05/2017	07/01/2037
160429-VK-9	CHARLESTON WATERWORKS & SEWER REF S16A			2	1.A FE	5,053,139	100.9370	4,552,259	4,510,000	4,715,314	0	(55,294)	0	0	4.000	2.630	JJ	90,200	180,400	05/11/2016	01/01/2037
16104P-EW-1	CHARLOTTE STORM WATER FEE REV REF S2014			2	1.A FE	5,176,908	100.3920	4,969,404	4,950,000	4,998,441	0	(24,252)	0	0	3.500	2.970	JD	14,438	173,250	10/08/2014	12/01/2031
16104P-EX-9	CHARLOTTE STORM WATER FEE REV REF S2014			2	1.A FE	5,327,462	100.3210	5,136,435	5,120,000	5,164,389	0	(22,210)	0	0	3.500	3.030	JD	14,933	179,200	10/08/2014	12/01/2032
16104P-FD-2	CHARLOTTE STORM WATER FEE REV REF S2014			2	1.A FE	3,941,925	100.6250	3,773,438	3,750,000	3,790,891	0	(20,485)	0	0	3.500	2.910	JD	10,938	131,250	10/08/2014	12/01/2030

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
161045-MW-6	CHARLOTTE WATER & SEWER SYS REV REF S15			2	1.A FE	8,839,441	101.6060	8,479,021	8,345,000	8,486,085	0	(53,289)	0	0	4.000	3.290	JJ	166,900	333,800	08/13/2015	07/01/2035
196632-SD-6	COLORADO SPRINGS UTILITIES REV REF S13A			2	1.C FE	870,395	101.5610	751,551	740,000	752,365	0	(13,812)	0	0	5.000	3.040	MN	4,728	37,000	04/02/2013	11/15/2033
196632-SD-6	COLORADO SPRINGS UTILITIES REV REF S13A	SD		2	1.C FE	9,115,628	101.5610	7,870,978	7,750,000	7,879,501	0	(144,648)	0	0	5.000	3.040	MN	49,514	387,500	04/02/2013	11/15/2033
196632-UW-1	COLORADO SPRINGS UTILITIES REV S2014A-1			2	1.C FE	550,087	102.1760	526,206	515,000	522,658	0	(3,917)	0	0	4.000	3.174	MN	2,632	20,600	03/24/2015	11/15/2032
196632-UW-1	COLORADO SPRINGS UTILITIES REV S2014A-1	SD		2	1.C FE	1,137,558	102.1760	1,088,174	1,065,000	1,080,836	0	(8,100)	0	0	4.000	3.174	MN	5,443	42,600	03/24/2015	11/15/2032
196632-Q8-9	COLORADO SPRINGS UTILITIES REV S2018 A-1			2	1.C FE	1,169,940	108.8860	1,088,860	1,000,000	1,102,950	0	(15,774)	0	0	5.000	3.070	MN	6,389	50,000	06/27/2018	11/15/2038
196797-W4-2	COLORADO WTR RES PWR DEV AUTH REV S2018			2	1.A FE	437,734	103.3950	454,938	440,000	438,356	0	158	0	0	3.500	3.550	MS	5,133	15,400	11/01/2018	09/01/2031
196797-X2-5	COLORADO WTR RES PWR DEV AUTH REV S2018			2	1.A FE	402,039	100.8240	408,337	405,000	402,518	0	122	0	0	3.875	3.930	MS	5,231	15,694	11/01/2018	09/01/2037
19679P-JA-3	COLORADO WTR RES PWR DEV AUTH S16A			2	1.A FE	479,696	99.5360	467,819	470,000	473,754	0	(968)	0	0	2.750	2.520	MS	4,308	12,925	05/24/2016	09/01/2030
19679P-JZ-8	COLORADO WTR RES PWR DEV AUTH S16B			2	1.A FE	472,126	99.2680	471,523	475,000	473,173	0	183	0	0	2.750	2.800	MS	4,354	13,063	11/03/2016	09/01/2031
19679P-KA-1	COLORADO WTR RES PWR DEV AUTH S16B			2	1.A FE	476,425	96.8160	469,558	485,000	479,298	0	504	0	0	2.750	2.890	MS	4,446	13,338	11/03/2016	09/01/2032
19679E-RW-1	COLORADO WTR RES PWR DEV AUTH S17A			2	1.A FE	588,313	100.1250	590,738	590,000	588,863	0	112	0	0	2.875	2.900	MS	5,654	16,963	11/03/2017	09/01/2031
198504-WR-9	COLUMBIA WATERWORKS & SEWER SYS REF S16B			2	1.B FE	1,047,580	103.8010	1,038,010	1,000,000	1,021,141	0	(4,749)	0	0	4.000	3.440	FA	16,667	40,000	11/16/2016	02/01/2033
198504-WT-5	COLUMBIA WATERWORKS & SEWER SYS REF S16B			2	1.B FE	2,277,946	102.3890	2,252,558	2,200,000	2,234,759	0	(7,784)	0	0	4.000	3.580	FA	36,667	88,000	11/16/2016	02/01/2035
198504-K2-7	COLUMBIA WATERWORKS & SEWER SYS S2022			2	1.B FE	625,000	99.8510	624,069	625,000	625,000	0	0	0	0	4.250	4.250	FA	1,697	0	11/16/2022	02/01/2041
198504-K3-5	COLUMBIA WATERWORKS & SEWER SYS S2022			2	1.B FE	646,594	99.8560	649,064	650,000	646,615	0	21	0	0	4.250	4.290	FA	1,765	0	11/16/2022	02/01/2042
198504-K4-3	COLUMBIA WATERWORKS & SEWER SYS S2022			2	1.B FE	667,757	99.2230	669,755	675,000	667,783	0	26	0	0	4.250	4.330	FA	1,833	0	11/16/2022	02/01/2043
20775Y-CE-4	CONNECTICUT REVOLVING GREEN BONDS S15A			2	1.A FE	349,797	101.7440	335,755	330,000	334,918	0	(2,161)	0	0	4.000	3.280	MS	4,400	13,200	04/22/2015	03/01/2033
20775Y-CE-4	CONNECTICUT REVOLVING GREEN BONDS S15A	SD		2	1.A FE	17,913,831	101.7440	17,194,736	16,900,000	17,151,886	0	(110,668)	0	0	4.000	3.280	MS	225,333	676,000	04/22/2015	03/01/2033
67109P-AA-1	COOK & DUPAGE COS (OAK BROOK TIF) S2008				5.B GI	5	7.6460	75,825	991,680	5	0	0	0	0	8.000	478.394	FA	33,056	79,679	02/01/2011	02/01/2023
246428-C2-0	DELAWARE TRANS AUTH TRANS SYS REF S2016			2	1.B FE	6,246,743	100.2500	5,914,750	5,900,000	6,026,137	0	(34,177)	0	0	3.000	2.360	JJ	88,500	177,000	01/12/2016	07/01/2028
24916P-HZ-3	DENVER CITY & CO WTR COMMRS REF REV S20B			2	1.A FE	7,036,668	80.4820	5,738,367	7,130,000	7,047,490	0	4,202	0	0	2.500	2.590	MS	52,485	178,250	05/06/2020	09/15/2038
24916T-DF-3	DENVER CITY & CO WTR COMMRS REF S14A	SD		2	1.A FE	6,517,196	100.0700	6,354,445	6,350,000	6,370,001	0	(20,296)	0	0	4.000	3.660	JD	11,289	254,000	09/16/2014	12/15/2041
24916T-DG-1	DENVER CITY & CO WTR COMMRS REF S14A	SD		2	1.A FE	9,104,904	99.3070	8,823,427	8,885,000	8,911,327	0	(26,719)	0	0	4.000	3.680	JD	15,796	355,400	09/16/2014	12/15/2042
24916T-FJ-3	DENVER CITY & CO WTR COMMRS REF S2016B			2	1.A FE	5,690,135	94.8020	5,214,110	5,500,000	5,574,757	0	(18,901)	0	0	3.250	2.860	MS	52,632	178,750	05/10/2016	09/15/2036
24916P-GK-7	DENVER CITY & CO WTR COMMRS REV S2017B			2	1.A FE	2,587,657	97.2530	2,557,754	2,630,000	2,597,182	0	1,834	0	0	3.375	3.490	MS	26,136	88,763	05/12/2017	09/15/2036
254845-NU-0	DIST COLUMBIA WTR & SWR AUTH S2016B			2	1.B FE	4,609,880	107.0350	4,281,400	4,000,000	4,280,505	0	(60,692)	0	0	5.000	3.220	AO	50,000	200,000	01/31/2017	10/01/2037
25477G-TC-9	DISTRICT OF COLUMBIA INCOME TAX REV S19A			2	1.B FE	6,066,350	102.0400	5,102,000	5,000,000	5,815,856	0	(103,928)	0	0	4.000	1.630	MN	33,333	200,000	07/10/2020	05/01/2038
25477G-TD-7	DISTRICT OF COLUMBIA INCOME TAX REV S20C			2	1.B FE	6,046,300	101.6090	5,080,450	5,000,000	5,800,860	0	(101,847)	0	0	4.000	1.670	MN	33,333	200,000	07/10/2020	05/01/2039
25477G-TE-5	DISTRICT OF COLUMBIA INCOME TAX REV S20C			2	1.B FE	5,423,625	98.4510	4,430,295	4,500,000	5,207,318	0	(89,800)	0	0	4.000	1.710	MN	30,000	180,000	07/10/2020	05/01/2040
25477G-VC-6	DISTRICT OF COLUMBIA INCOME TAX TXBLS22B			1	1.B FE	10,000,000	92.0750	9,207,500	10,000,000	10,000,000	0	0	0	0	3.863	3.863	JJ	165,251	0	07/13/2022	07/01/2031
27149T-BF-7	EAST CENTRAL REGL WASTEWATER REV REF S17			2	1.B FE	5,631,973	107.3140	5,011,564	4,670,000	5,167,596	0	(97,237)	0	0	5.000	2.600	AO	58,375	233,500	12/08/2017	10/01/2038
27149T-AJ-0	EAST CENTRAL REGL WASTEWATER REV S2014			2	1.B FE	1,977,981	103.8930	1,735,013	1,670,000	1,731,087	0	(33,617)	0	0	5.000	2.840	AO	20,875	83,500	10/28/2014	10/01/2031
27149T-AN-1	EAST CENTRAL REGL WASTEWATER REV S2014			2	1.B FE	1,855,676	104.3160	1,616,898	1,550,000	1,610,836	0	(33,439)	0	0	5.250	2.930	AO	20,344	81,375	10/28/2014	10/01/2035
300060-MS-6	EVERETT WATER & SEWER REV REF S2013			2	1.B FE	5,632,594	100.0400	5,287,114	5,285,000	5,285,464	0	(36,043)	0	0	3.500	2.730	JD	15,415	184,975	01/24/2013	12/01/2029
300060-MT-4	EVERETT WATER & SEWER REV REF S2013			2	1.B FE	5,652,252	100.0400	5,332,132	5,330,000	5,330,425	0	(33,501)	0	0	3.500	2.790	JD	15,546	186,550	01/24/2013	12/01/2030
303867-KB-0	FAIRFAX CO SEWER REV REF S2016A			2	1.A FE	883,805	98.0670	833,570	850,000	862,906	0	(3,415)	0	0	3.375	2.920	JJ	13,228	28,688	04/05/2016	07/15/2035
303867-KB-0	FAIRFAX CO SEWER REV REF S2016A	SD		2	1.A FE	10,397,700	98.0670	9,806,700	10,000,000	10,151,841	0	(40,182)	0	0	3.375	2.920	JJ	155,625	337,500	04/05/2016	07/15/2035
312805-HW-7	FAYETTEVILLE PUBLIC WORKS COMM S2014			2	1.C FE	5,281,142	100.4970	5,160,521	5,135,000	5,155,274	0	(16,928)	0	0	3.500	3.150	MS	59,908	179,725	08/26/2014	03/01/2029
343137-EY-7	FLORIDA TURNPIKE AUTH REF S2018A			2	1.C FE	17,180,390	99.4300	16,470,580	16,565,000	16,951,123	0	(62,564)	0	0	4.000	3.530	JJ	331,300	662,600	01/10/2019	07/01/2039
343137-FV-2	FLORIDA TURNPIKE AUTH REV S2019B			2	1.C FE	7,229,124	84.2120	5,983,263	7,105,000	7,193,138	0	(12,205)	0	0	3.000	2.790	JJ	106,575	213,150	11/19/2019	07/01/2040
343137-FX-8	FLORIDA TURNPIKE AUTH REV S2019B			2	1.C FE	7,609,823	81.9780	6,177,042	7,535,000	7,588,252	0	(7,349)	0	0	3.000	2.880	JJ	113,025	226,050	11/19/2019	07/01/2042
343137-KV-6	FLORIDA TURNPIKE AUTH REV S2021B			2	1.C FE	8,252,240	72.3580	6,049,129	8,360,000	8,260,252	0	5,890	0	0	1.875	1.970	JJ	78,375	132,802	08/03/2021	07/01/2037
343137-MG-7	FLORIDA TURNPIKE AUTH REV S2021C			2	1.C FE	10,599,952	69.8250	7,492,223	10,730,000	10,605,832	0	4,915	0	0	2.375	2.450	JJ	127,419	164,229	10/13/2021	07/01/2042
347658-WQ-5	FORT LAUDERDALE WTR & SWR REV REF S2016			2	1.B FE	6,930,397	100.0950	6,676,337	6,670,000	6,726,606	0	(32,899)	0	0	3.125	2.600	MS	69,479	208,438	04/19/2016	09/01/2032

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
347658-WV-4	FORT LAUDERDALE WTR & SWR REV REF S2016			2	1.B FE	7,651,934	100.2510	7,348,398	7,330,000	7,400,363	0	(40,800)	0	0	3.375	2.780	MS	82,463	247,388	04/19/2016	03/01/2035
347658-WW-2	FORT LAUDERDALE WTR & SWR REV REF S2016			2	1.B FE	7,651,934	100.1630	7,341,948	7,330,000	7,400,363	0	(40,800)	0	0	3.375	2.780	MS	82,463	247,388	04/19/2016	09/01/2035
395468-JE-2	GREENSBORO ENTERPRISE SYS REV REF S2015			2	1.A FE	2,769,989	103.3550	2,635,553	2,550,000	2,609,565	0	(23,445)	0	0	4.000	2.990	JD	8,500	102,000	05/21/2015	06/01/2028
395468-KV-2	GREENSBORO ENTERPRISE SYS REV REF S2017A			2	1.A FE	2,037,709	99.3620	1,957,431	1,970,000	2,003,071	0	(6,894)	0	0	3.500	3.090	JD	5,746	68,950	07/27/2017	06/01/2035
396290-DQ-8	GREENVILLE COMB ENTERPRISE SYS REV S19			2	1.D FE	1,171,070	91.8470	1,070,018	1,165,000	1,169,138	0	(564)	0	0	3.000	2.940	FA	14,563	34,950	05/23/2019	08/01/2035
396290-DS-4	GREENVILLE COMB ENTERPRISE SYS REV S19			2	1.D FE	1,464,734	87.5950	1,292,026	1,475,000	1,466,347	0	464	0	0	3.000	3.050	FA	18,438	44,250	05/23/2019	08/01/2037
396290-DT-2	GREENVILLE COMB ENTERPRISE SYS REV S19			2	1.D FE	1,776,654	86.4630	1,556,334	1,800,000	1,780,055	0	982	0	0	3.000	3.090	FA	22,500	54,000	05/23/2019	08/01/2038
402207-AD-6	GULF COAST INDL DEV AUTH (EXXONMOBIL)S12			2	1.D FE	100,000,000	100.0000	100,000,000	100,000,000	100,000,000	0	0	0	0	3.500	3.779	MON	248,082	0	12/12/2022	11/01/2041
414158-NU-5	HARRIS CO HSG FIN CORP MFH S95			2	1.A	44,424	101.5150	45,682	45,000	44,994	0	(3)	0	0	6.700	6.800	JD	251	3,015	06/19/1995	06/01/2025
414005-VQ-8	HARRIS CO SR LIEN TOLL REF S2015B			2	1.C FE	1,484,625	104.5080	1,342,928	1,285,000	1,344,998	0	(21,641)	0	0	5.000	3.130	FA	24,272	64,250	10/29/2015	08/15/2035
414005-VR-6	HARRIS CO SR LIEN TOLL REF S2015B			2	1.C FE	2,140,544	104.3040	1,940,054	1,860,000	1,944,457	0	(30,436)	0	0	5.000	3.180	FA	35,133	93,000	10/29/2015	08/15/2036
41423P-AT-4	HARRIS CO SR LIEN TOLL REF S2018A			2	1.C FE	5,273,300	101.9690	5,098,450	5,000,000	5,151,657	0	(26,741)	0	0	4.000	3.350	FA	75,556	200,000	02/08/2018	08/15/2036
426170-RU-2	HENRICO CO WTR & SWR TAXABLE S2020B			1	1.A FE	885,000	94.9500	840,308	885,000	885,000	0	0	0	0	0.515	0.515	MN	760	4,558	09/30/2020	05/01/2024
426170-RV-0	HENRICO CO WTR & SWR TAXABLE S2020B			1	1.A FE	1,255,000	91.4640	1,147,873	1,255,000	1,255,000	0	0	0	0	0.635	0.635	MN	1,328	7,969	09/30/2020	05/01/2025
426170-RW-8	HENRICO CO WTR & SWR TAXABLE S2020B			1	1.A FE	1,350,000	88.6190	1,196,357	1,350,000	1,350,000	0	0	0	0	0.823	0.823	MN	1,852	11,111	09/30/2020	05/01/2026
426170-RX-6	HENRICO CO WTR & SWR TAXABLE S2020B			1	1.A FE	3,000,000	85.8980	2,576,940	3,000,000	3,000,000	0	0	0	0	0.953	0.953	MN	4,765	28,590	09/30/2020	05/01/2027
426170-RY-4	HENRICO CO WTR & SWR TAXABLE S2020B			1	1.A FE	2,155,000	83.6070	1,801,731	2,155,000	2,155,000	0	0	0	0	1.130	1.130	MN	4,059	24,352	09/30/2020	05/01/2028
426170-RZ-1	HENRICO CO WTR & SWR TAXABLE S2020B			1	1.A FE	2,000,000	81.2570	1,625,140	2,000,000	2,000,000	0	0	0	0	1.230	1.230	MN	4,100	24,600	09/30/2020	05/01/2029
426170-SA-5	HENRICO CO WTR & SWR TAXABLE S2020B			1	1.A FE	1,895,000	79.1100	1,499,135	1,895,000	1,895,000	0	0	0	0	1.330	1.330	MN	4,201	25,204	09/30/2020	05/01/2030
426170-SB-3	HENRICO CO WTR & SWR TAXABLE S2020B			1	1.A FE	1,890,000	77.2350	1,459,742	1,890,000	1,890,000	0	0	0	0	1.450	1.450	MN	4,568	27,405	09/30/2020	05/01/2031
426170-SC-1	HENRICO CO WTR & SWR TAXABLE S2020B			1	1.A FE	2,195,000	75.6060	1,659,552	2,195,000	2,195,000	0	0	0	0	1.550	1.550	MN	5,670	34,023	09/30/2020	05/01/2032
429749-EU-4	HIGH POINT COMB ENTERPRISE REV S2014			2	1.B FE	1,371,799	102.2420	1,329,146	1,300,000	1,314,395	0	(7,513)	0	0	4.000	3.370	MN	8,667	52,000	04/23/2014	11/01/2030
429749-EW-0	HIGH POINT COMB ENTERPRISE REV S2014			2	1.B FE	1,665,376	102.2420	1,635,872	1,600,000	1,613,175	0	(6,870)	0	0	4.000	3.530	MN	10,667	64,000	04/23/2014	11/01/2032
429749-EY-6	HIGH POINT COMB ENTERPRISE REV S2014			2	1.B FE	1,875,037	102.2420	1,860,804	1,820,000	1,831,125	0	(5,802)	0	0	4.000	3.650	MN	12,133	72,800	04/23/2014	11/01/2034
429749-FA-7	HIGH POINT COMB ENTERPRISE REV S2014			2	1.B FE	1,232,076	102.2420	1,226,904	1,200,000	1,206,488	0	(3,385)	0	0	4.000	3.690	MN	8,000	48,000	04/23/2014	11/01/2035
429749-FB-5	HIGH POINT COMB ENTERPRISE REV S2014			2	1.B FE	1,022,360	102.2420	1,022,420	1,000,000	1,004,525	0	(2,363)	0	0	4.000	3.740	MN	6,667	40,000	04/23/2014	11/01/2036
438689-JH-5	HONOLULU WATER SUPPLY WTR SYS REF S2014A			2	1.C FE	4,167,840	101.8350	4,073,400	4,000,000	4,030,145	0	(19,247)	0	0	4.000	3.480	JJ	80,000	160,000	11/20/2014	07/01/2035
45203H-2B-7	ILLINOIS FIN AUTH (NORTHWESTERN) S2015			2	1.B FE	1,637,312	100.2600	1,654,290	1,650,000	1,643,768	0	943	0	0	3.000	3.070	JD	4,125	49,500	05/12/2015	12/01/2028
45203H-2B-7	ILLINOIS FIN AUTH (NORTHWESTERN) S2015		SD	2	1.B FE	13,123,300	100.2600	13,259,385	13,225,000	13,175,051	0	7,556	0	0	3.000	3.070	JD	33,063	396,750	05/12/2015	12/01/2028
45203H-RD-6	ILLINOIS FIN AUTH (UNIV OF CHICAGO) S13A			2	1.C FE	4,087,930	100.4620	3,516,170	3,500,000	3,516,867	0	(67,355)	0	0	5.000	3.020	AO	43,750	175,000	05/07/2013	10/01/2034
45203H-B3-5	ILLINOIS FIN AUTH (UNIV OF CHICAGO) S14A		SD	2	1.C FE	11,211,090	101.0090	11,110,990	11,000,000	11,041,947	0	(23,046)	0	0	4.000	3.770	AO	110,000	440,000	08/05/2014	10/01/2034
45204E-D5-4	ILLINOIS FIN AUTH (UNIV OF CHICAGO) S18A			2	1.C FE	6,458,226	106.7140	6,114,712	5,730,000	6,120,940	0	(74,614)	0	0	5.000	3.430	AO	71,625	286,500	02/23/2018	10/01/2041
45204E-JP-4	ILLINOIS FIN AUTH REV CLEAN WTR REV S16			2	1.A FE	5,121,259	102.6730	4,645,953	4,525,000	4,732,024	0	(65,767)	0	0	4.000	2.410	JJ	90,500	181,000	08/30/2016	07/01/2032
45204E-KJ-6	ILLINOIS FIN AUTH REV CLEAN WTR REV S16			2	1.A FE	5,607,920	102.7290	5,090,222	4,955,000	5,181,697	0	(72,017)	0	0	4.000	2.410	JJ	99,100	198,200	08/30/2016	01/01/2032
45204F-SV-8	ILLINOIS FIN AUTH REV CLEAN WTR REV S17			2	1.A Z	316,651	108.2700	292,329	270,000	291,587	0	(5,023)	0	0	5.000	2.870	JJ	6,750	13,500	08/30/2017	07/01/2037
45204F-SW-6	ILLINOIS FIN AUTH REV CLEAN WTR REV S17			2	1.A FE	2,615,299	105.8810	2,361,146	2,230,000	2,408,291	0	(41,487)	0	0	5.000	2.870	JJ	55,750	111,500	08/30/2017	07/01/2037
45506D-WE-1	INDIANA FINANCE AUTH REV GREEN BOND S16A			2	1.A FE	6,307,690	105.7080	5,591,953	5,290,000	5,639,442	0	(107,196)	0	0	5.000	2.750	FA	110,208	264,500	03/17/2016	02/01/2036
455168-AT-1	INDIANA UNIV REV STUDENT FEE REF S15W-1			2	1.A FE	3,954,608	101.5540	3,721,954	3,665,000	3,718,912	0	(32,793)	0	0	4.000	3.040	FA	61,083	146,600	12/10/2014	08/01/2032
455168-EY-6	INDIANA UNIV REV STUDENT FEE S2018Y			2	1.A FE	2,060,935	101.1590	1,992,832	1,970,000	2,020,571	0	(10,045)	0	0	4.000	3.390	FA	32,833	78,800	09/13/2018	08/01/2036
45528U-RL-7	INDIANAPOLIS LOC PUB IMPT STORMWTR S15H			2	1.B FE	2,231,388	100.5730	2,197,520	2,185,000	2,196,242	0	(5,317)	0	0	4.000	3.730	JJ	43,700	87,400	07/28/2015	01/01/2038
46247S-CF-9	IOWA FINANCE AUTH ST GREEN BOND REF S22A			2	1.A FE	1,562,106	117.5520	1,528,176	1,300,000	1,547,331	0	(14,775)	0	0	5.000	2.730	FA	42,972	0	04/13/2022	08/01/2033
46247S-CG-7	IOWA FINANCE AUTH ST GREEN BOND REF S22A			2	1.A FE	1,796,505	116.5450	1,748,175	1,500,000	1,779,818	0	(16,687)	0	0	5.000	2.770	FA	49,583	0	04/13/2022	08/01/2034
46247S-CH-5	IOWA FINANCE AUTH ST GREEN BOND REF S22A			2	1.A FE	3,158,164	115.3450	3,056,643	2,650,000	3,129,668	0	(28,496)	0	0	5.000	2.830	FA	87,597	0	04/13/2022	08/01/2035
46246K-3G-5	IOWA FINANCE AUTH ST GREEN BOND S2016			2	1.A FE	14,360,241	106.7870	12,563,491	11,765,000	12,787,956	0	(269,968)	0	0	5.000	2.450	FA	245,104	588,250	10/11/2016	08/01/2034
46246K-3H-3	IOWA FINANCE AUTH ST GREEN BOND S2016			2	1.A FE	15,122,452	106.5420	13,157,937	12,350,000	13,441,543	0	(288,331)	0	0	5.000	2.410	FA	257,292	617,500	10/05/2016	08/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
462460-5R-3	IOWA HIGHER ED (GRINNELL COLLEGE) S2017			2	1.A FE	2,262,221	107.0330	2,055,034	1,920,000	2,068,221	0	(35,252)	0	0	5.000	2.900	JD	8,000	96,000	01/11/2017	12/01/2034
46613P-2L-9	JEA WATER & SEWER SYS S2014A			2	1.C FE	3,636,367	101.2550	3,548,988	3,505,000	3,524,392	0	(15,031)	0	0	4.000	3.540	AO	35,050	140,200	06/25/2014	10/01/2030
46613P-2S-4	JEA WATER & SEWER SYS S2014A			2	1.C FE	2,073,637	101.1650	2,033,417	2,010,000	2,019,408	0	(7,298)	0	0	4.000	3.610	AO	20,100	80,400	06/25/2014	10/01/2031
478754-7A-6	JOHNSON CO WATER DISTRICT #1 S2014			2	1.A FE	526,402	101.1470	515,850	510,000	511,936	0	(1,868)	0	0	4.000	3.610	JJ	10,200	20,400	01/14/2014	01/01/2030
478754-7A-6	JOHNSON CO WATER DISTRICT #1 S2014	SD		2	1.A FE	7,488,321	101.1470	7,338,215	7,255,000	7,282,546	0	(26,578)	0	0	4.000	3.610	JJ	145,100	290,200	01/14/2014	01/01/2030
478754-7C-2	JOHNSON CO WATER DISTRICT #1 S2014			2	1.A FE	4,421,235	101.1470	4,364,493	4,315,000	4,327,594	0	(12,141)	0	0	4.000	3.700	JJ	86,300	172,600	01/14/2014	01/01/2031
478754-7E-8	JOHNSON CO WATER DISTRICT #1 S2014			2	1.A FE	3,509,168	101.1470	3,489,572	3,450,000	3,457,044	0	(6,785)	0	0	4.000	3.790	JJ	69,000	138,000	01/14/2014	01/01/2032
47875P-CU-9	JOHNSON CO WATER DISTRICT #1 S2017B			2	1.A FE	1,883,178	93.2450	1,799,629	1,930,000	1,893,645	0	2,154	0	0	3.125	3.300	JJ	30,156	60,313	10/11/2017	07/01/2036
47875P-EK-9	JOHNSON CO WATER DISTRICT #1 TXBL REFS20				1.A FE	5,191,378	96.3380	4,995,125	5,185,000	5,187,066	0	(2,056)	0	0	0.550	0.510	JJ	14,259	28,518	10/14/2020	01/01/2024
47875P-EL-7	JOHNSON CO WATER DISTRICT #1 TXBL REFS20				1.A FE	2,635,922	94.4570	2,488,942	2,635,000	2,635,393	0	(260)	0	0	0.550	0.540	JJ	7,246	14,493	10/14/2020	07/01/2024
47875P-EM-5	JOHNSON CO WATER DISTRICT #1 TXBL REFS20				1.A FE	6,635,000	92.7460	6,153,697	6,635,000	6,635,000	0	0	0	0	0.650	0.650	JJ	21,564	43,128	10/14/2020	01/01/2025
47875P-EN-3	JOHNSON CO WATER DISTRICT #1 TXBL REFS20				1.A FE	2,482,232	91.1230	2,259,850	2,480,000	2,481,227	0	(485)	0	0	0.700	0.680	JJ	8,680	17,360	10/14/2020	07/01/2025
47875P-EP-8	JOHNSON CO WATER DISTRICT #1 TXBL REFS20				1.A FE	6,775,000	89.8510	6,087,405	6,775,000	6,775,000	0	0	0	0	0.850	0.850	JJ	28,794	57,588	10/14/2020	01/01/2026
47875P-EQ-6	JOHNSON CO WATER DISTRICT #1 TXBL REFS20				1.A FE	3,356,812	88.5340	2,970,316	3,355,000	3,356,152	0	(322)	0	0	0.950	0.940	JJ	15,936	31,873	10/14/2020	07/01/2026
47875P-ER-4	JOHNSON CO WATER DISTRICT #1 TXBL REFS20				1.A FE	7,363,679	87.3180	6,422,239	7,355,000	7,360,750	0	(1,401)	0	0	1.050	1.030	JJ	38,614	77,228	10/14/2020	01/01/2027
47875P-ES-2	JOHNSON CO WATER DISTRICT #1 TXBL REFS20				1.A FE	3,222,936	85.9700	2,772,533	3,225,000	3,223,588	0	304	0	0	1.100	1.110	JJ	17,738	35,475	10/14/2020	07/01/2027
47875P-ET-0	JOHNSON CO WATER DISTRICT #1 TXBL REFS20				1.A FE	7,530,255	85.1150	6,396,392	7,515,000	7,525,903	0	(2,102)	0	0	1.250	1.220	JJ	46,969	93,938	10/14/2020	01/01/2028
47875P-EU-7	JOHNSON CO WATER DISTRICT #1 TXBL REFS20				1.A FE	3,106,696	83.9640	2,602,884	3,100,000	3,104,925	0	(859)	0	0	1.300	1.270	JJ	20,150	40,300	10/14/2020	07/01/2028
47875P-EV-5	JOHNSON CO WATER DISTRICT #1 TXBL REFS20				1.A FE	7,691,674	83.1280	6,384,230	7,680,000	7,688,816	0	(1,400)	0	0	1.400	1.380	JJ	53,760	107,520	10/14/2020	01/01/2029
47875P-EW-3	JOHNSON CO WATER DISTRICT #1 TXBL REFS20				1.A FE	3,007,260	82.1200	2,463,600	3,000,000	3,005,569	0	(812)	0	0	1.450	1.420	JJ	21,750	43,500	10/14/2020	07/01/2029
495289-Q6-0	KING CO SEWER REV REF S2014B			2	1.B FE	4,128,600	100.9040	4,036,160	4,000,000	4,022,580	0	(14,394)	0	0	4.000	3.610	JJ	80,000	160,000	07/21/2014	07/01/2035
495289-X2-1	KING CO SEWER REV REF S2015			2	1.B FE	6,371,940	100.9240	6,055,440	6,000,000	6,085,296	0	(40,623)	0	0	4.000	3.260	JJ	120,000	240,000	01/12/2015	07/01/2036
495289-3J-7	KING CO SEWER REV REF S2016A			2	1.B FE	3,735,014	101.0920	3,477,565	3,440,000	3,538,988	0	(31,085)	0	0	4.000	2.990	JJ	68,800	137,600	02/01/2016	07/01/2037
495289-3J-7	KING CO SEWER REV REF S2016A	SD		2	1.B FE	10,314,720	101.0920	9,603,740	9,500,000	9,773,369	0	(85,846)	0	0	4.000	2.990	JJ	190,000	380,000	02/01/2016	07/01/2037
495289-8N-3	KING CO SEWER REV REF S2017			2	1.B FE	2,501,729	107.7820	2,268,811	2,105,000	2,305,122	0	(41,240)	0	0	5.000	2.740	JJ	52,625	105,250	12/05/2017	07/01/2036
495290-BV-9	KING CO SEWER REV REF S2020A			2	1.B FE	3,244,365	74.4260	2,430,009	3,265,000	3,247,038	0	1,108	0	0	1.875	1.920	JJ	30,609	61,219	07/22/2020	01/01/2037
495290-BW-7	KING CO SEWER REV REF S2020A			2	1.B FE	3,273,686	72.2550	2,398,866	3,320,000	3,279,212	0	2,316	0	0	1.875	1.970	JJ	31,125	62,250	07/22/2020	01/01/2038
495290-BX-5	KING CO SEWER REV REF S2020A			2	1.B FE	3,374,608	71.9780	2,436,455	3,385,000	3,375,784	0	483	0	0	2.000	2.020	JJ	33,850	67,700	07/22/2020	01/01/2039
495290-BY-3	KING CO SEWER REV REF S2020A			2	1.B FE	3,411,533	70.3410	2,426,765	3,450,000	3,415,539	0	1,676	0	0	2.000	2.070	JJ	34,500	69,000	07/22/2020	01/01/2040
495290-BZ-0	KING CO SEWER REV REF S2020A			2	1.B FE	4,214,320	100.1710	3,526,019	3,520,000	4,047,160	0	(70,281)	0	0	4.000	1.720	JJ	70,400	140,800	07/22/2020	01/01/2041
495290-CA-4	KING CO SEWER REV REF S2020A			2	1.B FE	4,371,431	99.3300	3,635,478	3,660,000	4,200,322	0	(71,949)	0	0	4.000	1.750	JJ	73,200	146,400	07/22/2020	01/01/2042
495290-CB-2	KING CO SEWER REV REF S2020A			2	1.B FE	464,689	98.8060	385,343	390,000	446,746	0	(7,547)	0	0	4.000	1.780	JJ	7,800	15,600	07/22/2020	01/01/2043
495290-CB-2	KING CO SEWER REV REF S2020A	C		2	1.B FE	3,038,351	98.8060	2,519,553	2,550,000	2,921,029	0	(49,346)	0	0	4.000	1.780	JJ	51,000	102,000	07/22/2020	01/01/2043
495290-CB-2	KING CO SEWER REV REF S2020A	SD		2	1.B FE	6,553,305	98.8060	5,434,330	5,500,000	6,300,258	0	(106,432)	0	0	4.000	1.780	JJ	110,000	220,000	07/22/2020	01/01/2043
50607C-AU-9	LAFAYETTE WATER RECLAMATION REV S2021			2	1.C FE	1,608,718	71.2430	1,150,574	1,615,000	1,609,010	0	271	0	0	2.125	2.150	JD	2,860	34,223	11/09/2021	12/01/2040
50607C-AV-7	LAFAYETTE WATER RECLAMATION REV S2021			2	1.C FE	1,632,692	70.3260	1,160,379	1,650,000	1,633,449	0	699	0	0	2.125	2.190	JD	2,922	34,965	11/09/2021	12/01/2041
50607C-AW-5	LAFAYETTE WATER RECLAMATION REV S2021			2	1.C FE	1,655,462	69.6530	1,173,653	1,685,000	1,656,659	0	1,119	0	0	2.125	2.230	JD	2,984	35,707	11/09/2021	12/01/2042
50607C-AX-3	LAFAYETTE WATER RECLAMATION REV S2021			2	1.C FE	1,714,066	70.2330	1,208,008	1,720,000	1,714,282	0	211	0	0	2.250	2.270	JD	3,225	38,593	11/09/2021	12/01/2043
50607C-AY-1	LAFAYETTE WATER RECLAMATION REV S2021			2	1.C FE	1,741,238	68.5290	1,206,110	1,760,000	1,741,904	0	627	0	0	2.250	2.310	JD	3,300	39,490	11/09/2021	12/01/2044
520192-PP-4	LAWRENCE WATER & SEWER SYS REV REF S16A			2	1.C FE	3,125,069	100.1930	2,905,597	2,900,000	2,973,974	0	(24,886)	0	0	3.500	2.560	MN	16,917	101,500	06/07/2016	11/01/2032
520192-SE-6	LAWRENCE WATER & SEWER SYS REV REF S2021			2	1.C FE	2,928,390	69.6970	2,052,577	2,945,000	2,929,083	0	677	0	0	2.125	2.160	MN	10,430	53,716	12/08/2021	11/01/2041
520192-SF-3	LAWRENCE WATER & SEWER SYS REV REF S2021			2	1.C FE	2,972,345	69.0110	2,077,231	3,010,000	2,973,835	0	1,439	0	0	2.125	2.200	MN	10,660	54,901	12/08/2021	11/01/2042
528902-KR-9	LEXINGTON-FAYETTE URBAN CO SEWER REV S19			2	1.C FE	2,947,807	85.1370	2,541,339	2,985,000	2,953,563	0	1,943	0	0	2.625	2.720	AO	19,589	78,356	12/04/2019	04/01/2036
528902-KS-7	LEXINGTON-FAYETTE URBAN CO SEWER REV S19			2	1.C FE	3,003,451	82.9310	2,537,689	3,060,000	3,011,533	0	2,738	0	0	2.625	2.760	AO	20,081	80,325	12/04/2019	04/01/2037
528902-KT-5	LEXINGTON-FAYETTE URBAN CO SEWER REV S19			2	1.C FE	3,117,549	82.3970	2,587,266	3,140,000	3,120,547	0	1,006	0	0	2.750	2.800	AO	21,588	86,350	12/04/2019	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
528902-KU-2	LEXINGTON-FAYETTE URBAN CO SEWER REV S19			2	1.C FE	3,186,976	81.2660	2,624,892	3,230,000	3,192,293	0	1,800	0	0	2.750	2.840	AO	22,206	88,825	12/04/2019	04/01/2039
528902-KV-0	LEXINGTON-FAYETTE URBAN CO SEWER REV S19			2	1.C FE	3,258,978	79.8300	2,650,356	3,320,000	3,266,013	0	2,385	0	0	2.750	2.870	AO	22,825	91,300	12/04/2019	04/01/2040
534272-G2-9	LINCOLN ELECTRIC SYSTEM REV REF S2016			2	1.C FE	1,078,530	99.2680	992,680	1,000,000	1,033,282	0	(7,558)	0	0	3.000	2.160	MS	10,000	30,000	08/03/2016	09/01/2029
534272-G3-7	LINCOLN ELECTRIC SYSTEM REV REF S2016			2	1.C FE	266,000	97.1030	242,758	250,000	256,810	0	(1,541)	0	0	3.000	2.310	MS	2,500	7,500	08/03/2016	09/01/2031
545904-MM-3	LOUDOUN CO SANTN WATER & SEWER REF S15			2	1.A FE	6,601,323	101.3610	6,421,219	6,335,000	6,399,336	0	(30,546)	0	0	4.000	3.470	JJ	126,700	253,400	08/05/2015	01/01/2036
54659R-EN-7	LOUISVILLE & JEFFERSON CO WATER S2019			2	1.A FE	10,395,393	85.7440	8,938,812	10,425,000	10,399,539	0	1,357	0	0	2.750	2.770	MN	36,632	286,688	10/17/2019	11/15/2037
557363-DE-5	MADISON CO CAP RES CORP COLGATE UNV S15B			2	1.D FE	570,560	99.6330	562,926	565,000	566,601	0	(598)	0	0	4.000	3.880	JJ	11,300	22,600	06/24/2015	07/01/2036
56042R-RQ-7	MAINE HIGHER FAC AUTH (BOWDOIN CLG)S2018			2	1.C FE	575,135	110.1740	550,870	500,000	545,850	0	(7,517)	0	0	5.000	3.170	JJ	12,500	25,000	10/26/2018	07/01/2032
56045R-QW-2	MAINE MUNI BOND BANK S2015A			2	1.C FE	1,685,625	100.9540	1,655,646	1,640,000	1,653,997	0	(4,646)	0	0	3.750	3.430	MN	10,250	61,500	04/28/2015	11/01/2033
56045R-UB-3	MAINE MUNI BOND BANK S2016A			2	1.C FE	2,085,713	101.0250	1,959,885	1,940,000	1,998,252	0	(14,259)	0	0	3.500	2.670	MN	11,317	67,900	04/25/2016	11/01/2031
560551-PJ-6	MAINE TURNPIKE AUTH REV REF S2015			2	1.D FE	2,145,889	104.2380	1,928,403	1,850,000	1,931,210	0	(30,743)	0	0	5.000	3.160	JJ	46,250	92,500	03/03/2015	07/01/2037
560551-PX-5	MAINE TURNPIKE AUTH REV S2018			2	1.D FE	1,195,560	110.0080	1,100,080	1,000,000	1,110,347	0	(18,300)	0	0	5.000	2.820	JJ	25,000	50,000	01/25/2018	07/01/2034
561851-JN-7	MANATEE CO PUBLIC UTILITIES REF S2017			2	1.B FE	1,643,310	104.2630	1,563,945	1,500,000	1,574,713	0	(14,492)	0	0	4.000	2.870	AO	15,000	60,000	12/15/2017	10/01/2033
561851-KH-8	MANATEE CO PUBLIC UTILITIES REV S2018			2	1.B FE	2,962,865	93.7150	2,778,650	2,965,000	2,963,113	0	82	0	0	3.625	3.630	AO	26,870	107,481	09/07/2018	10/01/2038
57430Y-BN-4	MARYLAND WTR QUAL FING ADMIN REV S2014			2	1.D FE	9,226,759	100.6150	8,974,858	8,920,000	8,961,327	0	(34,486)	0	0	3.500	3.090	MS	104,067	312,200	04/29/2014	03/01/2028
57430Y-BP-9	MARYLAND WTR QUAL FING ADMIN REV S2014			2	1.D FE	9,522,828	100.4970	9,321,097	9,275,000	9,308,445	0	(27,939)	0	0	3.500	3.180	MS	108,208	324,625	04/29/2014	03/01/2029
575579-PY-7	MASSACHUSETTS BAY TRANS AUTH REF S07A-1			1	1.C FE	3,344,744	101.1470	2,933,263	2,900,000	2,920,633	0	(40,119)	0	0	5.250	3.800	JJ	76,125	152,250	10/29/2009	07/01/2023
575579-XX-0	MASSACHUSETTS BAY TRANS AUTH SR S2014A			2	1.C FE	5,328,238	100.7590	5,284,810	5,245,000	5,259,396	0	(9,155)	0	0	4.000	3.810	JJ	104,900	209,800	04/15/2014	07/01/2035
575579-XX-0	MASSACHUSETTS BAY TRANS AUTH SR S2014A	SD		2	1.C FE	6,095,220	100.7590	6,045,540	6,000,000	6,016,469	0	(10,472)	0	0	4.000	3.810	JJ	120,000	240,000	04/15/2014	07/01/2035
575829-GC-4	MASSACHUSETTS CLEAN WATER TRUST REF S20			2	1.A FE	1,053,945	79.0760	834,252	1,055,000	1,054,084	0	51	0	0	2.375	2.382	FA	10,440	25,056	05/15/2020	08/01/2037
575829-AU-0	MASSACHUSETTS CLEAN WATER TRUST S2015-18			2	1.A FE	8,780,347	102.4080	7,629,396	7,450,000	7,626,733	0	(158,705)	0	0	5.000	2.760	FA	155,208	372,500	12/10/2014	02/01/2034
575829-AU-0	MASSACHUSETTS CLEAN WATER TRUST S2015-18	SD		2	1.A FE	483,214	102.4080	419,873	410,000	419,726	0	(8,734)	0	0	5.000	2.760	FA	8,542	20,500	12/10/2014	02/01/2034
575829-ER-3	MASSACHUSETTS CLEAN WATER TRUST S2018-21			2	1.A FE	8,266,554	109.5550	7,734,583	7,060,000	7,784,558	0	(117,593)	0	0	5.000	2.990	FA	147,083	353,000	08/28/2018	08/01/2038
57583U-ZK-7	MASSACHUSETTS DEV (BOSTON COLLEGE) S13S			2	1.D FE	5,517,175	100.7960	5,316,989	5,275,000	5,289,967	0	(28,970)	0	0	5.000	4.420	JJ	131,875	263,750	08/13/2013	07/01/2032
57584X-S7-7	MASSACHUSETTS DEV FIN AGY (WILLIAMS)S17S			2	1.B FE	7,357,733	97.1800	6,851,190	7,050,000	7,210,326	0	(32,395)	0	0	4.000	3.450	JJ	141,000	282,000	02/15/2018	07/01/2046
57584Y-EP-0	MASSACHUSETTS DEV FIN AGY(WELLESLEY)S18L			2	1.B FE	4,770,854	99.9300	4,556,808	4,560,000	4,682,367	0	(19,873)	0	0	4.000	3.460	JJ	91,200	182,400	03/09/2018	07/01/2040
57584Y-ND-7	MASSACHUSETTS DEV FIN(TUFTS UNIV)REFS15Q			2	1.A	900,885	102.7210	893,673	870,000	878,823	0	(3,164)	0	0	4.000	3.590	FA	13,147	34,800	02/12/2015	08/15/2038
57584Y-NE-5	MASSACHUSETTS DEV FIN(TUFTS UNIV)REFS15Q			2	1.D FE	6,342,438	100.3980	6,149,378	6,125,000	6,187,113	0	(22,274)	0	0	4.000	3.590	FA	92,556	245,000	02/12/2015	08/15/2038
57585K-3G-1	MASSACHUSETTS H/E MASS INT TECH S2003L				1.A FE	6,812,650	123.8450	6,192,250	5,000,000	6,039,447	0	(83,402)	0	0	5.250	2.935	JJ	131,250	262,500	05/10/2012	07/01/2033
57586C-S5-5	MASSACHUSETTS H/E (BOSTON COLLEGE) S08				1.D FE	11,469,570	106.7190	11,205,495	10,500,000	10,686,934	0	(71,585)	0	0	5.500	4.710	JD	48,125	577,500	02/26/2008	06/01/2025
576051-LD-6	MASSACHUSETTS WATER RES AUTH REF S2014F	SD		2	1.B FE	5,630,977	101.9560	5,485,233	5,380,000	5,426,742	0	(28,328)	0	0	4.000	3.430	FA	89,667	215,200	11/06/2014	08/01/2035
576051-GW-0	MASSACHUSETTS WATER RES AUTH S2013A			2	1.B FE	1,490,717	100.6320	1,388,722	1,380,000	1,388,603	0	(14,461)	0	0	4.000	2.911	FA	23,000	55,200	03/24/2015	08/01/2029
57605A-FM-3	MASSACHUSETTS WTR POLL ABATE TR REF S14			2	1.A FE	99,722	102.2230	92,001	90,000	91,702	0	(1,038)	0	0	4.000	2.770	FA	1,500	3,600	05/28/2014	08/01/2027
57605A-FM-3	MASSACHUSETTS WTR POLL ABATE TR REF S14	SD		2	1.A FE	10,415,388	102.2230	9,608,962	9,400,000	9,577,726	0	(108,434)	0	0	4.000	2.770	FA	156,667	376,000	05/28/2014	08/01/2027
576051-ZP-4	MASSACHUSETTS WTR RES AUTH TXBL REF S21C				1.B FE	10,000,000	80.3530	8,035,300	10,000,000	10,000,000	0	0	0	0	2.090	2.090	FA	87,083	127,142	12/10/2021	08/01/2031
586158-QA-8	MEMPHIS ELEC SYS REV S2017			2	1.E FE	5,557,319	100.9630	5,285,413	5,235,000	5,402,142	0	(31,304)	0	0	3.500	2.800	JD	15,269	183,225	09/15/2017	12/01/2031
58616P-AQ-1	MEMPHIS GAS SYS REV S2016			2	1.D FE	705,031	103.7140	627,470	605,000	645,878	0	(9,892)	0	0	4.000	2.190	JD	24,200	2,017	08/16/2016	12/01/2031
58616P-BN-7	MEMPHIS GAS SYS REV S2017			2	1.D FE	1,429,987	103.1090	1,340,417	1,300,000	1,367,500	0	(12,617)	0	0	4.000	2.860	JD	4,333	52,000	09/15/2017	12/01/2034
592030-J2-7	MET GOVT NASHVILLE DAVIDSON ELEC REVS17A			2	1.C FE	1,712,693	107.0150	1,541,016	1,440,000	1,569,471	0	(27,475)	0	0	5.000	2.800	MN	9,200	72,000	05/24/2017	05/15/2037
592030-A7-5	MET GOVT NASHVILLE DAVIDSON ELEC S2014A			2	1.C FE	2,018,267	103.0440	1,777,509	1,725,000	1,770,982	0	(32,388)	0	0	5.000	3.000	MN	11,021	86,250	06/10/2014	05/15/2029
592030-A8-3	MET GOVT NASHVILLE DAVIDSON ELEC S2014A			2	1.C FE	1,162,570	103.0080	1,030,080	1,000,000	1,025,569	0	(17,995)	0	0	5.000	3.080	MN	6,389	50,000	06/10/2014	05/15/2030
59447T-Y5-6	MICHIGAN FIN AUTH DRINK WTR GREEN BDS21B			2	1.A FE	6,945,295	73.8060	5,207,013	7,055,000	6,951,653	0	5,969	0	0	1.875	1.990	AO	33,070	107,662	11/17/2021	10/01/2037
594695-2E-7	MICHIGAN TRUNK LINE S2020B			2	1.C FE	30,231,846	96.8920	24,479,764	25,265,000	29,186,885	0	(458,358)	0	0	4.000	1.870	MN	129,132	1,010,600	08/27/2020	11/15/2041
594695-2W-7	MICHIGAN TRUNK LINE S2021A			2	1.C FE	3,980,750	97.9250	4,010,029	4,095,000	3,982,058	0	1,308	0	0	4.000	4.230	MN	20,930	81,900	09/16/2022	11/15/2039
60416H-3G-7	MINNESOTA HIGHER ED(CARLETON COLL)REFS17			2	1.C FE	1,567,582	99.7650	1,561,322	1,565,000	1,566,179	0	(271)	0	0	3.000	2.980	MS	15,650	46,950	04/28/2017	03/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
604115-CT-0	MINNESOTA PUB FAC AUTH REV S2016A			2	1.A FE	23,067,931	105.5740	19,964,043	18,910,000	20,340,089	0	(428,923)	0	0	5.000	2.500	MS	315,167	945,500	02/09/2016	03/01/2036
60636U-DG-1	MISSOURI ENV IMP & ENERGY WTR POLL S15B			2	1.A FE	3,670,999	101.7840	3,465,745	3,405,000	3,481,204	0	(29,145)	0	0	3.500	2.570	JJ	59,588	119,175	12/10/2015	07/01/2028
60636U-DL-0	MISSOURI ENV IMP & ENERGY WTR POLL S15B			2	1.A FE	1,683,260	101.3920	1,627,342	1,605,000	1,627,674	0	(8,621)	0	0	3.500	2.910	JJ	28,088	56,175	12/10/2015	07/01/2030
622634-FS-7	MOUNT PLEASANT WATER & SEWER REV S2017A			2	1.B FE	935,528	107.0820	856,656	800,000	864,672	0	(13,492)	0	0	5.000	3.030	JD	3,333	40,000	04/27/2017	06/01/2037
631663-RJ-2	NASSAU CO SALES TAX FIN AUTH TXBL REF21B			1	1.A FE	7,018,605	80.8950	6,673,838	8,250,000	7,128,696	0	110,091	0	0	1.278	3.889	MN	13,472	105,435	05/03/2022	11/15/2028
641480-JB-5	NEVADA HIGHWAY IMPT REV REF S2016			2	1.B FE	25,733,500	100.7610	25,190,250	25,000,000	25,267,352	0	(73,870)	0	0	3.000	2.670	JD	62,500	750,000	02/17/2016	12/01/2029
64465P-ZE-1	NEW HAMPSHIRE MUNI BOND BANK S2014A			2	1.C FE	2,791,828	101.8720	2,648,672	2,600,000	2,635,022	0	(20,768)	0	0	4.000	3.140	FA	39,289	104,000	06/11/2014	08/15/2027
64465P-ZF-8	NEW HAMPSHIRE MUNI BOND BANK S2014A			2	1.C FE	2,797,620	101.8720	2,674,140	2,625,000	2,656,619	0	(18,734)	0	0	4.000	3.230	FA	39,667	105,000	06/11/2014	08/15/2028
64465P-ZG-6	NEW HAMPSHIRE MUNI BOND BANK S2014A			2	1.C FE	2,797,907	101.8760	2,694,620	2,645,000	2,673,098	0	(16,635)	0	0	4.000	3.320	FA	39,969	105,800	06/11/2014	08/15/2029
64465P-ZH-4	NEW HAMPSHIRE MUNI BOND BANK S2014A			2	1.C FE	2,721,598	101.8360	2,637,552	2,590,000	2,614,245	0	(14,346)	0	0	4.000	3.400	FA	39,138	103,600	06/11/2014	08/15/2030
64465P-ZJ-0	NEW HAMPSHIRE MUNI BOND BANK S2014A			2	1.C FE	2,720,646	101.6810	2,658,958	2,615,000	2,634,540	0	(11,555)	0	0	4.000	3.520	FA	39,516	104,600	06/11/2014	08/15/2031
64465P-5S-3	NEW HAMPSHIRE MUNI BOND BANK S2019A			2	1.B FE	474,384	97.7760	469,325	480,000	475,824	0	389	0	0	3.000	3.110	FA	5,440	14,400	01/09/2019	02/15/2032
64465Q-LJ-3	NEW HAMPSHIRE MUNI BOND BANK S2022C			2	1.B FE	7,932,268	98.6460	7,516,825	7,620,000	7,918,790	0	(13,478)	0	0	4.000	3.470	FA	142,240	0	06/08/2022	08/15/2042
646065-7X-4	NEW JERSEY EDL FACS (PRINCETON UNIV)S14A			2	1.A FE	5,310,100	102.0000	5,100,000	5,000,000	5,051,545	0	(32,988)	0	0	4.000	3.290	JJ	100,000	200,000	02/06/2014	07/01/2028
646065-7Y-2	NEW JERSEY EDL FACS (PRINCETON UNIV)S14A			2	1.A FE	5,195,050	101.9910	5,099,550	5,000,000	5,032,586	0	(20,788)	0	0	4.000	3.550	JJ	100,000	200,000	01/08/2014	07/01/2029
646066-JP-6	NEW JERSEY EDL FACS (PRINCETON UNIV)S15D			2	1.A FE	1,438,948	101.2470	1,376,959	1,360,000	1,382,012	0	(8,310)	0	0	4.000	3.320	JJ	27,200	54,400	05/05/2015	07/01/2035
646066-JP-6	NEW JERSEY EDL FACS (PRINCETON UNIV)S15D	SD		2	1.A FE	19,388,766	101.2470	18,553,513	18,325,000	18,621,593	0	(111,967)	0	0	4.000	3.320	JJ	366,500	733,000	05/05/2015	07/01/2035
646066-P7-9	NEW JERSEY EDL FACS (PRINCETON UNIV)S17B			2	1.A FE	5,266,250	101.1670	5,058,350	5,000,000	5,128,407	0	(25,999)	0	0	4.000	3.380	JJ	100,000	200,000	03/07/2017	07/01/2036
646066-5P-1	NEW JERSEY EDL FACS (PRINCETON UNIV)S17I			2	1.A FE	6,142,976	98.6910	5,526,696	5,600,000	5,875,018	0	(56,534)	0	0	4.000	2.830	JJ	112,000	224,000	12/15/2017	07/01/2040
645791-Z7-2	NEW JERSEY ENVR INFRA TRUST REF S16A R-1				1.A FE	5,559,181	109.7420	4,801,213	4,375,000	4,958,102	0	(96,264)	0	0	4.500	2.000	MS	65,625	196,875	05/10/2016	09/01/2028
64579S-DW-2	NEW JERSEY ENVR INFRA TRUST REF S16A R-2				1.A	19,041	109.3570	16,404	15,000	16,991	0	(329)	0	0	4.500	2.010	MS	225	675	05/10/2016	09/01/2028
64579S-EF-8	NEW JERSEY ENVR INFRA TRUST REF S16A R-2				1.A FE	7,825,974	109.6870	6,762,204	6,165,000	6,983,140	0	(135,022)	0	0	4.500	2.010	MS	92,475	277,425	05/10/2016	09/01/2028
645791-8P-2	NEW JERSEY ENVR INFRA TRUST REV S17 A-1			2	1.A FE	1,466,779	96.5480	1,433,738	1,485,000	1,471,244	0	857	0	0	3.250	3.340	MS	16,088	48,263	05/11/2017	09/01/2035
64579S-BE-4	NEW JERSEY ENVR INFRA TRUST REV S17 A-2			2	1.A FE	976,027	96.3330	948,880	985,000	979,586	0	732	0	0	2.500	2.590	MS	8,208	24,625	11/08/2017	09/01/2029
64711N-F7-5	NEW MEXICO FIN AUTH SR LIEN REF S2016C			2	1.B FE	3,064,545	102.8890	2,829,448	2,750,000	2,866,799	0	(32,230)	0	0	4.000	2.690	JD	9,167	110,000	04/27/2016	06/01/2033
64711N-P4-1	NEW MEXICO FIN AUTH SR LIEN REF S2016F			2	1.B FE	842,692	106.0560	790,117	745,000	783,861	0	(10,565)	0	0	5.000	3.370	JD	3,104	37,250	11/29/2016	06/01/2036
64711N-3L-7	NEW MEXICO FIN AUTH SR LIEN REF S2018A			2	1.B FE	1,412,688	96.3080	1,372,389	1,425,000	1,414,892	0	483	0	0	3.500	3.560	JD	4,156	49,875	02/21/2018	06/01/2038
64711N-YN-9	NEW MEXICO FIN AUTH SR LIEN S2015B			2	1.B FE	1,478,611	102.2590	1,441,852	1,410,000	1,428,782	0	(7,346)	0	0	4.000	3.420	JD	4,700	56,400	05/28/2015	06/01/2033
64711N-ZK-4	NEW MEXICO FIN AUTH SR LIEN S2015C			2	1.B FE	4,073,109	104.7710	3,677,462	3,510,000	3,664,871	0	(60,839)	0	0	5.000	3.090	JD	14,625	175,500	07/28/2015	06/01/2034
64972G-JZ-8	NEW YORK CITY FIN AUTH WTR & SWR REFS16A			2	1.B FE	13,473,902	105.0560	12,028,912	11,450,000	12,191,740	0	(202,937)	0	0	4.500	2.530	JD	22,900	515,250	02/25/2016	06/15/2032
64972G-JZ-8	NEW YORK CITY FIN AUTH WTR & SWR REFS16A	SD		2	1.B FE	21,264,053	105.0560	18,983,619	18,070,000	19,240,589	0	(320,268)	0	0	4.500	2.530	JD	36,140	813,150	02/25/2016	06/15/2032
649907-7D-8	NEW YORK DORM AUTH (COLUMBIA UNIV) S2015			1	1.A FE	6,172,065	114.3600	5,146,200	4,500,000	5,905,482	0	(42,129)	0	0	5.000	3.080	AO	56,250	225,000	01/28/2016	10/01/2045
64990B-ZL-0	NEW YORK DORM AUTH (COLUMBIA UNIV)S16A-2	SD		2	1.A FE	3,950,765	105.8070	3,438,728	3,250,000	3,498,821	0	(72,596)	0	0	5.000	2.530	AO	40,625	162,500	04/11/2016	10/01/2046
64985H-L3-9	NEW YORK ENV FACS CORP GREEN BOND REF21B			2	1.A FE	434,203	104.7720	366,702	350,000	425,986	0	(7,745)	0	0	4.000	1.450	FA	5,289	9,567	11/10/2021	08/15/2035
64985H-L4-7	NEW YORK ENV FACS CORP GREEN BOND REF21B			2	1.A FE	866,915	103.1230	721,861	700,000	850,642	0	(15,339)	0	0	4.000	1.470	FA	10,578	19,133	11/10/2021	08/15/2036
64985H-L7-0	NEW YORK ENV FACS CORP GREEN BOND REF21B			2	1.A FE	1,827,917	100.7880	1,501,741	1,490,000	1,795,134	0	(30,900)	0	0	4.000	1.580	FA	22,516	40,727	11/10/2021	08/15/2039
64985H-L8-8	NEW YORK ENV FACS CORP GREEN BOND REF21B			2	1.A FE	2,717,904	100.3330	2,232,409	2,225,000	2,670,192	0	(44,971)	0	0	4.000	1.630	FA	33,622	60,817	11/10/2021	08/15/2040
64985H-L9-6	NEW YORK ENV FACS CORP GREEN BOND REF21B			2	1.A FE	889,417	99.8450	728,869	730,000	874,007	0	(14,525)	0	0	4.000	1.660	FA	11,031	19,953	11/10/2021	08/15/2041
64985H-M2-0	NEW YORK ENV FACS CORP GREEN BOND REF21B			2	1.A FE	1,206,940	97.9030	979,030	1,000,000	1,187,034	0	(18,762)	0	0	4.000	1.770	FA	15,111	27,333	11/10/2021	08/15/2046
64985H-UM-7	NEW YORK ENVIRONMENTAL FACS CORP S15D	SD		2	1.A FE	13,277,432	104.7660	11,670,932	11,140,000	11,682,152	0	(235,602)	0	0	5.000	2.710	MS	164,006	557,000	08/04/2015	09/15/2029
65819G-LD-8	NORTH CAROLINA CAP FACS (DUKE UNIV) S16B			2	1.B FE	14,560,830	106.1340	12,943,041	12,195,000	13,165,830	0	(242,659)	0	0	5.000	2.750	AO	152,438	609,750	10/17/2016	10/01/2040
65819G-LD-8	NORTH CAROLINA CAP FACS (DUKE UNIV) S16B	SD		2	1.B FE	686,550	106.1340	610,271	575,000	620,775	0	(11,441)	0	0	5.000	2.750	AO	7,188	28,750	10/17/2016	10/01/2040
659079-CM-7	NORTH DAVIS CO SWR DIST REV S2014			2	1.B FE	41,712	100.1590	40,064	40,000	40,038	0	(242)	0	0	4.000	3.380	MS	533	1,600	03/24/2015	03/01/2033
662903-NX-7	NORTH TEXAS MUNI WTR DIST SYS REV S2014			2	1.B FE	11,375,547	100.3720	11,372,148	11,330,000	11,336,047	0	(5,306)	0	0	3.500	3.450	MS	132,183	396,550	07/09/2014	09/01/2030
662903-NY-5	NORTH TEXAS MUNI WTR DIST SYS REV S2014			2	1.B FE	4,608,894	100.5090	4,548,032	4,525,000	4,536,630	0	(9,735)	0	0	3.750	3.520	MS	56,563	169,688	07/09/2014	09/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
662903-RG-0	NORTH TEXAS MUNI WTR DIST SYS REV S2016			2	1.B FE	3,856,702	105.7950	3,427,758	3,240,000	3,491,321	0	(64,302)	0	0	5.000	2.760	MS	54,000	162,000	10/27/2016	09/01/2037
662903-RG-0	NORTH TEXAS MUNI WTR DIST SYS REV S2016	SD		2	1.B FE	15,141,125	105.7950	13,457,124	12,720,000	13,706,669	0	(252,445)	0	0	5.000	2.760	MS	212,000	636,000	10/27/2016	09/01/2037
662835-VZ-7	NORTH TEXAS WATER REGL WSTWTR REF S2016			2	1.C FE	1,916,328	106.2560	1,960,423	1,845,000	1,911,784	0	(37,905)	115,704	0	5.000	3.858	JD	7,688	92,250	08/25/2016	06/01/2034
662835-ZT-7	NORTH TEXAS WATER REGL WSTWTR REV S2018			2	1.C FE	1,257,805	97.1430	1,243,430	1,280,000	1,262,703	0	1,093	0	0	3.375	3.510	JD	3,600	43,200	03/26/2018	06/01/2035
662842-PH-0	NORTH TEXAS WATER UPPER EAST FORK S2018			2	1.B FE	3,790,470	98.3750	3,753,006	3,815,000	3,795,898	0	1,200	0	0	3.500	3.550	JD	11,127	133,525	02/23/2018	06/01/2035
677561-KP-6	OHIO HOSP FAC REV (CLEV CLINIC) REF S17A			2	1.C FE	6,803,370	92.3520	6,464,640	7,000,000	6,845,584	0	8,453	0	0	3.250	3.450	JJ	113,750	227,500	08/09/2017	01/01/2037
678908-4A-9	OKLAHOMA DEV OKLAHOMA GAS REV S2022A-2				1.A FE	8,250,000	94.8770	7,827,353	8,250,000	8,249,767	0	(233)	0	0	4.851	4.850	FA	178,982	0	07/08/2022	02/01/2045
679111-WQ-3	OKLAHOMA TURNPIKE AUTH REV S2017A			2	1.D FE	2,494,027	100.8910	2,471,830	2,450,000	2,466,535	0	(5,114)	0	0	4.000	3.760	JJ	49,000	98,000	01/31/2017	01/01/2036
679111-ZH-0	OKLAHOMA TURNPIKE AUTH REV S2018A			2	1.D FE	3,202,518	99.2280	3,160,412	3,185,000	3,194,349	0	(2,119)	0	0	4.000	3.920	JJ	63,700	127,400	10/18/2018	01/01/2038
67919P-MG-5	OKLAHOMA WATER RES BRD MASTER TR S2015			2	1.A FE	553,592	104.6890	486,804	465,000	488,489	0	(10,006)	0	0	5.000	2.670	AO	5,813	23,250	12/01/2015	04/01/2032
67919P-NQ-2	OKLAHOMA WATER RES BRD MASTER TR S2016			2	1.A FE	5,277,222	101.4810	4,830,496	4,760,000	4,952,654	0	(56,036)	0	0	4.000	2.690	AO	47,600	190,400	10/04/2016	04/01/2037
67919P-PF-4	OKLAHOMA WTR RES BRD GREEN BOND S18			2	1.A FE	2,046,013	108.4100	1,897,175	1,750,000	1,898,793	0	(32,494)	0	0	5.000	2.860	AO	21,875	87,500	03/14/2018	04/01/2032
67919P-SP-9	OKLAHOMA WTR RES BRD REVOLVING FD S2021			2	1.A FE	6,759,775	69.4070	4,771,731	6,875,000	6,765,607	0	5,647	0	0	1.875	1.990	AO	32,227	99,902	12/02/2021	04/01/2039
67919P-SQ-7	OKLAHOMA WTR RES BRD REVOLVING FD S2021			2	1.A FE	6,261,633	69.1960	4,359,348	6,300,000	6,263,430	0	1,749	0	0	2.000	2.040	AO	31,500	97,650	12/02/2021	04/01/2040
67919P-SR-5	OKLAHOMA WTR RES BRD REVOLVING FD S2021			2	1.A FE	8,999,989	67.8630	6,195,892	9,130,000	9,005,738	0	5,535	0	0	2.000	2.090	AO	45,650	141,515	12/02/2021	04/01/2041
682001-GG-1	OMAHA PUBLIC POWER DIST ELEC S2018A			2	1.C FE	1,563,444	98.0000	1,553,300	1,585,000	1,568,824	0	1,324	0	0	3.250	3.370	FA	21,464	51,513	09/12/2018	02/01/2033
68428T-CU-9	ORANGE CO SANTN DIST WSTWTR REV REF S16A			2	1.A FE	5,418,550	101.2360	5,061,800	5,000,000	5,144,616	0	(44,145)	0	0	4.000	3.010	FA	83,333	200,000	03/02/2016	02/01/2037
68428T-CV-7	ORANGE CO SANTN DIST WSTWTR REV REF S16A	SD		2	1.A FE	11,386,404	100.6330	10,616,782	10,550,000	10,839,462	0	(88,275)	0	0	4.000	3.060	FA	175,833	422,000	03/02/2016	02/01/2038
68607D-RV-9	OREGON DEPT OF TRANS HIGHWAY REF S2014A	SD		2	1.B FE	20,697,659	102.3810	19,872,152	19,410,000	19,675,297	0	(135,597)	0	0	4.000	3.240	MN	99,207	776,400	06/25/2014	11/15/2031
686507-JL-9	ORLANDO UTILITIES COMM UTIL SYS REF S19A			2	1.C FE	3,018,275	112.5900	2,814,750	2,500,000	2,836,244	0	(48,864)	0	0	5.000	2.650	AO	31,250	125,000	01/17/2019	10/01/2032
686507-HY-3	ORLANDO UTILITIES COMM UTIL SYS REV S18A			2	1.C FE	5,202,613	109.9920	4,729,656	4,300,000	4,770,353	0	(92,071)	0	0	5.000	2.540	AO	53,750	215,000	01/18/2018	10/01/2032
696572-LD-6	PALM BEACH CO WTR & SWR REF S2015	SD		2	1.A FE	8,278,158	100.9330	7,842,494	7,770,000	7,874,668	0	(57,419)	0	0	4.000	3.200	AO	77,700	310,800	02/10/2015	10/01/2035
696572-LX-2	PALM BEACH CO WTR & SWR REF S2019			2	1.A FE	2,877,809	88.7660	2,578,652	2,905,000	2,881,885	0	1,355	0	0	2.750	2.820	AO	19,972	79,888	11/12/2019	10/01/2036
702541-HL-0	PASCO CO WATER & SEWER REF S2014A			2	1.B FE	3,522,146	102.0190	3,432,939	3,365,000	3,396,596	0	(17,304)	0	0	4.000	3.440	AO	33,650	134,600	09/24/2014	10/01/2033
70917S-KX-0	PENNSYLVANIA HIGHER ED (BRYN MAWR) S2014			2	1.C FE	2,306,812	101.4750	2,247,671	2,215,000	2,234,486	0	(9,688)	0	0	4.000	3.520	JD	7,383	88,600	06/26/2014	12/01/2033
70917S-KY-8	PENNSYLVANIA HIGHER ED (BRYN MAWR) S2014			2	1.C FE	2,364,428	101.1750	2,306,790	2,280,000	2,297,952	0	(8,922)	0	0	4.000	3.570	JD	7,600	91,200	06/26/2014	12/01/2034
70917S-LB-7	PENNSYLVANIA HIGHER ED (BRYN MAWR) S2014			2	1.C FE	2,473,173	100.8770	2,416,004	2,395,000	2,411,647	0	(8,271)	0	0	4.000	3.620	JD	7,983	95,800	06/26/2014	12/01/2035
70917S-QR-7	PENNSYLVANIA HIGHER ED (UNIV OF PA) S15B			2	1.B FE	8,969,825	105.5780	7,976,418	7,555,000	7,969,074	0	(142,718)	0	0	5.000	2.910	AO	94,438	377,750	02/26/2015	10/01/2034
709235-WG-6	PENNSYLVANIA STATE UNIVERSITY S2015B			2	1.C FE	3,926,068	105.2160	3,614,170	3,435,000	3,579,174	0	(50,921)	0	0	5.000	3.340	MS	57,250	171,750	05/06/2015	09/01/2034
736754-NG-3	PORTLAND WATER SYS REV S2014A			2	1.B FE	4,215,711	101.5840	3,992,251	3,930,000	3,975,717	0	(33,175)	0	0	4.000	3.100	MN	26,200	157,200	12/04/2014	05/01/2032
736754-NH-1	PORTLAND WATER SYS REV S2014A			2	1.B FE	4,364,823	101.5280	4,147,419	4,085,000	4,129,850	0	(32,535)	0	0	4.000	3.150	MN	27,233	163,400	12/04/2014	05/01/2033
736754-NJ-7	PORTLAND WATER SYS REV S2014A			2	1.B FE	4,523,360	101.0400	4,294,200	4,250,000	4,293,886	0	(31,825)	0	0	4.000	3.200	MN	28,333	170,000	12/04/2014	05/01/2034
741765-FT-3	PRINCE WILLIAM CO WTR & SEW SYS REF S13			2	1.A FE	1,901,177	100.8460	1,719,424	1,705,000	1,715,935	0	(21,435)	0	0	4.000	2.700	JJ	34,100	68,200	04/10/2013	07/01/2029
741765-FU-0	PRINCE WILLIAM CO WTR & SEW SYS REF S13			2	1.A FE	2,890,039	100.8430	2,626,960	2,605,000	2,620,931	0	(31,215)	0	0	4.000	2.760	JJ	52,100	104,200	04/10/2013	07/01/2030
74526L-FB-4	PUERTO RICO HOUSING FIN AUTH REF S2020				1.D FE	1,171,750	103.2160	1,032,160	1,000,000	1,080,320	0	(41,442)	0	0	5.000	0.770	JD	4,167	50,000	09/30/2020	12/01/2024
751100-JP-4	RALEIGH COMB ENTERPRISE SYS REV REF S13A			2	1.A FE	8,671,054	100.3150	8,095,421	8,070,000	8,081,790	0	(74,270)	0	0	5.000	4.050	MS	134,500	403,500	08/15/2013	03/01/2030
751100-LY-2	RALEIGH COMB ENTERPRISE SYS REV REF S16B			2	1.A FE	3,082,466	101.9520	2,849,558	2,795,000	2,921,473	0	(28,225)	0	0	4.000	2.840	MS	37,267	111,800	10/26/2016	03/01/2036
762197-QC-8	RHODE ISLAND H&E (BROWN UNIV) REF S2013			2	1.B FE	4,716,518	100.6640	4,630,544	4,600,000	4,609,341	0	(13,883)	0	0	4.500	4.180	MS	69,000	207,000	11/21/2013	09/01/2033
762197-VF-5	RHODE ISLAND H&E (BROWN UNIV) REF S2017A			2	1.B FE	5,393,600	100.8370	5,041,850	5,000,000	5,196,599	0	(38,627)	0	0	4.000	3.088	MS	66,667	200,000	06/22/2017	09/01/2037
76221U-GH-3	RHODE ISLAND INFRAS WTR PCR TXBL REFS19A			2	1.A FE	3,000,000	86.1190	2,583,570	3,000,000	3,000,000	0	0	0	0	2.438	2.438	AO	18,285	73,140	12/05/2019	10/01/2029
771902-HK-2	ROCHESTER HLTH CARE FAC REF (MAYO) S2022			2	1.C FE	31,366,727	87.0200	27,676,711	31,805,000	31,379,086	0	12,359	0	0	3.250	3.350	MN	132,079	611,584	03/25/2022	11/15/2040
79560T-FQ-0	SALT LAKE CITY SALES & EXCISE TAX S2022B			2	1.B FE	2,804,859	111.1370	2,961,801	2,665,000	2,803,445	0	(1,414)	0	0	5.000	4.340	AO	16,286	0	10/26/2022	10/01/2041
79574C-BW-2	SALT RIVER PROJ AGR IMPT & PWR REF S16A			2	1.B FE	2,351,480	109.0600	2,181,200	2,000,000	2,152,064	0	(35,296)	0	0	5.000	2.970	JJ	50,000	100,000	11/16/2016	01/01/2031
796253-4D-1	SAN ANTONIO ELEC & GAS REF S2015			2	1.D FE	28,924,420	103.0590	27,985,671	27,155,000	27,739,334	0	(177,526)	0	0	4.000	3.260	FA	452,583	1,086,200	07/14/2015	02/01/2030
810489-JT-2	SCOTTSDALE PPTY CORP EXCISE TAX REF S06				1.B FE	6,543,057	112.6690	5,763,019	5,115,000	5,633,616	0	(107,291)	0	0	5.000	2.940	JJ	127,875	255,750	01/29/2013	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
810489-NY-6	SCOTTSDALE PPTY CORP EXCISE TAX REF S13			2	1.B FE	2,020,823	100.0370	2,015,746	2,015,000	2,015,397	0	(777)	0	0	3.000	2.960	JJ	30,225	60,450	03/24/2015	07/01/2029
810489-TG-9	SCOTTSDALE PPTY CORP EXCISE TAX REV S17A			2	1.B FE	2,520,956	98.5140	2,512,107	2,550,000	2,528,155	0	1,376	0	0	3.375	3.460	JJ	43,031	86,063	05/09/2017	07/01/2035
812631-LF-4	SEATTLE DRAIN & WASTEWATER REF S2014			2	1.B FE	4,075,649	101.8960	3,979,039	3,905,000	3,931,592	0	(19,266)	0	0	4.000	3.470	MN	26,033	156,200	06/17/2014	05/01/2032
812643-PZ-1	SEATTLE LIGHT & POWER REV REF S2017C		SD	2	1.C FE	10,942,600	102.8990	10,289,900	10,000,000	10,476,572	0	(94,118)	0	0	4.000	2.900	MS	133,333	400,000	09/14/2017	09/01/2034
821697-TB-5	SHELBY CO HLTH ED & HSG (CME-PPTYS) S98A				6. *	2	0.0000	0	2,000,000	0	0	0	0	0	5.000	972.624	JJ	0	0	10/28/1998	01/01/2009
821697-SY-6	SHELBY CO HLTH ED & HSG (CME-PPTYS) S98C			2	6. *	1	0.0000	0	475,000	0	0	0	0	0	6.000	972.526	JJ	0	0	10/28/1998	01/01/2029
837545-NA-6	SOUTH DAKOTA CONSERVANCY DIST S2018			2	1.A FE	1,437,725	110.5610	1,365,428	1,235,000	1,359,744	0	(20,226)	0	0	5.000	3.020	FA	25,729	61,750	12/06/2018	08/01/2035
837545-PE-6	SOUTH DAKOTA CONSERVANCY DIST TXBL S22A				1.A FE	5,620,000	99.1200	5,570,544	5,620,000	5,620,000	0	0	0	0	4.790	4.790	FA	47,857	0	10/13/2022	08/01/2029
837545-PX-4	SOUTH DAKOTA CONSERVANCY DIST TXBL S22A			2	1.A FE	2,605,000	96.3440	2,509,761	2,605,000	2,605,000	0	0	0	0	5.350	5.350	FA	24,776	0	10/13/2022	08/01/2046
837545-PY-2	SOUTH DAKOTA CONSERVANCY DIST TXBL S22A			2	1.A FE	2,745,000	96.0660	2,637,012	2,745,000	2,745,000	0	0	0	0	5.360	5.360	FA	26,157	0	10/13/2022	08/01/2047
849103-AV-8	SPOKANE WATER & SEWER SYS REV S2014			2	1.C FE	392,731	100.5380	387,071	385,000	386,690	0	(842)	0	0	3.750	3.510	JD	1,203	14,438	11/18/2014	12/01/2034
849103-AV-8	SPOKANE WATER & SEWER SYS REV S2014		SD	2	1.C FE	12,929,514	100.5380	12,743,192	12,675,000	12,730,627	0	(27,725)	0	0	3.750	3.510	JD	39,609	475,313	11/18/2014	12/01/2034
851018-KP-5	SPRINGFIELD PUBLIC UTILITY REV REF S2015		SD	2	1.C FE	18,768,306	105.8600	16,699,415	15,775,000	16,621,620	0	(311,716)	0	0	5.000	2.830	FA	328,646	788,750	05/20/2015	08/01/2026
592481-FT-7	ST LOUIS METRO SWR DIST SYS REV S2013B			2	1.B FE	162,438	100.4360	160,698	160,000	160,088	0	(314)	0	0	4.500	4.300	MN	1,200	7,200	12/05/2013	05/01/2033
592481-FT-7	ST LOUIS METRO SWR DIST SYS REV S2013B		SD	2	1.B FE	5,888,392	100.4360	5,825,288	5,800,000	5,803,197	0	(11,371)	0	0	4.500	4.300	MN	43,500	261,000	12/05/2013	05/01/2033
592481-FZ-3	ST LOUIS METRO SWR DIST SYS REV S2013B			2	1.B FE	232,443	100.4360	231,003	230,000	230,081	0	(319)	0	0	4.500	4.360	MN	1,725	10,350	12/05/2013	05/01/2034
592481-FZ-3	ST LOUIS METRO SWR DIST SYS REV S2013B		SD	2	1.B FE	6,063,720	100.4360	6,026,160	6,000,000	6,002,115	0	(8,329)	0	0	4.500	4.360	MN	45,000	270,000	12/05/2013	05/01/2034
592481-GA-7	ST LOUIS METRO SWR DIST SYS REV S2013B			2	1.B FE	130,784	100.4360	130,567	130,000	130,020	0	(106)	0	0	4.500	4.420	MN	975	5,850	12/05/2013	05/01/2035
592481-GA-7	ST LOUIS METRO SWR DIST SYS REV S2013B		SD	2	1.B FE	6,418,471	100.4360	6,407,817	6,380,000	6,380,982	0	(5,209)	0	0	4.500	4.420	MN	47,850	287,100	12/05/2013	05/01/2035
592481-KE-4	ST LOUIS METRO SWR DIST SYS REV S2017A			2	1.B FE	359,583	107.3320	321,996	300,000	329,316	0	(6,314)	0	0	5.000	2.600	MN	2,500	15,000	12/06/2017	05/01/2037
592481-LC-7	ST LOUIS METRO SWR DIST SYS REV S2019B			2	1.B FE	3,202,425	107.6910	2,692,275	2,500,000	3,045,274	0	(81,814)	0	0	5.000	1.390	MN	20,833	125,000	01/21/2021	05/01/2044
592481-PH-2	ST LOUIS METRO SWR DIST SYS REV S2020B			2	1.B FE	6,352,279	109.3320	5,231,536	4,785,000	6,027,084	0	(160,559)	0	0	5.000	1.280	MN	39,875	239,250	12/03/2020	05/01/2041
592481-PJ-8	ST LOUIS METRO SWR DIST SYS REV S2020B			2	1.B FE	6,650,035	109.2700	5,490,818	5,025,000	6,313,376	0	(166,264)	0	0	5.000	1.320	MN	41,875	251,250	12/03/2020	05/01/2042
592481-PK-5	ST LOUIS METRO SWR DIST SYS REV S2020B			2	1.B FE	6,964,583	109.0200	5,750,805	5,275,000	6,614,905	0	(172,697)	0	0	5.000	1.350	MN	43,958	263,750	12/03/2020	05/01/2043
592481-PL-3	ST LOUIS METRO SWR DIST SYS REV S2020B			2	1.B FE	7,297,288	108.7550	6,025,027	5,540,000	6,934,046	0	(179,449)	0	0	5.000	1.380	MN	46,167	277,000	12/03/2020	05/01/2044
592481-PM-1	ST LOUIS METRO SWR DIST SYS REV S2020B			2	1.B FE	7,648,178	108.5410	6,317,086	5,820,000	7,270,696	0	(186,507)	0	0	5.000	1.410	MN	48,500	291,000	12/03/2020	05/01/2045
870000-HZ-2	SWARTHMORE BORO AUTH COLL REV S2013			2	1.A FE	167,271	101.4210	152,132	150,000	151,411	0	(1,950)	0	0	5.000	3.630	MS	2,208	7,500	06/27/2013	09/15/2028
870000-JE-7	SWARTHMORE BORO AUTH COLL REV S2013			2	1.A FE	402,138	101.0810	374,000	370,000	372,655	0	(3,670)	0	0	5.000	3.950	MS	5,447	18,500	06/27/2013	09/15/2033
870000-MS-2	SWARTHMORE BORO AUTH SWARTHMORE CLG S18			2	1.A FE	4,871,333	108.6420	4,687,902	4,315,000	4,658,494	0	(53,633)	0	0	5.000	3.450	MS	63,526	215,750	10/22/2018	09/15/2041
87354T-CA-1	TACOMA REGL WATER SYS REF S2013			2	1.C FE	500,188	100.5750	472,703	470,000	471,428	0	(3,403)	0	0	4.000	3.250	JD	1,567	18,800	04/03/2013	12/01/2030
87354T-CA-1	TACOMA REGL WATER SYS REF S2013		SD	2	1.C FE	6,050,148	100.5750	5,717,689	5,685,000	5,702,275	0	(41,168)	0	0	4.000	3.250	JD	18,950	227,400	04/03/2013	12/01/2030
873545-KP-1	TACOMA SEWER REV S2018			2	1.B FE	706,687	105.5690	723,148	685,000	698,735	0	(2,049)	0	0	4.000	3.620	JD	2,283	27,400	11/07/2018	12/01/2033
873545-KT-3	TACOMA SEWER REV S2018			2	1.B FE	1,650,379	101.6870	1,672,751	1,645,000	1,648,396	0	(507)	0	0	4.000	3.960	JD	5,483	65,800	11/07/2018	12/01/2037
873545-KY-2	TACOMA SEWER REV S2018			2	1.B FE	362,354	100.4100	366,497	365,000	362,681	0	86	0	0	4.000	4.050	JD	1,217	14,600	11/07/2018	12/01/2040
873545-KY-2	TACOMA SEWER REV S2018		SD	2	1.B FE	1,623,146	100.4100	1,641,704	1,635,000	1,624,611	0	387	0	0	4.000	4.050	JD	5,450	65,400	11/07/2018	12/01/2040
873547-JH-7	TACOMA WATER SYS REF S2005 (FGIC)			2	1.C FE	5,268	100.1400	5,007	5,000	5,000	0	0	0	0	5.000	4.340	JD	21	250	09/27/2005	12/01/2025
874461-HQ-2	TALLAHASSEE CONS UTIL SYS REV REF S2015			2	1.C FE	1,449,614	101.4850	1,283,785	1,265,000	1,284,134	0	(24,943)	0	0	5.000	2.940	AO	15,813	63,250	09/16/2015	10/01/2030
876448-CC-3	TARRANT REG WTR DIST (DALLAS PROJ) S2014			2	1.C FE	8,958,567	103.5560	8,362,147	8,075,000	8,238,822	0	(93,794)	0	0	5.000	3.730	MS	134,583	403,750	01/28/2014	09/01/2035
876448-CD-1	TARRANT REG WTR DIST (DALLAS PROJ) S2014			2	1.C FE	4,948,276	103.5560	4,634,131	4,475,000	4,562,880	0	(50,294)	0	0	5.000	3.770	MS	74,583	223,750	01/28/2014	09/01/2036
876448-CD-1	TARRANT REG WTR DIST (DALLAS PROJ) S2014		SD	2	1.C FE	4,423,040	103.5560	4,142,240	4,000,000	4,078,552	0	(44,956)	0	0	5.000	3.770	MS	66,667	200,000	01/28/2014	09/01/2036
876443-ST-0	TARRANT REGIONAL WATER DIST TXBL REFS20B			2	1.B FE	24,594,288	81.7340	20,069,784	24,555,000	24,585,591	0	(4,322)	0	0	1.750	1.730	MS	143,238	429,713	10/23/2020	03/01/2030
876448-EL-1	TARRANT REGIONAL WATER DIST TXBL REFS21B			2	1.C FE	9,586,640	68.4640	9,673,963	14,130,000	9,609,538	0	22,898	0	0	2.250	5.276	MS	105,975	0	11/15/2022	09/01/2038
876443-PX-4	TARRANT REGIONAL WATER DIST WTR REF S17			2	1.B FE	3,212,875	102.4970	3,059,535	2,985,000	3,093,886	0	(24,168)	0	0	4.000	3.060	MS	39,800	119,400	08/16/2017	03/01/2036
882117-2Q-6	TEXAS A & M PERM UNIV FUND REF S2015A			2	1.A FE	8,864,536	101.3660	8,398,173	8,285,000	8,445,033	0	(60,551)	0	0	4.000	3.190	JJ	165,700	331,400	04/02/2015	07/01/2035
882117-R6-3	TEXAS A & M PERM UNIV FUND S2009B			2	1.A FE	1,232,330	105.4410	1,054,410	1,000,000	1,050,540	0	(19,222)	0	0	5.000	2.890	JJ	25,000	50,000	02/21/2012	07/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
882117-R6-3	TEXAS A & M PERM UNIV FUND S2009B			2	1.A FE	612,955	105.4410	527,205	500,000	524,653	0	(9,368)	0	0	5.000	2.940	JJ	12,500	25,000	02/24/2012	07/01/2031
882117-Z6-4	TEXAS A & M PERM UNIV FUND S2013			2	1.A FE	6,542,042	100.7250	6,496,763	6,450,000	6,455,696	0	(11,074)	0	0	4.000	3.820	JJ	129,000	258,000	11/13/2013	07/01/2030
882117-Z7-2	TEXAS A & M PERM UNIV FUND S2013			2	1.A FE	6,752,538	100.7290	6,753,879	6,705,000	6,707,959	0	(5,750)	0	0	4.000	3.910	JJ	134,100	268,200	11/13/2013	07/01/2031
88283L-KU-9	TEXAS TRANS COMM HIGHWAY TXBL REF S2020			1	1.A FE	6,063,300	93.6570	4,682,850	5,000,000	5,820,972	0	(98,196)	0	0	4.000	1.727	AO	50,000	200,000	06/11/2020	10/01/2030
88283L-JE-7	TEXAS TRANSN COMMN FIRST TIER REV S14A			2	1.A FE	28,095,500	102.6900	25,672,500	25,000,000	25,447,259	0	(345,072)	0	0	5.000	3.520	AO	312,500	1,250,000	03/06/2014	04/01/2033
882854-E2-4	TEXAS WATER DEV BOARD REVOLVING S2018			2	1.A FE	3,226,526	102.3830	3,102,205	3,030,000	3,141,678	0	(22,338)	0	0	4.000	3.130	FA	50,500	121,200	01/08/2019	08/01/2035
882854-3J-9	TEXAS WATER DEV BOARD REVOLVING S2020			2	1.A FE	2,749,890	101.5580	2,792,845	2,750,000	2,750,000	0	110	0	0	4.000	4.000	FA	45,833	0	09/15/2022	08/01/2037
882854-3L-4	TEXAS WATER DEV BOARD REVOLVING S2020			2	1.A FE	5,999,852	86.8050	4,826,358	5,560,000	5,897,016	0	(40,543)	0	0	3.000	2.130	FA	69,500	166,800	05/19/2020	08/01/2039
882854-3M-2	TEXAS WATER DEV BOARD REVOLVING S2020			2	1.A FE	5,376,600	84.7360	4,236,800	5,000,000	5,288,683	0	(34,669)	0	0	3.000	2.170	FA	62,500	150,000	05/19/2020	08/01/2040
882854-7E-6	TEXAS WATER DEV BOARD REVOLVING S2021			2	1.A FE	23,192,002	74.7140	17,393,419	23,280,000	23,196,686	0	3,758	0	0	2.375	2.400	FA	230,375	410,068	10/14/2021	08/01/2040
882854-7F-3	TEXAS WATER DEV BOARD REVOLVING S2021			2	1.A FE	16,233,376	72.0420	11,814,888	16,400,000	16,241,329	0	6,670	0	0	2.375	2.440	FA	162,292	288,879	10/14/2021	08/01/2041
882854-8B-1	TEXAS WATER DEV BRD GREEN BOND S2022			2	1.A FE	16,439,299	93.1240	15,481,865	16,625,000	16,442,524	0	3,225	0	0	3.750	3.830	FA	313,451	0	06/09/2022	08/01/2042
890680-PX-3	TOPEKA UTILITY REVENUE REF S2018A			2	1.D FE	1,417,519	98.9640	1,410,237	1,425,000	1,419,318	0	437	0	0	3.375	3.420	FA	20,039	48,094	08/15/2018	08/01/2033
890680-SH-5	TOPEKA UTILITY REVENUE REF S2020A			2	1.D FE	5,031,051	79.7170	4,045,638	5,075,000	5,038,251	0	3,142	0	0	1.625	1.700	FA	34,362	82,469	08/12/2020	08/01/2033
890680-SJ-1	TOPEKA UTILITY REVENUE REF S2020A			2	1.D FE	2,925,000	78.2070	2,287,555	2,925,000	2,925,000	0	0	0	0	1.750	1.750	FA	21,328	51,188	08/12/2020	08/01/2034
890680-SK-8	TOPEKA UTILITY REVENUE REF S2020A			2	1.D FE	2,959,471	75.8620	2,256,895	2,975,000	2,961,630	0	938	0	0	1.750	1.790	FA	21,693	52,063	08/12/2020	08/01/2035
890680-SL-6	TOPEKA UTILITY REVENUE REF S2020A			2	1.D FE	2,996,670	73.7780	2,235,473	3,030,000	3,000,947	0	1,867	0	0	1.750	1.830	FA	22,094	53,025	08/12/2020	08/01/2036
890680-SM-4	TOPEKA UTILITY REVENUE REF S2020A			2	1.D FE	3,026,624	70.6210	2,175,127	3,080,000	3,032,998	0	2,778	0	0	1.750	1.870	FA	22,458	53,900	08/12/2020	08/01/2037
890680-SN-2	TOPEKA UTILITY REVENUE REF S2020A			2	1.D FE	3,118,385	70.3010	2,203,936	3,135,000	3,120,252	0	804	0	0	1.875	1.910	FA	24,492	58,781	08/12/2020	08/01/2038
890680-SP-7	TOPEKA UTILITY REVENUE REF S2020A			2	1.D FE	3,147,353	68.9270	2,195,325	3,185,000	3,151,272	0	1,706	0	0	1.875	1.950	FA	24,883	59,719	08/12/2020	08/01/2039
890680-SQ-5	TOPEKA UTILITY REVENUE REF S2020A			2	1.D FE	3,183,897	67.4530	2,188,850	3,245,000	3,189,842	0	2,596	0	0	1.875	1.990	FA	25,352	60,844	08/12/2020	08/01/2040
890680-SR-3	TOPEKA UTILITY REVENUE REF S2020A			2	1.D FE	2,461,577	67.9260	1,677,772	2,470,000	2,462,360	0	335	0	0	2.000	2.020	FA	20,583	49,400	08/12/2020	08/01/2041
890680-SS-1	TOPEKA UTILITY REVENUE REF S2020A			2	1.D FE	2,497,824	67.1470	1,692,104	2,520,000	2,499,743	0	832	0	0	2.000	2.050	FA	21,000	50,400	08/12/2020	08/01/2042
89658H-VL-1	TRINITY RIVER AUTH REG WSTWTR SYS REFS17			2	1.A FE	5,632,753	108.1690	5,219,154	4,825,000	5,220,197	0	(79,159)	0	0	5.000	3.070	FA	100,521	241,250	05/04/2017	08/01/2036
89658H-WH-9	TRINITY RIVER AUTH REG WSTWTR SYS REFS18			2	1.A FE	6,025,916	108.3710	5,635,292	5,200,000	5,697,247	0	(80,356)	0	0	5.000	3.120	FA	108,333	260,000	08/15/2018	08/01/2037
89658H-WY-2	TRINITY RIVER AUTH REG WSTWTR SYS REFS19			2	1.A FE	6,947,514	89.4090	6,280,982	7,025,000	6,963,109	0	5,053	0	0	2.375	2.470	FA	69,518	166,844	10/02/2019	08/01/2033
89658H-XB-1	TRINITY RIVER AUTH REG WSTWTR SYS REFS19			2	1.A FE	4,177,074	86.7380	3,625,648	4,180,000	4,177,576	0	144	0	0	2.625	2.630	FA	45,719	109,725	10/02/2019	08/01/2036
89658H-XE-5	TRINITY RIVER AUTH REG WSTWTR SYS REFS19			2	1.A FE	4,096,236	82.2690	3,385,369	4,115,000	4,098,633	0	765	0	0	2.750	2.780	FA	47,151	113,163	10/02/2019	08/01/2039
89658H-SY-7	TRINITY RIVER AUTH REG WSTWTR SYS S2013			2	1.A FE	1,252,212	101.3070	1,165,031	1,150,000	1,157,188	0	(12,016)	0	0	5.000	3.900	FA	23,958	57,500	09/10/2013	08/01/2027
89658H-TA-8	TRINITY RIVER AUTH REG WSTWTR SYS S2013			2	1.A FE	1,068,690	101.3010	1,013,010	1,000,000	1,004,871	0	(8,143)	0	0	5.000	4.140	FA	20,833	50,000	09/10/2013	08/01/2029
89658H-TD-2	TRINITY RIVER AUTH REG WSTWTR SYS S2013			2	1.A FE	76,538	101.2670	65,824	65,000	65,888	0	(1,494)	0	0	5.000	2.620	FA	1,354	3,250	03/24/2015	08/01/2032
89657P-HL-0	TRINITY RIVER AUTH TARRANT CO WTR S2017			2	1.B FE	1,495,225	108.4080	1,355,100	1,250,000	1,362,444	0	(25,744)	0	0	5.000	2.660	FA	26,042	62,500	06/22/2017	02/01/2033
89657P-NH-2	TRINITY RIVER AUTH TARRANT CO WTR S2022			2	1.B FE	1,617,450	110.7620	1,661,430	1,500,000	1,615,623	0	(1,827)	0	0	5.000	3.980	FA	13,333	0	10/07/2022	02/01/2038
89657P-NL-3	TRINITY RIVER AUTH TARRANT CO WTR S2022			2	1.B FE	1,689,610	102.0510	1,729,764	1,695,000	1,689,697	0	87	0	0	4.375	4.400	FA	13,183	0	10/07/2022	02/01/2041
89657P-NM-1	TRINITY RIVER AUTH TARRANT CO WTR S2022			2	1.B FE	2,192,079	101.9810	2,248,681	2,205,000	2,192,224	0	146	0	0	4.375	4.420	FA	17,150	0	10/07/2022	02/01/2042
896576-PS-8	TRINITY RIVER AUTH TEN MILE CREEK REFS16			2	1.D FE	1,132,920	102.8250	1,028,250	1,000,000	1,052,144	0	(13,756)	0	0	4.000	2.470	FA	16,667	40,000	09/09/2016	08/01/2031
896576-PX-7	TRINITY RIVER AUTH TEN MILE CREEK REFS16			2	1.D FE	1,115,330	100.9680	1,009,680	1,000,000	1,045,493	0	(11,950)	0	0	4.000	2.660	FA	16,667	40,000	08/31/2016	08/01/2036
899656-QW-5	TULSA MET UTILITY AUTH REF S2017A			2	1.B FE	4,160,061	100.5400	4,202,572	4,180,000	4,168,078	0	1,470	0	0	3.125	3.170	FA	54,427	130,625	01/24/2017	02/01/2030
906400-ED-4	UNION CO ENTERPRISE SYSTEM REV W&S S2017			2	1.C FE	2,062,236	98.6970	2,003,549	2,030,000	2,045,787	0	(3,297)	0	0	3.250	3.060	JD	5,498	65,975	08/11/2017	06/01/2033
91335V-JS-6	UNIV OF PITTSBURGH COMMONWEALTH SYS S14A			2	1.B FE	5,252,676	100.0460	5,077,335	5,075,000	5,109,746	0	(19,537)	0	0	4.000	3.580	MS	59,772	203,000	09/04/2014	09/15/2038
91514A-BB-0	UNIV OF TEXAS FING SYS REV REF S2014A			2	1.A FE	10,042,110	102.6390	9,237,510	9,000,000	9,190,753	0	(112,366)	0	0	5.000	3.640	FA	170,000	450,000	04/01/2014	08/15/2037
91514A-JX-4	UNIV OF TEXAS REV REF S2020A			1	1.A FE	5,292,525	114.8070	4,018,245	3,500,000	5,092,007	0	(75,119)	0	0	5.000	1.940	FA	66,111	175,000	03/06/2020	08/15/2040
91514A-JX-4	UNIV OF TEXAS REV REF S2020A	SD		1	1.A FE	17,389,725	114.8070	13,202,805	11,500,000	16,730,880	0	(246,819)	0	0	5.000	1.940	FA	217,222	575,000	03/06/2020	08/15/2040
91514A-DD-4	UNIV OF TEXAS REV S2016B	SD		2	1.A FE	10,917,400	101.4170	10,141,700	10,000,000	10,313,752	0	(94,675)	0	0	4.000	2.940	FA	151,111	400,000	01/06/2016	08/15/2036
914455-NH-9	UNIVERSITY OF MICHIGAN REV S2014A			2	1.A FE	2,770,430	101.9290	2,573,707	2,525,000	2,559,610	0	(26,820)	0	0	4.250	3.120	AO	26,828	107,313	02/12/2014	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
914455-NJ-5	UNIVERSITY OF MICHIGAN REV S2014A			2	1.A FE	2,358,918	101.6270	2,210,387	2,175,000	2,201,073	0	(20,185)	0	0	4.250	3.260	AO	23,476	111,563	02/12/2014	04/01/2028
914455-NK-2	UNIVERSITY OF MICHIGAN REV S2014A			2	1.A FE	3,202,785	101.5600	3,026,488	2,980,000	3,011,705	0	(24,529)	0	0	4.250	3.370	AO	31,663	126,650	02/12/2014	04/01/2029
914455-NL-0	UNIVERSITY OF MICHIGAN REV S2014A			2	1.A FE	3,434,786	101.5510	3,275,020	3,225,000	3,254,972	0	(23,178)	0	0	4.250	3.480	AO	34,266	137,063	02/12/2014	04/01/2030
914455-NM-8	UNIVERSITY OF MICHIGAN REV S2014A			2	1.A FE	3,583,538	102.0840	3,378,980	3,310,000	3,349,168	0	(30,253)	0	0	4.500	3.520	AO	37,238	148,950	02/12/2014	04/01/2031
914455-RU-6	UNIVERSITY OF MICHIGAN REV S2018A			2	1.A FE	5,507,685	102.3930	5,201,564	5,080,000	5,317,325	0	(41,142)	0	0	4.000	3.030	AO	50,800	203,200	01/25/2018	04/01/2035
914455-TZ-3	UNIVERSITY OF MICHIGAN REV S2020A			2	1.A FE	1,195,670	98.3350	983,350	1,000,000	1,148,149	0	(18,960)	0	0	4.000	1.810	AO	10,000	40,000	06/10/2020	04/01/2040
914455-UA-6	UNIVERSITY OF MICHIGAN REV S2020A			2	1.A FE	1,772,850	96.2910	1,444,365	1,500,000	1,706,922	0	(26,329)	0	0	4.000	1.950	AO	15,000	60,000	06/10/2020	04/01/2045
915217-VE-0	UNIVERSITY OF VIRGINIA REV REF S2013A			2	1.A FE	11,751,700	100.8390	10,083,900	10,000,000	10,082,207	0	(194,319)	0	0	5.000	2.990	JD	41,667	500,000	03/13/2013	06/01/2035
91802R-BM-0	UTILITY DEBT SECURITIZATION AUTH REF S15			2	1.A FE	20,577,353	106.2590	18,329,678	17,250,000	18,319,180	0	(342,381)	0	0	5.000	2.800	JD	38,333	862,500	10/15/2015	12/15/2032
924214-RY-7	VERMONT MUNI BOND BANK S2014-3			2	1.C FE	1,441,825	103.8940	1,298,675	1,250,000	1,290,532	0	(20,194)	0	0	5.000	3.240	JD	5,208	62,500	07/10/2014	12/01/2030
924214-SA-8	VERMONT MUNI BOND BANK S2014-3			2	1.C FE	2,282,380	103.7430	2,074,860	2,000,000	2,059,962	0	(29,821)	0	0	5.000	3.370	JD	8,333	100,000	07/10/2014	12/01/2032
924214-YE-3	VERMONT MUNI BOND BANK S2016-2			2	1.C FE	1,268,732	106.7290	1,072,626	1,005,000	1,111,622	0	(25,820)	0	0	5.000	2.160	JD	4,188	50,250	06/29/2016	12/01/2035
924214-X5-3	VERMONT MUNI BOND BANK S2020			2	1.C FE	695,303	78.5640	549,948	700,000	696,041	0	265	0	0	2.000	2.050	JD	1,167	14,000	02/28/2020	12/01/2035
924214-X6-1	VERMONT MUNI BOND BANK S2020			2	1.C FE	379,943	86.8860	304,101	350,000	369,506	0	(3,761)	0	0	3.000	1.810	JD	875	10,500	02/28/2020	12/01/2036
924214-X7-9	VERMONT MUNI BOND BANK S2020			2	1.C FE	362,148	84.8200	284,147	335,000	352,700	0	(3,407)	0	0	3.000	1.870	JD	838	10,050	02/28/2020	12/01/2037
924214-X8-7	VERMONT MUNI BOND BANK S2020			2	1.C FE	387,558	82.8740	298,346	360,000	377,982	0	(3,455)	0	0	3.000	1.930	JD	900	10,800	02/28/2020	12/01/2038
924214-X9-5	VERMONT MUNI BOND BANK S2020			2	1.C FE	873,731	70.6390	628,687	890,000	875,647	0	691	0	0	2.125	2.240	JD	1,576	18,913	02/28/2020	12/01/2039
924214-Y2-9	VERMONT MUNI BOND BANK S2020			2	1.C FE	897,021	70.7290	636,561	900,000	897,354	0	118	0	0	2.250	2.270	JD	1,688	20,250	02/28/2020	12/01/2040
927749-HL-8	VIRGINIA BEACH WATER & SEWER S2013			2	1.A FE	2,088,518	101.2640	2,070,849	2,045,000	2,048,802	0	(5,030)	0	0	4.000	3.740	AO	20,450	81,800	10/29/2013	10/01/2030
927749-HM-6	VIRGINIA BEACH WATER & SEWER S2013			2	1.A FE	2,161,226	101.2410	2,156,433	2,130,000	2,132,708	0	(3,623)	0	0	4.000	3.820	AO	21,300	85,200	10/29/2013	10/01/2031
927749-HN-4	VIRGINIA BEACH WATER & SEWER S2013			2	1.A FE	2,231,125	101.0430	2,238,102	2,215,000	2,216,352	0	(1,881)	0	0	4.000	3.910	AO	22,150	88,600	10/29/2013	10/01/2032
927749-HP-9	VIRGINIA BEACH WATER & SEWER S2013			2	1.A FE	2,310,509	100.8590	2,324,800	2,305,000	2,305,393	0	(652)	0	0	4.000	3.970	AO	23,050	92,200	10/29/2013	10/01/2033
927749-HQ-7	VIRGINIA BEACH WATER & SEWER S2013			2	1.A FE	2,389,800	100.6230	2,414,952	2,400,000	2,393,194	0	437	0	0	4.000	4.030	AO	24,000	96,000	10/29/2013	10/01/2034
927749-JN-2	VIRGINIA BEACH WATER & SEWER S2016A			2	1.A FE	2,308,218	98.8550	2,174,810	2,200,000	2,242,819	0	(10,725)	0	0	3.250	2.700	AO	17,875	71,500	05/25/2016	10/01/2034
92812U-H7-6	VIRGINIA HOUSING DEV AUTH S2013C-3			2	1.A FE	21,762,730	98.7190	21,224,585	21,500,000	21,501,304	0	(26,502)	0	0	3.250	3.070	AO	174,688	698,750	01/14/2015	04/01/2031
92818F-CZ-6	VIRGINIA PSA MONTGOMERY CO GO S2022			2	1.B FE	6,591,378	93.4820	6,221,227	6,655,000	6,593,181	0	1,803	0	0	3.500	3.570	FA	158,518	0	04/12/2022	02/01/2041
92818F-DA-0	VIRGINIA PSA MONTGOMERY CO GO S2022			2	1.B FE	6,783,274	93.8690	6,467,574	6,890,000	6,785,973	0	2,699	0	0	3.500	3.610	FA	164,116	0	04/12/2022	02/01/2042
92818H-SF-9	VIRGINIA PUB SCH AUTH FING TXBL S2020C			2	1.B FE	9,777,180	76.4620	7,623,261	9,970,000	9,812,706	0	16,714	0	0	1.700	1.900	FA	70,621	169,490	10/21/2020	08/01/2031
92818H-BM-2	VIRGINIA PUBLIC SCH AUTH FING REF S2015	SD		2	1.B FE	21,820,044	101.3260	20,670,504	20,400,000	20,788,916	0	(143,508)	0	0	3.500	2.730	FA	297,500	714,000	02/03/2015	08/01/2029
92818H-FD-8	VIRGINIA PUBLIC SCH AUTH FING REF S2016B			2	1.B FE	3,872,837	99.4090	3,871,981	3,895,000	3,881,725	0	1,545	0	0	2.750	2.800	FA	44,630	107,113	10/25/2016	08/01/2030
92818H-HB-0	VIRGINIA PUBLIC SCH AUTH FING REF S2017B			2	1.B FE	1,931,522	97.7620	1,896,583	1,940,000	1,933,899	0	476	0	0	3.125	3.160	FA	25,260	60,625	08/09/2017	08/01/2033
92818H-AS-0	VIRGINIA PUBLIC SCH AUTH FING REV S2014C			2	1.B FE	4,035,893	100.7430	3,964,237	3,935,000	3,953,614	0	(11,331)	0	0	3.500	3.190	FA	57,385	137,725	10/29/2014	08/01/2031
92818H-AT-8	VIRGINIA PUBLIC SCH AUTH FING REV S2014C			2	1.B FE	4,077,337	100.4080	4,011,300	3,995,000	4,010,214	0	(9,264)	0	0	3.500	3.250	FA	58,260	139,825	10/29/2014	08/01/2032
92818H-PR-6	VIRGINIA PUBLIC SCH AUTH FING S2019C			2	1.B FE	1,690,882	82.3230	1,407,723	1,710,000	1,693,251	0	772	0	0	2.875	2.950	FA	20,484	49,163	10/22/2019	08/01/2039
92818H-PR-6	VIRGINIA PUBLIC SCH AUTH FING S2019C	SD		2	1.B FE	3,757,516	82.3230	3,128,274	3,800,000	3,762,779	0	1,716	0	0	2.875	2.950	FA	45,521	109,250	10/22/2019	08/01/2039
92818H-VK-4	VIRGINIA PUBLIC SCH AUTH FING S2021C			2	1.B FE	1,395,237	72.8450	1,027,115	1,410,000	1,396,101	0	740	0	0	2.125	2.200	FA	12,484	21,806	10/19/2021	08/01/2038
92818H-VK-4	VIRGINIA PUBLIC SCH AUTH FING S2021C	SD		2	1.B FE	6,135,086	72.8450	4,516,390	6,200,000	6,138,884	0	3,253	0	0	2.125	2.200	FA	54,896	95,885	10/19/2021	08/01/2038
92818H-VL-2	VIRGINIA PUBLIC SCH AUTH FING S2021C			2	1.B FE	1,155,000	73.0290	843,485	1,155,000	1,155,000	0	0	0	0	2.250	2.250	FA	10,828	18,913	10/19/2021	08/01/2039
92818H-VL-2	VIRGINIA PUBLIC SCH AUTH FING S2021C	SD		2	1.B FE	6,555,000	73.0290	4,787,051	6,555,000	6,555,000	0	0	0	0	2.250	2.250	FA	61,453	107,338	10/19/2021	08/01/2039
92817T-GN-0	VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S16			2	1.A FE	799,607	94.8900	763,865	805,000	801,370	0	286	0	0	3.000	3.050	FA	10,063	24,150	03/30/2016	08/01/2033
92817T-GN-0	VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S16	SD		2	1.A FE	4,166,894	94.8900	3,980,636	4,195,000	4,176,083	0	1,488	0	0	3.000	3.050	FA	52,438	125,850	03/30/2016	08/01/2033
92817T-JH-0	VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S18			2	1.A FE	5,732,878	95.5900	5,539,441	5,795,000	5,743,823	0	2,522	0	0	3.375	3.450	MS	65,194	195,581	05/09/2018	03/01/2038
92818F-CD-5	VIRGINIA PUBLIC SCH MONTGOMERY CO GO S19			2	1.B FE	1,651,152	82.5850	1,370,911	1,660,000	1,652,630	0	468	0	0	2.500	2.540	FA	17,292	41,500	10/10/2019	02/01/2036
92818F-CF-0	VIRGINIA PUBLIC SCH MONTGOMERY CO GO S19			2	1.B FE	1,736,189	80.0830	1,393,444	1,740,000	1,736,749	0	172	0	0	2.625	2.640	FA	19,031	45,675	10/10/2019	02/01/2038
92817L-PM-9	VIRGINIA RES AUTH CLEAN WTR REF S2014B			2	1.A FE	26,692,111	101.3920	25,971,561	25,615,000	25,826,574	0	(116,484)	0	0	3.500	3.010	AO	224,131	896,525	09/17/2014	10/01/2028

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
92818G-FA-6	VIRGINIA RES AUTH INFRASTRUCTURE REFS13C			2	1.A FE	640,168	101.8160	575,260	565,000	573,062	0	(9,458)	0	0	4.500	2.752	MN	4,238	25,425	03/24/2015	11/01/2029
92818G-FB-4	VIRGINIA RES AUTH INFRASTRUCTURE REFS13C			2	1.A FE	636,941	101.8110	575,232	565,000	572,735	0	(9,069)	0	0	4.500	2.822	MN	4,238	25,425	03/24/2015	11/01/2030
92818L-WP-3	VIRGINIA RES AUTH INFRASTRUCTURE REFS15B			2	1.A FE	1,369,616	104.0130	1,315,764	1,265,000	1,297,342	0	(10,783)	0	0	4.000	3.050	MN	8,433	50,600	07/28/2015	11/01/2030
92818G-KT-9	VIRGINIA RES AUTH INFRASTRUCTURE S2011A			2	1.A FE	78,705	100.1420	70,099	70,000	69,999	0	(10)	0	0	5.000	3.560	MN	583	3,500	05/18/2011	11/01/2026
92818G-KU-6	VIRGINIA RES AUTH INFRASTRUCTURE S2011A			2	1.A FE	27,878	100.1400	25,035	25,000	25,000	0	(3)	0	0	5.000	3.660	MN	208	1,250	05/18/2011	11/01/2027
92818G-KV-4	VIRGINIA RES AUTH INFRASTRUCTURE S2011A			2	1.A FE	27,673	100.1390	25,035	25,000	25,000	0	(2)	0	0	5.000	3.750	MN	208	1,250	05/18/2011	11/01/2028
92818M-KP-4	VIRGINIA RESOURCES AUTH INFRA REF S2017B			2	1.A FE	514,743	101.6690	482,928	475,000	495,338	0	(3,853)	0	0	4.000	3.040	MN	3,167	19,000	08/03/2017	11/01/2038
960686-CY-7	WESTMINSTER WTR & WSTWTR UTIL REV S2019			2	1.B FE	1,731,950	88.0000	1,465,200	1,665,000	1,713,280	0	(6,312)	0	0	3.000	2.540	JD	4,163	49,950	12/11/2019	12/01/2038
960686-CZ-4	WESTMINSTER WTR & WSTWTR UTIL REV S2019			2	1.B FE	1,554,960	87.0620	1,305,930	1,500,000	1,539,655	0	(5,176)	0	0	3.000	2.580	JD	3,750	45,000	12/11/2019	12/01/2039
977123-P5-1	WISCONSIN TRANSPORTATION REV S2015A	SD		2	1.B FE	21,498,600	103.2870	19,350,819	18,735,000	19,272,259	0	(344,942)	0	0	5.000	3.030	JJ	468,375	936,750	11/17/2015	07/01/2036
977123-2L-1	WISCONSIN TRANSPORTATION REV S2021A			2	1.A FE	2,182,220	85.8590	1,717,180	2,000,000	2,150,207	0	(18,450)	0	0	3.000	1.920	JJ	30,000	75,167	03/10/2021	07/01/2040
977123-2M-9	WISCONSIN TRANSPORTATION REV S2021A			2	1.A FE	1,685,734	84.7840	1,314,152	1,550,000	1,661,925	0	(13,724)	0	0	3.000	1.960	JJ	23,250	58,254	03/10/2021	07/01/2041
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						2,365,184,997	XXX	2,157,355,677	2,218,866,680	2,279,929,029	0	(14,686,998)	115,704	0	XXX	XXX	XXX	24,118,436	70,725,444	XXX	XXX
Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities																					
31349G-5Z-8	FH (ARM) #755364			4	1.A	52,811	97.4390	51,044	52,385	52,238	0	0	0	0	2.289	4.062	MON	100	1,191	06/19/2003	01/15/2029
31349S-KR-3	FH (3/1 ARM) #781204			4	1.A	99,297	97.5330	96,969	99,421	99,105	0	0	0	0	2.401	3.481	MON	199	2,374	10/11/2006	02/15/2034
31295N-AQ-1	FH (5/1 ARM) #789015			4	1.A	10,785	97.5000	10,480	10,749	10,715	0	0	0	0	2.355	5.480	MON	21	253	01/25/2002	02/15/2032
31335G-NC-5	FHLMC GOLD PASSTHRU #C80387			4	1.A	7,747	102.6090	8,513	8,296	8,124	0	36	0	0	6.500	7.486	MON	45	539	07/31/1996	04/15/2026
31294M-GB-1	FHLMC GOLD PASSTHRU #E02894			4	1.A	214,231	97.6700	208,231	213,198	213,519	0	(123)	0	0	3.500	3.426	MON	622	7,462	03/17/2011	05/15/2026
3128MJ-ZQ-6	FHLMC GOLD PASSTHRU #G08750			4	1.A	2,093,413	89.5860	1,852,543	2,067,888	2,109,319	0	10,294	0	0	3.000	2.796	MON	5,170	62,037	07/09/2019	03/15/2047
3128MM-QB-2	FHLMC GOLD PASSTHRU #G18449			4	1.A	551,954	95.5520	505,751	529,294	537,951	0	(795)	0	0	2.500	1.226	MON	1,103	13,232	12/10/2012	11/15/2027
31335A-YU-6	FHLMC GOLD PASSTHRU #G60723			4	1.A	1,857,966	89.8530	1,642,494	1,827,976	1,866,326	0	7,181	0	0	3.000	2.749	MON	4,570	54,839	06/07/2019	10/15/2046
31335B-T8-9	FHLMC GOLD PASSTHRU #G61475			4	1.A	3,095,578	93.8040	2,928,955	3,122,411	3,087,087	0	(6,621)	0	0	3.500	3.639	MON	9,107	109,284	09/20/2018	12/15/2044
31323F-AD-3	FHLMC GOLD PASSTHRU #T69904			4	1.A	20,803,670	88.7890	20,329,706	22,896,559	20,814,586	0	10,916	0	0	3.000	4.516	MON	57,241	171,724	09/16/2022	05/15/2045
3132GR-LV-1	FHLMC GOLD PASSTHRU #00Q06340			4	1.A	548,281	93.8460	501,918	534,826	550,168	0	4,518	0	0	3.500	2.980	MON	1,560	18,719	03/01/2012	02/15/2042
3132GS-LQ-0	FHLMC GOLD PASSTHRU #00Q07235			4	1.A	2,846,325	93.8450	2,604,815	2,775,633	2,838,839	0	18,937	0	0	3.500	2.986	MON	8,096	97,147	02/21/2012	03/15/2042
3128MJ-TB-6	FHLMC GOLD PASSTHRU #08545			4	1.A	743,988	93.7180	706,639	754,002	743,342	0	(2,737)	0	0	3.500	3.621	MON	2,199	26,390	08/16/2013	09/15/2043
3128MJ-ZA-1	FHLMC GOLD POOL #G08736			4	1.A	3,779,073	86.4480	3,273,083	3,786,172	3,777,578	0	(543)	0	0	2.500	2.526	MON	7,888	94,654	01/09/2020	12/15/2046
3133G6-7K-5	FHLMC PASS THRU CERT POOL #QN0898			4	1.A	4,155,196	92.1850	3,802,555	4,124,903	4,165,654	0	4,907	0	0	2.500	2.316	MON	8,594	103,123	11/13/2019	11/25/2034
3132D5-3W-0	FHLMC PASS THRU CERT POOL #SB8013			4	1.A	2,295,444	92.2450	2,089,377	2,265,008	2,315,212	0	6,613	0	0	2.500	2.157	MON	4,719	56,625	09/05/2019	09/25/2034
3132D5-3W-0	FHLMC PASS THRU CERT POOL #SB8013			4	1.A	2,753,578	92.2450	2,507,252	2,718,010	2,776,365	0	7,724	0	0	2.500	2.167	MON	5,663	67,950	08/29/2019	09/25/2034
3132DM-BB-0	FHLMC PASS THRU CERT POOL #SD0034			4	1.A	1,788,512	89.5790	1,580,781	1,764,661	1,804,627	0	8,349	0	0	3.000	2.773	MON	4,412	52,940	07/18/2019	09/25/2047
3132DM-EV-3	FHLMC PASS THRU CERT POOL #SD0148			4	1.A	4,228,852	86.3420	3,657,017	4,235,470	4,229,056	0	85	0	0	2.500	2.511	MON	8,824	105,887	11/21/2019	04/25/2048
3132DN-FZ-1	FHLMC PASS THRU CERT POOL #SD1084			4	1.A	17,898,277	91.9730	17,184,015	18,683,571	17,905,486	0	7,209	0	0	3.500	4.162	MON	54,494	163,481	09/01/2022	05/25/2051
3132DV-L8-6	FHLMC PASS THRU CERT POOL #SD7551			4	1.A	17,175,487	88.7940	16,178,620	18,220,308	17,182,282	0	6,795	0	0	3.000	3.851	MON	45,551	227,754	07/07/2022	01/25/2052
3132DW-E6-6	FHLMC PASS THRU CERT POOL #SD8257			4	1.A	9,305,229	96.3560	9,456,809	9,814,349	9,308,201	0	2,971	0	0	4.500	5.267	MON	36,804	110,411	09/27/2022	10/25/2052
3132A5-F9-1	FHLMC PASS THRU CERT POOL #ZS4692			4	1.A	2,157,340	86.3420	1,855,019	2,148,444	2,181,349	0	10,008	0	0	2.500	2.426	MON	4,476	53,711	08/06/2019	12/25/2046
3133T5-LL-5	FHR 1727 I CMO			4	1.A	74,046	100.4660	74,566	74,220	74,032	0	0	0	0	6.500	6.590	MON	402	4,824	03/28/2002	05/15/2024
3133TB-JR-2	FHR 1998 PE CMO			4	1.A	49,926	103.3460	49,732	48,122	48,514	0	(107)	0	0	7.500	7.010	MON	301	3,609	10/13/1998	10/17/2027
3137BA-HX-3	FHR 4345 AB CMO			4	1.A	537,745	98.6030	520,398	527,767	528,659	0	(110)	0	0	3.000	2.592	MON	1,319	15,833	07/02/2014	02/15/2040
3137BD-GH-3	FHR 4388 TP CMO			4	1.A	6,121,371	93.2640	5,565,549	5,967,521	6,122,885	0	14,456	0	0	3.000	2.212	MON	14,919	179,026	09/25/2014	09/15/2044
3137FA-3G-1	FHR 4710 CA CMO			4	1.A	1,250,951	98.5290	1,203,407	1,221,371	1,226,649	0	(2,422)	0	0	3.000	2.287	MON	3,053	36,641	08/18/2017	12/15/2043
3137FC-H9-8	FHR 4736 AB CMO			4	1.A	7,209,901	91.6760	6,608,527	7,208,493	7,209,737	0	722	0	0	2.500	2.482	MON	15,018	180,212	11/08/2017	12/15/2047
3137FC-HH-0	FHR 4736 CT CMO			4	1.A	7,470,997	91.9740	6,773,026	7,363,989	7,475,371	0	17,530	0	0	3.000	2.675	MON	18,410	220,920	11/27/2017	12/15/2047
3137FP-K2-0	FHR 4929 CP CMO			4	1.A	4,170,909	84.1160	3,498,573	4,159,211	4,182,840	0	10,669	0	0	2.500	2.398	MON	8,665	103,980	12/06/2019	10/25/2048

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
3137H9-FU-8	FHR 5271 A CMO			4	1.A	9,169,557	101.3070	9,392,930	9,271,691	9,170,464	0	907	0	0	5.500	5.762	MON	42,495	84,990	10/20/2022	10/25/2047
3137H9-EV-7	FHR 5274 DA CMO			4	1.A	4,808,686	101.5450	4,944,041	4,868,785	4,809,074	0	389	0	0	5.500	5.759	MON	22,315	44,631	10/20/2022	06/25/2045
31385S-B4-9	FN (ARM) #550959			4	1.A	52,952	97.8780	51,022	52,129	52,117	0	0	0	0	3.697	4.542	MON	161	1,594	06/19/2003	08/25/2029
31379X-VF-9	FN (10/1 ARM) #432714			4	1.A	40,649	97.6560	39,096	40,035	39,780	0	0	0	0	3.555	5.821	MON	119	1,143	06/19/2003	12/25/2027
31402D-GG-9	FN (3/1 ARM) #725699			4	1.A	82,932	98.4010	81,251	82,571	82,255	0	0	0	0	4.000	4.697	MON	275	2,473	10/05/2006	08/25/2034
31404M-BN-7	FN (3/1 ARM) #772345			4	1.A	727,454	98.7530	717,937	726,999	725,603	0	0	0	0	2.108	3.737	MON	1,277	15,187	10/12/2006	03/25/2034
31405N-4F-9	FN (3/1 ARM) #794722			4	1.A	130,033	98.2310	128,785	131,103	130,765	0	0	0	0	3.825	4.409	MON	418	2,831	02/01/2006	10/25/2034
31385H-6B-3	FN (5/1 ARM) #545466			4	1.A	746	97.3420	722	742	741	0	0	0	0	4.280	5.260	MON	3	17	01/23/2002	01/25/2032
31389D-W4-5	FN (5/1 ARM) #622667			4	1.A	102,751	97.6070	99,809	102,255	102,130	0	0	0	0	4.125	5.140	MON	352	2,216	01/16/2002	12/25/2031
31392B-6U-5	FNGT 2002-T4 A2 CMO			4	1.A	135,796	104.4290	137,347	131,521	131,021	0	0	0	0	7.000	6.090	MON	767	9,207	02/07/2002	12/25/2041
31359V-YH-0	FNGT 99-T2 A1 CMO			4	1.A	48,001	100.7880	46,477	46,113	45,969	0	0	0	0	7.500	6.560	MON	288	3,458	04/09/1999	01/19/2039
31417G-F2-7	FNMA PASS THRU CERT POOL #AB9184			4	1.A	7,313,446	91.1280	6,564,619	7,203,702	7,329,306	0	28,120	0	0	3.000	2.756	MON	18,009	216,111	09/26/2017	04/25/2043
3138EP-KU-7	FNMA PASS THRU CERT POOL #AL6606			4	1.A	2,356,981	91.1380	2,142,432	2,350,736	2,358,981	0	2,631	0	0	3.000	2.948	MON	5,877	70,522	10/27/2017	08/25/2043
3138WF-KG-0	FNMA PASS THRU CERT POOL #AS5694			4	1.A	3,178,362	89.9120	2,877,990	3,200,868	3,166,981	0	(5,895)	0	0	3.000	3.093	MON	8,002	96,026	05/03/2019	08/25/2045
3138WG-X7-4	FNMA PASS THRU CERT POOL #AS7001			4	1.A	833,321	91.1410	756,838	830,402	835,489	0	1,607	0	0	3.000	2.931	MON	2,076	24,912	11/30/2017	04/25/2041
3138X0-Y3-6	FNMA PASS THRU CERT POOL #AU1629			4	1.A	4,383,864	90.6330	4,008,018	4,422,213	4,372,979	0	(6,862)	0	0	3.000	3.122	MON	11,056	132,666	04/17/2019	07/25/2043
3140F0-HX-5	FNMA PASS THRU CERT POOL #BC4745			4	1.A	10,089,567	89.7570	9,274,954	10,333,370	10,054,522	0	(46,883)	0	0	3.000	3.329	MON	25,833	310,001	01/25/2019	10/25/2046
3140FQ-T3-1	FNMA PASS THRU CERT POOL #BE5069			4	1.A	1,405,601	90.0110	1,263,622	1,403,846	1,406,756	0	1,439	0	0	3.000	2.970	MON	3,510	42,115	04/27/2017	11/25/2046
3140FX-LZ-3	FNMA PASS THRU CERT POOL #BF0343			4	1.A	6,176,751	86.1820	5,302,582	6,152,717	6,177,042	0	850	0	0	2.500	2.401	MON	12,818	153,818	12/04/2019	06/25/2043
3140J6-DF-1	FNMA PASS THRU CERT POOL #BM1901			4	1.A	6,991,764	91.1380	6,348,398	6,965,643	6,999,455	0	9,852	0	0	3.000	2.930	MON	17,414	208,969	11/10/2017	06/25/2045
3140J8-LG-6	FNMA PASS THRU CERT POOL #BM3926			4	1.A	3,533,700	95.7280	3,424,484	3,577,298	3,521,383	0	(6,640)	0	0	3.500	3.791	MON	10,434	125,205	10/05/2018	08/25/2037
3140JA-CC-0	FNMA PASS THRU CERT POOL #BM5466			4	1.A	2,141,777	86.3690	1,859,135	2,152,540	2,139,891	0	(1,162)	0	0	2.500	2.563	MON	4,484	53,814	07/25/2019	10/25/2043
3140MF-4H-3	FNMA PASS THRU CERT POOL #BV2623			4	1.A	9,230,114	96.3500	9,379,022	9,734,322	9,235,227	0	5,113	0	0	4.500	5.288	MON	36,504	109,511	09/27/2022	07/25/2052
3140Q7-WS-2	FNMA PASS THRU CERT POOL #CA0656			4	1.A	4,736,255	92.8090	4,433,800	4,777,310	4,722,094	0	(14,092)	0	0	3.500	3.615	MON	13,934	167,206	09/10/2018	11/25/2047
3140QB-GN-2	FNMA PASS THRU CERT POOL #CA3804			4	1.A	2,798,674	86.3570	2,415,348	2,796,926	2,800,662	0	1,097	0	0	2.500	2.480	MON	5,827	69,923	08/08/2019	07/25/2049
3140X4-DE-3	FNMA PASS THRU CERT POOL #FM1000			4	1.A	3,244,901	89.3420	2,861,075	3,202,369	3,278,715	0	16,676	0	0	3.000	2.774	MON	8,006	96,071	07/18/2019	04/25/2047
3140X4-S6-4	FNMA PASS THRU CERT POOL #FM1440			4	1.A	4,186,592	86.3590	3,635,243	4,209,448	4,179,562	0	(3,024)	0	0	2.500	2.568	MON	8,770	105,236	10/25/2019	04/25/2048
3140XD-UF-1	FNMA PASS THRU CERT POOL #FM9581			4	1.A	8,605,535	88.7370	8,115,675	9,145,703	8,610,103	0	4,568	0	0	3.000	3.848	MON	22,864	114,321	07/07/2022	11/25/2051
3140XH-PQ-4	FNMA PASS THRU CERT POOL #FS2230			4	1.A	9,645,396	92.1200	9,399,406	10,203,395	9,653,537	0	8,140	0	0	3.500	4.390	MON	29,760	89,280	09/13/2022	04/25/2049
3140XJ-AR-4	FNMA PASS THRU CERT POOL #FS2715			4	1.A	13,246,631	91.1380	13,027,470	14,294,122	13,243,544	0	(3,086)	0	0	3.500	4.703	MON	41,691	125,074	09/22/2022	04/25/2052
3140XJ-JL-8	FNMA PASS THRU CERT POOL #FS2966			4	1.A	14,192,291	99.3740	14,365,006	14,455,425	14,189,979	0	(2,312)	0	0	5.000	5.300	MON	60,231	180,693	09/29/2022	10/25/2052
3140XJ-Q3-0	FNMA PASS THRU CERT POOL #FS3173			4	1.A	15,413,466	88.5280	15,319,722	17,304,830	15,420,486	0	7,020	0	0	3.000	4.664	MON	43,262	43,262	11/23/2022	06/25/2051
31418E-HP-8	FNMA PASS THRU CERT POOL #MA 4737			4	1.A	14,457,578	98.6780	14,333,756	14,525,667	14,457,600	0	22	0	0	5.000	5.074	MON	60,524	0	12/20/2022	08/25/2052
31418A-VF-2	FNMA PASS THRU CERT POOL #MA1513			4	1.A	190,331	94.8640	181,463	191,288	190,665	0	4	0	0	2.500	2.582	MON	399	4,782	02/12/2014	07/25/2028
31418C-3D-4	FNMA PASS THRU CERT POOL #MA3495			4	1.A	525,901	95.4680	502,680	526,539	527,194	0	920	0	0	4.000	4.011	MON	1,755	21,062	10/19/2018	10/25/2048
31418D-CX-8	FNMA PASS THRU CERT POOL #MA3685			4	1.A	715,130	88.5940	639,257	721,557	706,405	0	(4,614)	0	0	3.000	3.116	MON	1,804	21,647	05/07/2019	06/25/2049
31418D-CX-8	FNMA PASS THRU CERT POOL #MA3685			4	1.A	1,427,780	88.5940	1,278,513	1,443,113	1,406,032	0	(11,500)	0	0	3.000	3.140	MON	3,608	43,293	05/08/2019	06/25/2049
31418D-GF-3	FNMA PASS THRU CERT POOL #MA3797			4	1.A	3,668,211	92.2410	3,361,428	3,644,154	3,684,643	0	5,072	0	0	2.500	2.334	MON	7,592	91,104	09/25/2019	10/25/2034
31418D-GU-0	FNMA PASS THRU CERT POOL #MA3810			4	1.A	2,362,559	88.1070	2,070,273	2,349,709	2,378,741	0	7,022	0	0	2.500	2.385	MON	4,895	58,743	10/09/2019	10/25/2039
31371F-E9-9	FNMA PASS THRU CERT POOL #250460			4	1.A	165	100.4110	173	172	169	0	1	0	0	7.000	7.663	MON	1	12	07/31/1996	02/25/2026
31371F-E9-9	FNMA PASS THRU CERT POOL #250460			4	1.A	4,284	100.4110	4,484	4,465	4,395	0	15	0	0	7.000	7.663	MON	26	313	07/31/1996	02/25/2026
31371M-DT-1	FNMA PASS THRU CERT POOL #255814			4	1.A	28,571	103.6030	29,608	28,578	28,560	0	5	0	0	5.500	5.504	MON	131	1,572	09/30/2005	08/25/2035
31373D-EF-8	FNMA PASS THRU CERT POOL #290034			4	1.A	9,874	99.9090	10,028	10,037	9,969	0	10	0	0	7.500	7.803	MON	63	753	07/31/1996	08/25/2024
31382M-ZX-5	FNMA PASS THRU CERT POOL #486858			4	1.A	21,008	99.7400	20,708	20,761	20,879	0	(13)	0	0	7.000	6.746	MON	121	1,453	03/09/2001	03/25/2029
31391T-UL-0	FNMA PASS THRU CERT POOL #676587			4	1.A	65,697	102.8410	67,290	65,431	65,648	0	11	0	0	5.500	5.395	MON	300	3,599	11/22/2002	12/25/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31402R-F9-5	FNMA PASS THRU CERT POOL #735592			4	1.A	832,274	102.2060	889,993	870,779	837,648	0	(3,775)	0	0	5.000	5.759	MON	3,628	43,539	11/04/2005	05/25/2034
31403D-SP-5	FNMA PASS THRU CERT POOL #745826			4	1.A	33,857	104.4520	35,499	33,986	33,858	0	1	0	0	6.000	6.072	MON	170	2,039	08/08/2006	07/25/2036
31405N-TV-7	FNMA PASS THRU CERT POOL #794464			4	1.A	230,317	102.2260	229,528	224,529	233,421	0	462	0	0	6.000	5.433	MON	1,123	13,472	04/26/2005	09/25/2034
31406Y-TU-4	FNMA PASS THRU CERT POOL #824163			4	1.A	119,246	103.5410	122,228	118,047	119,017	0	82	0	0	5.500	5.316	MON	541	6,493	06/20/2005	04/25/2035
31407B-XH-7	FNMA PASS THRU CERT POOL #826080			4	1.A	834,304	102.2070	818,927	801,237	846,730	0	6,682	0	0	5.000	4.410	MON	3,338	40,062	02/01/2010	07/25/2035
31408G-ZW-0	FNMA PASS THRU CERT POOL #851357			4	1.A	43,557	104.1590	44,817	43,027	43,645	0	54	0	0	6.000	5.800	MON	215	2,582	01/06/2006	02/25/2036
31408J-D4-0	FNMA PASS THRU CERT POOL #852523			4	1.A	6,559	102.7570	6,779	6,597	6,558	0	(1)	0	0	5.500	5.596	MON	30	363	01/06/2006	02/25/2036
31409T-QM-3	FNMA PASS THRU CERT POOL #878060			4	1.A	64,138	102.7040	66,985	65,221	64,198	0	(47)	0	0	5.500	5.771	MON	299	3,587	03/03/2006	03/25/2036
31410U-3G-5	FNMA PASS THRU CERT POOL #898199			4	1.A	26,269	104.4530	27,302	26,138	26,320	0	21	0	0	6.000	5.923	MON	131	1,568	09/27/2006	11/25/2036
31411A-RJ-6	FNMA PASS THRU CERT POOL #902389			4	1.A	29,888	103.7700	31,422	30,280	29,846	0	(24)	0	0	5.500	5.711	MON	139	1,665	09/27/2006	11/25/2036
31411Y-VZ-3	FNMA PASS THRU CERT POOL #918732			4	1.A	7,104	103.7650	7,534	7,261	7,063	0	(14)	0	0	5.500	5.881	MON	33	399	08/30/2007	06/25/2037
313921-DF-2	FNR 2001-55 PC CMO			4	1.A	49,212	102.6740	50,059	48,755	49,083	0	(6)	0	0	6.500	6.390	MON	264	3,169	11/30/2001	10/25/2031
3136A8-SU-5	FNR 2012-102 BC CMO			4	1.A	1,345,768	94.0270	1,291,628	1,373,671	1,356,477	0	1,542	0	0	1.750	2.350	MON	2,003	24,039	12/14/2017	09/25/2027
3136AG-XN-7	FNR 2013-102 DG CMO			4	1.A	825,431	97.1420	803,102	826,723	825,167	0	(8)	0	0	3.000	3.009	MON	2,067	24,802	09/12/2013	05/25/2032
3136AG-QV-7	FNR 2013-109 BA CMO			4	1.A	1,678,129	95.7200	1,618,577	1,690,944	1,683,521	0	(319)	0	0	3.000	3.132	MON	4,227	50,728	09/12/2013	10/25/2032
3136AD-R2-7	FNR 2013-41 DA CMO			4	1.A	1,176,634	86.7310	1,063,033	1,225,660	1,170,802	0	(19,375)	0	0	1.750	2.768	MON	1,787	21,449	11/13/2014	02/25/2043
3136AM-UK-3	FNR 2015-8 AP CMO			4	1.A	5,894,962	86.7310	5,129,815	5,914,601	5,890,881	0	(2,596)	0	0	2.000	2.056	MON	9,858	118,292	02/11/2020	03/25/2045
3136AR-C2-2	FNR 2016-19 CD CMO			4	1.A	5,098,159	92.4040	4,707,270	5,094,179	5,096,555	0	189	0	0	2.500	2.447	MON	10,613	127,355	11/10/2017	04/25/2046
3136B7-DH-1	FNR 2019-64 A CMO			4	1.A	3,491,646	87.1880	3,020,957	3,464,847	3,502,707	0	3,652	0	0	2.500	2.323	MON	7,218	86,621	10/10/2019	08/25/2051
3136B7-VD-0	FNR 2019-74 C CMO			4	1.A	3,888,606	83.7800	3,297,031	3,935,338	3,867,093	0	(22,627)	0	0	2.500	2.726	MON	8,199	98,384	11/08/2019	12/25/2049
313920-XY-1	FNW 2001-W2 AF5			4	1.A FE	129,540	102.2490	132,457	129,544	129,004	0	1,391	0	0	6.521	6.610	MON	704	9,095	08/09/2001	11/25/2031
31392C-MJ-0	FNW 2002-W1 1A4 CMO			4	1.A	1,288,586	97.4390	1,302,545	1,336,775	1,306,082	0	2,435	0	0	6.000	6.512	MON	6,684	61,256	03/06/2002	02/25/2042
3133TL-4S-4	FSPC T-17 A5			4	1.A FE	340,045	102.7090	349,309	340,093	338,481	0	0	0	0	7.160	7.268	MON	2,029	24,351	06/02/1999	07/25/2029
31392M-EJ-7	FSPC T-41 1A4 CMO			4	1.A	967,399	102.3710	996,374	973,297	968,002	0	(55)	0	0	6.500	6.610	MON	5,272	63,264	05/16/2002	06/25/2032
31392M-GY-2	FSPC T-42 A4 CMO			4	1.A	473,835	99.9940	474,474	474,503	472,460	0	0	0	0	6.500	6.548	MON	2,570	30,843	05/24/2002	02/25/2042
31393N-TB-5	FSPC T-55 1A1 CMO			4	1.A	177,696	101.5510	170,489	167,885	167,362	0	(1)	0	0	6.500	4.742	MON	909	10,912	04/07/2003	03/25/2043
3137G1-BC-0	FWLS 2016-SC02 1A CMO			4	1.A	909,409	91.0680	832,538	914,194	908,471	0	(2,705)	0	0	3.000	3.090	MON	2,285	27,426	11/15/2016	10/25/2046
3137G1-BD-8	FWLS 2016-SC02 2A CMO			4	1.A	471,359	92.8660	430,039	463,075	469,683	0	(398)	0	0	3.500	3.081	MON	1,351	16,208	11/15/2016	10/25/2046
3137G1-BS-5	FWLS 2017-SC02 1A CMO			4	1.A	1,895,676	91.6820	1,756,677	1,916,034	1,893,766	0	(8,768)	0	0	3.000	3.151	MON	4,790	57,481	07/19/2017	05/25/2047
3137G1-BV-8	FWLS 2017-SC02 2A CMO			4	1.A	259,634	93.5720	239,365	255,807	266,732	0	9,056	0	0	3.500	3.178	MON	746	8,953	07/19/2017	05/25/2047
35563P-BX-6	SCRT 2017-3 HT CMO			4	1.A	2,177,134	90.1830	1,969,734	2,184,130	2,200,634	0	6,192	0	0	3.250	3.126	MON	5,915	70,986	10/04/2017	07/25/2056
35563P-GB-9	SCRT 2018-3 HA CMO			4	1.A	2,325,723	93.3150	2,231,783	2,391,665	2,331,949	0	(17,490)	0	0	3.000	3.644	MON	5,979	71,750	08/09/2018	08/25/2057
35563P-E2-1	SCRT 2022-2 MT CMO			4	1.A	10,624,204	86.2650	10,134,126	11,747,668	10,640,007	0	15,804	0	0	3.000	4.554	MON	29,369	117,477	09/08/2022	04/25/2062
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						345,546,811	XXX	326,522,675	356,023,315	345,696,555	0	101,219	0	0	XXX	XXX	XXX	998,080	6,538,199	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						2,710,731,808	XXX	2,483,878,352	2,574,889,995	2,625,625,583	0	(14,585,779)	115,704	0	XXX	XXX	XXX	25,116,515	77,263,643	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
00037B-AF-9	ABB FINANCE USA		C	1	1.G FE	4,000,000	94.3350	3,773,400	4,000,000	4,000,000	0	0	0	0	3.800	3.800	AO	37,156	152,000	03/26/2018	04/03/2028
002824-BB-5	ABBOTT LABORATORIES			1	1.E FE	997,930	96.6490	966,490	1,000,000	999,465	0	220	0	0	2.950	2.974	MS	8,686	29,500	03/05/2015	03/15/2025
002824-BE-9	ABBOTT LABORATORIES			1	1.E FE	3,194,336	98.9770	3,167,264	3,200,000	3,198,819	0	1,179	0	0	3.400	3.439	MN	9,067	108,800	01/09/2019	11/30/2023
002824-BE-9	ABBOTT LABORATORIES			1	1.E FE	2,957,880	98.9770	2,969,310	3,000,000	2,991,602	0	8,776	0	0	3.400	3.711	MN	8,500	102,000	12/03/2018	11/30/2023
002824-BF-6	ABBOTT LABORATORIES			1	1.E FE	584,613	97.4980	552,489	566,667	574,727	0	(2,031)	0	0	3.750	3.335	MN	1,771	21,250	10/11/2017	11/30/2026
002824-BF-6	ABBOTT LABORATORIES			1	1.E FE	1,131,803	97.4980	1,104,977	1,133,333	1,132,569	0	171	0	0	3.750	3.768	MN	3,542	42,500	04/10/2018	11/30/2026
002824-BF-6	ABBOTT LABORATORIES			1	1.E FE	3,852,335	97.4980	3,813,147	3,911,000	3,879,833	0	7,195	0	0	3.750	3.971	MN	12,222	146,663	12/04/2018	11/30/2026
002824-BM-1	ABBOTT LABORATORIES			1	1.E FE	1,996,260	98.1300	1,962,600	2,000,000	1,998,586	0	455	0	0	3.875	3.901	MS	22,819	77,500	03/20/2017	09/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00287Y-AQ-2	ABBVIE INC			1	2.A FE	1,835,154	97.0040	1,746,072	1,800,000	1,811,381	0	(5,096)	0	0	3.600	3.289	MN	8,460	64,800	01/09/2018	05/14/2025
00287Y-AX-7	ABBVIE INC			1	2.A FE	999,870	99.2900	992,900	1,000,000	999,954	0	0	0	0	2.850	2.852	MN	3,721	28,500	05/09/2016	05/14/2023
00287Y-BF-5	ABBVIE INC			1	2.A FE	3,328,803	96.6630	3,417,037	3,535,000	3,335,005	0	6,201	0	0	4.250	5.386	MN	19,614	75,119	10/11/2022	11/14/2028
00287Y-BF-5	ABBVIE INC			1	2.A FE	5,845,998	96.6630	6,005,672	6,213,000	5,857,014	0	11,016	0	0	4.250	5.400	MN	34,474	132,026	10/11/2022	11/14/2028
00287Y-BV-0	ABBVIE INC			1	2.A FE	4,994,050	93.1380	4,656,900	5,000,000	4,996,441	0	829	0	0	2.950	2.969	MN	16,389	147,500	11/12/2019	11/21/2026
00287Y-CU-1	ABBVIE INC			1	2.A FE	1,021,620	99.6090	996,090	1,000,000	1,000,108	0	(8,005)	0	0	2.800	1.939	MS	8,244	28,000	05/14/2020	03/15/2023
00507V-AK-5	ACTIVISION BLIZZARD			1	2.A FE	996,140	95.3960	953,960	1,000,000	998,377	0	395	0	0	3.400	3.446	MS	10,011	34,000	09/14/2016	09/15/2026
00507V-AK-5	ACTIVISION BLIZZARD			1	2.A FE	967,210	95.3960	953,960	1,000,000	984,219	0	3,880	0	0	3.400	3.860	MS	10,011	34,000	04/16/2018	09/15/2026
00507V-AM-1	ACTIVISION BLIZZARD			1	2.A FE	993,670	94.7350	947,350	1,000,000	996,917	0	627	0	0	3.400	3.475	JD	1,511	34,000	05/23/2017	06/15/2027
00507V-AM-1	ACTIVISION BLIZZARD			1	2.A FE	870,691	94.7350	857,352	905,000	886,898	0	3,650	0	0	3.400	3.893	JD	1,368	30,770	03/26/2018	06/15/2027
00724P-AD-1	ADOBE INC			1	1.E FE	6,331,260	85.4930	5,129,580	6,000,000	6,277,216	0	(38,115)	0	0	2.300	1.584	FA	57,500	138,000	07/27/2021	02/01/2030
00724P-AD-1	ADOBE INC			1	1.E FE	4,984,950	85.4930	4,274,650	5,000,000	4,988,914	0	1,417	0	0	2.300	2.334	FA	47,917	115,000	01/22/2020	02/01/2030
00724F-AC-5	ADOBE SYSTEMS INC			1	1.E FE	2,208,625	97.2570	2,105,614	2,165,000	2,180,233	0	(7,967)	0	0	3.250	2.854	FA	29,318	70,363	04/15/2019	02/01/2025
00724F-AC-5	ADOBE SYSTEMS INC			1	1.E FE	1,924,924	97.2570	1,877,060	1,930,000	1,928,653	0	598	0	0	3.250	3.284	FA	26,135	62,725	02/04/2016	02/01/2025
00724F-AC-5	ADOBE SYSTEMS INC			1	1.E FE	995,960	97.2570	972,570	1,000,000	998,943	0	474	0	0	3.250	3.302	FA	13,542	32,500	01/14/2016	02/01/2025
00724F-AC-5	ADOBE SYSTEMS INC			1	1.E FE	1,978,560	97.2570	1,945,140	2,000,000	1,994,894	0	2,310	0	0	3.250	3.377	FA	27,083	65,000	01/21/2015	02/01/2025
00724F-AC-5	ADOBE SYSTEMS INC			1	1.E FE	2,487,630	97.2570	2,467,410	2,537,000	2,518,978	0	8,162	0	0	3.250	3.606	FA	34,355	82,453	12/11/2018	02/01/2025
0010EP-AN-8	AEP TEXAS INC			1	2.A FE	998,500	96.1520	961,520	1,000,000	999,489	0	157	0	0	3.850	3.868	AO	9,625	38,500	09/16/2015	10/01/2025
0010EP-AN-8	AEP TEXAS INC			1	2.A FE	990,210	96.1520	961,520	1,000,000	996,881	0	1,037	0	0	3.850	3.969	AO	9,625	38,500	09/15/2015	10/01/2025
00115A-AE-9	AEP TRANSMISSION CO LLC			1	1.F FE	998,030	93.8780	938,780	1,000,000	999,142	0	199	0	0	3.100	3.123	JD	2,583	31,000	11/16/2016	12/01/2026
00104U-AC-2	AEPTC 2012-1 A3				1.A FE	455,245	97.1630	442,332	455,247	455,240	0	0	0	0	2.844	2.845	JD	1,079	12,951	03/07/2012	03/01/2026
037680-AB-1	AEPWV 2013-1 A2				1.A FE	3,999,586	96.7480	3,869,920	4,000,000	3,999,943	0	(11)	0	0	3.772	3.770	FA	62,870	150,888	11/06/2013	08/01/2031
00817Y-AQ-1	AETNA INC			1	2.B FE	1,024,320	97.2090	972,090	1,000,000	1,005,799	0	(3,427)	0	0	3.500	3.131	MN	4,472	35,000	03/01/2017	11/15/2024
00817Y-AQ-1	AETNA INC			1	2.B FE	995,810	97.2090	972,090	1,000,000	999,073	0	456	0	0	3.500	3.550	MN	4,472	35,000	11/03/2014	11/15/2024
00846U-AK-7	AGILENT TECHNOLOGIES INC			1	2.A FE	996,240	93.1560	931,560	1,000,000	998,434	0	384	0	0	3.050	3.094	MS	8,388	30,500	09/15/2016	09/22/2026
00846U-AN-1	AGILENT TECHNOLOGIES INC			1	2.A FE	6,326,272	80.8780	5,176,192	6,400,000	6,337,452	0	6,805	0	0	2.300	2.432	MS	44,569	147,200	05/03/2021	03/12/2031
009158-AT-3	AIR PRODUCTS & CHEMICALS			1	1.F FE	995,930	99.7990	997,990	1,000,000	999,930	0	445	0	0	2.750	2.797	FA	11,306	27,500	01/30/2013	02/03/2023
009158-AV-8	AIR PRODUCTS & CHEMICALS			1	1.F FE	1,460,680	97.7830	1,437,410	1,470,000	1,467,365	0	1,574	0	0	3.350	3.466	JJ	20,519	49,245	06/25/2018	07/31/2024
009158-AV-8	AIR PRODUCTS & CHEMICALS			1	1.F FE	4,690,537	97.7830	4,661,316	4,767,000	4,744,221	0	13,666	0	0	3.350	3.662	JJ	66,539	159,695	11/02/2018	07/31/2024
009158-BC-9	AIR PRODUCTS & CHEMICALS			1	1.F FE	4,192,880	83.9400	3,357,600	4,000,000	4,153,588	0	(20,301)	0	0	2.050	1.480	MN	10,478	82,000	01/14/2021	05/15/2030
009158-BC-9	AIR PRODUCTS & CHEMICALS			1	1.F FE	8,669,468	83.9400	7,336,356	8,740,000	8,681,798	0	7,201	0	0	2.050	2.148	MN	22,894	179,170	04/06/2021	05/15/2030
010392-FK-9	ALABAMA POWER CO			1	1.E FE	1,994,340	98.7210	1,974,420	2,000,000	1,999,348	0	641	0	0	3.550	3.584	JD	5,917	71,000	12/03/2013	12/01/2023
01400E-AB-9	ALCON FINANCE CORP (144A)			1	2.B FE	3,078,210	87.3010	2,619,030	3,000,000	3,055,676	0	(7,766)	0	0	3.000	2.686	MS	24,250	90,000	01/06/2020	09/23/2029
01400E-AB-9	ALCON FINANCE CORP (144A)			1	2.B FE	3,064,170	87.3010	2,619,030	3,000,000	3,045,480	0	(6,330)	0	0	3.000	2.743	MS	24,250	90,000	12/13/2019	09/23/2029
01400E-AE-3	ALCON FINANCE CORP (144A)			1	2.B FE	9,977,100	100.8220	10,082,200	10,000,000	9,976,751	0	(349)	0	0	5.375	5.404	JD	37,326	0	11/30/2022	12/06/2032
01748N-AE-4	ALLEGION US HOLDING CO			1	2.B FE	1,995,160	90.4170	1,808,340	2,000,000	1,997,408	0	477	0	0	3.550	3.579	AO	17,750	71,000	09/18/2017	10/01/2027
01748N-AE-4	ALLEGION US HOLDING CO			1	2.B FE	1,664,334	90.4170	1,627,506	1,800,000	1,723,568	0	14,095	0	0	3.550	4.553	AO	15,975	63,900	06/13/2018	10/01/2027
02079K-AB-3	ALPHABET INC			1	1.C FE	3,778,740	100.1460	3,505,110	3,500,000	3,544,026	0	(37,429)	0	0	3.375	2.259	FA	41,344	118,125	04/26/2016	02/25/2024
02079K-AC-1	ALPHABET INC			1	1.C FE	979,190	92.0700	920,700	1,000,000	991,925	0	2,115	0	0	1.998	2.231	FA	7,548	19,980	08/02/2016	08/15/2026
02079K-AC-1	ALPHABET INC			1	1.C FE	948,600	92.0700	920,700	1,000,000	977,305	0	5,889	0	0	1.998	2.659	FA	7,548	19,980	11/07/2017	08/15/2026
02079K-AC-1	ALPHABET INC			1	1.C FE	2,670,150	92.0700	2,762,100	3,000,000	2,844,172	0	39,634	0	0	1.998	3.538	FA	22,644	59,940	04/25/2018	08/15/2026
02209S-AP-8	ALTRIA GROUP INC				2.B FE	998,450	99.2710	992,710	1,000,000	999,892	0	150	0	0	2.950	2.968	MN	4,835	29,500	04/29/2013	05/02/2023
02209S-AS-2	ALTRIA GROUP INC				2.B FE	987,630	99.0340	990,340	1,000,000	998,409	0	1,382	0	0	4.000	4.149	JJ	16,667	40,000	11/14/2013	01/31/2024
023135-AN-6	AMAZON.COM INC			1	1.E FE	996,380	98.4630	984,630	1,000,000	999,168	0	397	0	0	3.800	3.844	JD	2,744	38,000	12/02/2014	12/05/2024
023135-BC-9	AMAZON.COM INC			1	1.E FE	1,007,340	94.1330	941,330	1,000,000	1,003,674	0	(769)	0	0	3.150	3.060	FA	11,288	31,500	12/05/2017	08/22/2027

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
023135-BC-9	AMAZON.COM INC			1	1.E FE	1,996,420	94.1330	1,882,660	2,000,000	1,998,150	0	354	0	0	3.150	3.171	FA	22,575	63,000	08/15/2017	08/22/2027
023135-BY-1	AMAZON.COM INC			1	1.D FE	24,985,250	86.0290	21,507,250	25,000,000	24,988,330	0	2,034	0	0	1.650	1.658	MN	56,146	412,500	05/10/2021	05/12/2028
02343U-AG-0	AMCOR FINANCE USA INC		C	1	2.B FE	999,790	94.7360	947,360	1,000,000	999,839	0	35	0	0	3.625	3.629	AO	6,344	36,250	06/13/2019	04/28/2026
02344A-AA-6	AMCOR FLEXIBLES NORTH AMERICA LS:2.8M	LS	C	1	2.B FE	9,995,600	81.4980	8,149,800	10,000,000	9,996,120	0	391	0	0	2.690	2.695	MN	26,900	269,000	05/18/2021	05/25/2031
081437-AS-4	AMCOR FLEXIBLES NORTH AMERICA		C	1	2.B FE	1,004,450	92.8810	928,810	1,000,000	1,002,278	0	(616)	0	0	3.100	3.030	MS	9,128	31,000	06/13/2019	09/15/2026
081437-AS-4	AMCOR FLEXIBLES NORTH AMERICA		C	1	2.B FE	998,680	92.8810	928,810	1,000,000	999,241	0	183	0	0	3.100	3.121	MS	9,128	31,000	06/13/2019	09/15/2026
081437-AT-2	AMCOR FLEXIBLES NORTH AMERICA		C	1	2.B FE	5,252,000	81.6200	4,081,000	5,000,000	5,203,913	0	(25,986)	0	0	2.630	2.020	JD	4,383	131,500	02/16/2021	06/19/2030
02361D-AP-5	AMEREN ILLINOIS			1	1.F FE	999,430	96.7190	967,190	1,000,000	999,826	0	64	0	0	3.250	3.256	MS	10,833	32,500	12/03/2014	03/01/2025
02361D-AS-9	AMEREN ILLINOIS			1	1.F FE	2,001,000	95.5670	1,911,340	2,000,000	2,000,560	0	(94)	0	0	3.800	3.794	MN	9,711	76,000	05/21/2018	05/15/2028
02361D-AS-9	AMEREN ILLINOIS			1	1.F FE	2,997,300	95.5670	2,867,010	3,000,000	2,998,308	0	262	0	0	3.800	3.811	MN	14,567	114,000	05/14/2018	05/15/2028
02361D-AV-2	AMEREN ILLINOIS			1	1.F FE	3,030,690	79.1080	2,373,240	3,000,000	3,024,395	0	(3,007)	0	0	1.550	1.437	MN	5,942	46,500	11/23/2020	11/15/2030
02361D-AV-2	AMEREN ILLINOIS			1	1.F FE	3,023,970	79.1080	2,373,240	3,000,000	3,019,196	0	(2,363)	0	0	1.550	1.461	MN	5,942	46,500	12/16/2020	11/15/2030
025816-BR-9	AMERICAN EXPRESS			2	1.F FE	999,370	96.7720	967,720	1,000,000	999,798	0	93	0	0	3.000	3.010	AO	5,000	30,000	10/23/2017	10/30/2024
025816-CW-7	AMERICAN EXPRESS			2	1.F FE	2,994,390	95.4430	2,863,290	3,000,000	2,994,718	0	328	0	0	4.050	4.080	MN	19,575	60,750	04/28/2022	05/03/2029
025816-CW-7	AMERICAN EXPRESS			2	1.F FE	2,981,850	95.4430	2,863,290	3,000,000	2,982,962	0	1,112	0	0	4.050	4.151	MN	19,575	60,750	07/06/2022	05/03/2029
025816-CP-2	AMERICAN EXPRESS CO			2	1.F FE	3,214,050	93.6380	2,809,140	3,000,000	3,172,412	0	(38,557)	0	0	3.300	1.888	MN	15,950	99,000	12/02/2021	05/03/2027
025816-DB-2	AMERICAN EXPRESS CO			2	1.F FE	4,996,400	104.2820	5,214,100	5,000,000	4,996,040	0	(360)	0	0	5.850	5.866	MN	43,875	0	10/31/2022	11/05/2027
02665W-CJ-8	AMERICAN HONDA FINANCE		C	1	1.G FE	2,994,810	99.2660	2,977,980	3,000,000	2,999,370	0	1,090	0	0	3.450	3.488	JJ	48,013	103,500	07/11/2018	07/14/2023
03027X-AD-2	AMERICAN TOWER CORP			1	2.C FE	998,880	99.6750	996,750	1,000,000	999,792	0	128	0	0	5.000	5.014	FA	18,889	50,000	08/14/2013	02/15/2024
03027X-AG-5	AMERICAN TOWER CORP			1	2.A FE	992,280	97.5230	975,230	1,000,000	997,830	0	827	0	0	4.000	4.094	JD	3,333	40,000	05/04/2015	06/01/2025
03027X-AM-2	AMERICAN TOWER CORP			1	2.C FE	999,330	91.7730	917,730	1,000,000	999,690	0	69	0	0	3.125	3.133	JJ	14,410	31,250	09/28/2016	01/15/2027
03027X-AP-5	AMERICAN TOWER CORP			1	2.C FE	997,730	92.7580	927,580	1,000,000	998,867	0	224	0	0	3.550	3.577	JJ	16,369	35,500	06/27/2017	07/15/2027
03027X-AR-1	AMERICAN TOWER CORP			1	2.C FE	1,989,520	92.0800	1,841,600	2,000,000	1,994,318	0	1,005	0	0	3.600	3.662	JJ	33,200	72,000	12/05/2017	01/15/2028
03027X-BG-4	AMERICAN TOWER CORP			1	2.C FE	5,641,860	77.3950	4,643,700	6,000,000	5,702,751	0	34,030	0	0	1.875	2.581	AO	23,750	112,500	03/08/2021	10/15/2030
03028P-L#-1	AMERICAN TRANSMISSION COMPANY			1	1.F Z	4,000,000	99.3870	3,975,480	4,000,000	4,000,000	0	0	0	0	5.380	5.380	JJ	0	0	10/26/2022	01/18/2033
03040W-AK-1	AMERICAN WATER CAPITAL CORP			1	2.A FE	1,282,922	98.4470	1,251,261	1,271,000	1,273,287	0	(2,403)	0	0	3.850	3.649	MS	16,311	48,934	10/03/2018	03/01/2024
03040W-AL-9	AMERICAN WATER CAPITAL CORP			1	2.A FE	1,001,820	96.9450	969,450	1,000,000	1,000,407	0	(200)	0	0	3.400	3.379	MS	11,333	34,000	08/13/2014	03/01/2025
03040W-AL-9	AMERICAN WATER CAPITAL CORP			1	2.A FE	998,670	96.9450	969,450	1,000,000	999,657	0	136	0	0	3.400	3.415	MS	11,333	34,000	08/11/2014	03/01/2025
03040W-AN-5	AMERICAN WATER CAPITAL CORP			1	2.A FE	998,180	92.6350	926,350	1,000,000	999,214	0	183	0	0	3.000	3.021	JD	2,500	30,000	11/14/2016	12/01/2026
03040W-AN-5	AMERICAN WATER CAPITAL CORP			1	2.A FE	1,789,182	92.6350	1,667,430	1,800,000	1,794,894	0	1,202	0	0	3.000	3.077	JD	4,500	54,000	11/29/2017	12/01/2026
03040W-AQ-8	AMERICAN WATER CAPITAL CORP			1	2.A FE	996,710	92.3590	923,590	1,000,000	998,332	0	324	0	0	2.950	2.988	MS	9,833	29,500	08/07/2017	09/01/2027
03040W-AQ-8	AMERICAN WATER CAPITAL CORP			1	2.A FE	979,110	92.3590	923,590	1,000,000	989,045	0	2,138	0	0	2.950	3.204	MS	9,833	29,500	01/18/2018	09/01/2027
03040W-AS-4	AMERICAN WATER CAPITAL CORP			1	2.A FE	2,999,430	94.7650	2,842,950	3,000,000	2,999,580	0	47	0	0	3.750	3.752	MS	37,500	112,500	08/06/2018	09/01/2028
03076C-AG-1	AMERIPRISE FINANCIAL			1	1.G FE	1,993,120	97.5430	1,950,860	2,000,000	1,998,510	0	746	0	0	3.700	3.741	AO	15,622	74,000	09/15/2014	10/15/2024
03076C-AH-9	AMERIPRISE FINANCIAL			1	1.G FE	998,930	93.0060	930,060	1,000,000	999,556	0	106	0	0	2.875	2.887	MS	8,465	28,750	08/08/2016	09/15/2026
03073E-AL-9	AMERISOURCEBERGEN CORP			1	2.A FE	1,994,300	97.5970	1,951,940	2,000,000	1,999,041	0	633	0	0	3.400	3.434	MN	8,689	68,000	05/19/2014	05/15/2024
03073E-AM-7	AMERISOURCEBERGEN CORP			1	2.A FE	994,650	96.4240	964,240	1,000,000	998,664	0	572	0	0	3.250	3.313	MS	10,833	32,500	02/17/2015	03/01/2025
03073E-AP-0	AMERISOURCEBERGEN CORP			1	2.A FE	997,550	93.6050	936,050	1,000,000	998,678	0	238	0	0	3.450	3.479	JD	1,533	34,500	11/29/2017	12/15/2027
03073E-AP-0	AMERISOURCEBERGEN CORP			1	2.A FE	997,300	93.6050	936,050	1,000,000	998,543	0	263	0	0	3.450	3.482	JD	1,533	34,500	11/30/2017	12/15/2027
031162-CJ-7	AMGEN INC			1	2.A FE	999,390	92.5270	925,270	1,000,000	999,742	0	62	0	0	2.600	2.607	FA	9,533	26,000	08/10/2016	08/19/2026
031162-CQ-1	AMGEN INC			1	2.A FE	4,980,050	92.7550	4,637,750	5,000,000	4,989,419	0	1,963	0	0	3.200	3.247	MN	26,222	160,000	10/31/2017	11/02/2027
031162-CU-2	AMGEN INC			1	2.A FE	9,996,500	84.3680	8,436,800	10,000,000	9,997,245	0	330	0	0	2.450	2.454	FA	88,472	245,000	02/18/2020	02/21/2030
031162-DE-7	AMGEN INC			1	2.A FE	5,081,900	87.6160	4,380,800	5,000,000	5,075,851	0	(6,049)	0	0	3.350	3.152	FA	60,021	83,750	03/03/2022	02/22/2032
031162-DE-7	AMGEN INC			1	2.A FE	2,992,680	87.6160	2,628,480	3,000,000	2,993,121	0	441	0	0	3.350	3.378	FA	36,013	50,250	02/17/2022	02/22/2032
031162-DJ-6	AMGEN INC			1	2.A FE	10,000,700	92.8250	9,282,500	10,000,000	10,000,575	0	(125)	0	0	4.200	4.198	MS	155,167	0	08/16/2022	03/01/2033

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
032095-AG-6	AMPHENOL CORP			1	1.G FE	998,880	97.8150	978,150	1,000,000	999,749	0	169	0	0	3.200	3.218	AO	8,000	32,000	03/29/2017	04/01/2024
032095-AH-4	AMPHENOL CORP			1	1.G FE	2,997,120	95.7430	2,872,290	3,000,000	2,997,906	0	264	0	0	4.350	4.362	JD	10,875	130,500	01/07/2019	06/01/2029
032095-AL-5	AMPHENOL CORP			1	2.A FE	14,945,100	79.4750	11,921,250	15,000,000	14,951,382	0	4,986	0	0	2.200	2.241	MS	97,167	330,917	09/07/2021	09/15/2031
032177-AH-0	AMSTED INDUSTRIES (144A)			1	3.C FE	500,000	95.2610	476,305	500,000	476,305	(23,695)	0	0	0	5.625	5.625	JJ	14,063	28,125	05/21/2019	07/01/2027
032177-AJ-6	AMSTED INDUSTRIES (144A)			1	3.C FE	2,055,000	85.7350	1,714,700	2,000,000	1,714,700	(328,509)	(7,053)	0	0	4.625	4.171	MN	11,819	92,500	04/16/2021	05/15/2030
032177-AJ-6	AMSTED INDUSTRIES (144A)			1	3.C FE	2,037,500	85.7350	1,714,700	2,000,000	1,714,700	(314,942)	(4,821)	0	0	4.625	4.311	MN	11,819	92,500	05/12/2021	05/15/2030
032177-AJ-6	AMSTED INDUSTRIES (144A)			1	3.C FE	2,020,000	85.7350	1,714,700	2,000,000	1,714,700	(298,819)	(2,196)	0	0	4.625	4.481	MN	11,819	92,500	12/16/2019	05/15/2030
032177-AJ-6	AMSTED INDUSTRIES (144A)			1	3.C FE	500,000	85.7350	428,675	500,000	428,675	(71,325)	0	0	0	4.625	4.625	MN	2,955	23,125	12/09/2019	05/15/2030
032177-AJ-6	AMSTED INDUSTRIES (144A)			1	3.C FE	425,000	85.7350	428,675	500,000	425,606	0	606	0	0	4.625	7.265	MN	2,955	0	11/29/2022	05/15/2030
032177-AJ-6	AMSTED INDUSTRIES (144A)			1	3.C FE	840,000	85.7350	857,350	1,000,000	841,715	0	1,715	0	0	4.625	7.452	MN	5,910	0	11/17/2022	05/15/2030
032654-AN-5	ANALOG DEVICES INC			1	1.G FE	1,011,120	95.5040	955,040	1,000,000	1,005,130	0	(1,285)	0	0	3.500	3.351	JD	2,528	35,000	01/04/2018	12/05/2026
032654-AN-5	ANALOG DEVICES INC			1	1.G FE	1,936,155	95.5040	1,862,328	1,950,000	1,943,304	0	1,552	0	0	3.500	3.594	JD	4,929	68,250	01/31/2018	12/05/2026
032654-AU-9	ANALOG DEVICES INC			1	1.G FE	4,970,250	84.9210	4,246,050	5,000,000	4,975,197	0	4,048	0	0	1.700	1.790	AO	21,250	84,056	09/28/2021	10/01/2028
032654-AV-7	ANALOG DEVICES INC			1	1.G FE	5,019,400	81.0070	4,050,350	5,000,000	5,017,066	0	(1,826)	0	0	2.100	2.055	AO	26,250	103,833	09/29/2021	10/01/2031
032654-AV-7	ANALOG DEVICES INC			1	1.G FE	10,037,000	81.0070	8,100,700	10,000,000	10,032,577	0	(3,485)	0	0	2.100	2.058	AO	52,500	207,667	09/29/2021	10/01/2031
032654-AV-7	ANALOG DEVICES INC			1	1.G FE	4,992,900	81.0070	4,050,350	5,000,000	4,993,571	0	649	0	0	2.100	2.115	AO	26,250	103,833	11/29/2021	10/01/2031
032654-AV-7	ANALOG DEVICES INC			1	1.G FE	1,995,880	81.0070	1,620,140	2,000,000	1,996,317	0	374	0	0	2.100	2.123	AO	10,500	41,533	10/18/2021	10/01/2031
032654-AZ-8	ANALOG DEVICES INC (144A)			1	1.G FE	918,400	94.3400	943,400	1,000,000	922,025	0	3,625	0	0	3.450	5.443	JD	1,533	17,250	10/07/2022	06/15/2027
035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC		C	1	2.A FE	2,000,800	95.3620	1,907,240	2,000,000	2,000,436	0	(76)	0	0	4.000	3.995	AO	17,333	80,000	03/23/2018	04/13/2028
035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC		C	1	2.A FE	1,984,320	95.3620	1,907,240	2,000,000	1,990,862	0	1,503	0	0	4.000	4.096	AO	17,333	80,000	03/20/2018	04/13/2028
035240-AQ-3	ANHEUSER-BUSCH INBEV WORLDWIDE INC		C	1	2.A FE	4,984,250	98.9230	4,946,150	5,000,000	4,989,435	0	1,449	0	0	4.750	4.790	JJ	104,236	237,500	01/10/2019	01/23/2029
00229*-AA-3	AP TUNDRA HOLDINGS LLC		C	1	2.A PL	77,322,897	96.4770	74,598,811	77,322,897	77,322,897	0	0	0	0	4.750	4.750	FA	1,387,516	3,672,838	12/23/2020	02/15/2042
037735-CU-9	APPALACHIAN POWER CO			1	1.G FE	805,970	96.4670	791,029	820,000	814,570	0	2,104	0	0	3.400	3.688	JD	2,323	27,880	08/29/2018	06/01/2025
037735-CU-9	APPALACHIAN POWER CO			1	1.G FE	1,477,990	96.4670	1,470,157	1,524,000	1,506,726	0	6,677	0	0	3.400	3.895	JD	4,318	51,816	05/17/2018	06/01/2025
037735-CW-5	APPALACHIAN POWER CO			1	2.A FE	994,900	93.7690	937,690	1,000,000	997,537	0	505	0	0	3.300	3.360	JD	2,750	33,000	05/08/2017	06/01/2027
037735-CW-5	APPALACHIAN POWER CO			1	2.A FE	2,880,210	93.7690	2,813,070	3,000,000	2,934,338	0	13,382	0	0	3.300	3.843	JD	8,250	99,000	09/12/2018	06/01/2027
037833-AK-6	APPLE INC			1	1.B FE	998,670	99.2130	992,130	1,000,000	999,918	0	130	0	0	2.400	2.415	MN	3,867	24,000	04/30/2013	05/03/2023
037833-AK-6	APPLE INC			1	1.B FE	493,621	99.2130	496,065	500,000	499,689	0	842	0	0	2.400	2.575	MN	1,933	12,000	03/24/2015	05/03/2023
037833-AS-9	APPLE INC			1	1.B FE	531,751	98.2310	491,155	500,000	505,175	0	(3,732)	0	0	3.450	2.661	MN	2,635	17,250	03/24/2015	05/06/2024
037833-AS-9	APPLE INC			1	1.B FE	2,997,480	98.2310	2,946,930	3,000,000	2,999,514	0	279	0	0	3.450	3.460	MN	15,813	103,500	04/29/2014	05/06/2024
037833-AZ-3	APPLE INC			1	1.B FE	998,590	95.6850	956,850	1,000,000	999,661	0	149	0	0	2.500	2.516	FA	9,861	25,000	02/02/2015	02/09/2025
037833-BG-4	APPLE INC			1	1.B FE	996,520	96.7070	967,070	1,000,000	999,048	0	371	0	0	3.200	3.241	MN	4,267	32,000	05/06/2015	05/13/2025
037833-BY-5	APPLE INC			1	1.B FE	1,059,420	96.1840	961,840	1,000,000	1,020,370	0	(6,700)	0	0	3.250	2.516	FA	11,556	32,500	10/11/2016	02/23/2026
037833-BY-5	APPLE INC			1	1.B FE	997,800	96.1840	961,840	1,000,000	999,202	0	229	0	0	3.250	3.276	FA	11,556	32,500	02/16/2016	02/23/2026
037833-CJ-7	APPLE INC			1	1.B FE	2,000,000	95.7620	1,915,240	2,000,000	2,000,000	0	0	0	0	3.350	3.350	FA	26,428	67,000	02/02/2017	02/09/2027
037833-DK-3	APPLE INC			1	1.B FE	1,994,180	93.5030	1,870,060	2,000,000	1,996,901	0	574	0	0	3.000	3.034	MN	8,000	60,000	11/06/2017	11/13/2027
037833-ED-8	APPLE INC			1	1.B FE	9,997,200	80.7390	8,073,900	10,000,000	9,997,678	0	259	0	0	1.650	1.653	FA	65,542	165,000	02/01/2021	02/08/2031
037833-EJ-5	APPLE INC LS:722K	LS		1	1.B FE	5,011,250	80.2070	4,010,350	5,000,000	5,009,708	0	(1,073)	0	0	1.700	1.674	FA	34,472	85,000	08/02/2021	08/05/2031
037833-EJ-5	APPLE INC LS:2.2M	LS		1	1.B FE	14,937,000	80.2070	12,031,050	15,000,000	14,945,070	0	5,865	0	0	1.700	1.745	FA	103,417	255,000	07/29/2021	08/05/2031
038222-AL-9	APPLIED MATERIALS			1	1.F FE	1,022,520	95.1080	951,080	1,000,000	1,010,660	0	(2,472)	0	0	3.300	3.015	AO	8,250	33,000	11/22/2017	04/01/2027
038222-AL-9	APPLIED MATERIALS			1	1.F FE	996,450	95.1080	951,080	1,000,000	998,315	0	356	0	0	3.300	3.342	AO	8,250	33,000	03/28/2017	04/01/2027
038222-AN-5	APPLIED MATERIALS			1	1.F FE	9,711,800	81.7760	8,177,600	10,000,000	9,760,717	0	29,511	0	0	1.750	2.099	JD	14,583	175,000	04/28/2021	06/01/2030
038522-AP-3	ARAMARK SERVICES INC (144A)			1	4.A FE	505,000	97.7330	488,665	500,000	488,665	(11,537)	(1,099)	0	0	5.000	4.777	AO	6,250	25,000	02/13/2018	04/01/2025
039482-AB-0	ARCHER-DANIELS-MIDLAND			1	1.F FE	6,151,615	90.4260	5,758,328	6,368,000	6,162,036	0	10,420	0	0	3.250	3.764	MS	54,040	103,480	07/26/2022	03/27/2030
03969Y-AA-6	ARDAGH METAL PACKAGING (144A)		C	1	3.B FE	1,001,250	85.0710	850,710	1,000,000	850,710	(139,255)	(245)	0	0	3.250	3.222	MN	4,153	32,500	02/26/2021	09/01/2028

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
03969Y-AA-6	ARDAGH METAL PACKAGING (144A)		C	1	3.B FE	500,000	85.0710	425,355	500,000	425,355	(69,750)	0	0	0	3.250	3.250	MN	2,076	16,250	02/26/2021	09/01/2028
03969Y-AA-6	ARDAGH METAL PACKAGING (144A)		C	1	3.B FE	985,000	85.0710	850,710	1,000,000	850,710	(137,555)	1,844	0	0	3.250	3.480	MN	4,153	32,500	03/16/2021	09/01/2028
03969Y-AB-4	ARDAGH METAL PACKAGING (144A)	LS	C	1	4.B FE	501,875	79.4400	397,200	500,000	397,200	(98,611)	(354)	0	0	4.000	3.917	MN	2,556	20,000	02/26/2021	09/01/2029
03969Y-AB-4	ARDAGH METAL PACKAGING (144A)	LS	C	1	4.B FE	500,000	79.4400	397,200	500,000	397,200	(98,965)	0	0	0	4.000	4.000	MN	2,556	20,000	02/26/2021	09/01/2029
03969Y-AB-4	ARDAGH METAL PACKAGING (144A)	LS	C	1	4.B FE	993,750	79.4400	794,400	1,000,000	794,400	(198,627)	697	0	0	4.000	4.094	MN	5,111	40,000	11/02/2021	09/01/2029
03969Y-AC-2	ARDAGH METAL PACKAGING (144A)		C	1	3.B FE	500,000	98.0190	490,095	500,000	490,095	(9,905)	0	0	0	6.000	6.000	JD	1,250	15,583	06/01/2022	06/15/2027
040555-CQ-5	ARIZONA PUBLIC SERVICE CO			1	1.G FE	1,998,160	96.8490	1,936,980	2,000,000	1,999,667	0	204	0	0	3.350	3.361	JD	2,978	67,000	06/09/2014	06/15/2024
040555-CV-4	ARIZONA PUBLIC SERVICE CO			1	1.G FE	995,370	90.3690	903,690	1,000,000	998,119	0	472	0	0	2.550	2.603	MS	7,508	25,500	09/15/2016	09/15/2026
040555-CZ-5	ARIZONA PUBLIC SERVICE CO			1	1.G FE	6,990,830	83.5980	5,851,860	7,000,000	6,993,544	867	0	0	0	2.600	2.615	FA	68,756	182,000	08/12/2019	08/15/2029
045054-AF-0	ASHTEAD CAPITAL INC (144A)		C	1	2.C FE	1,932,500	93.5900	1,871,800	2,000,000	1,963,093	0	6,952	0	0	4.375	4.824	FA	33,056	87,500	03/02/2018	08/15/2027
00206R-GQ-9	AT&T INC			1	2.B FE	3,418,830	94.3960	2,831,880	3,000,000	3,346,869	0	(45,785)	0	0	4.300	2.460	FA	48,733	129,000	05/27/2021	02/15/2030
00206R-GQ-9	AT&T INC			1	2.B FE	4,517,960	94.3960	3,775,840	4,000,000	4,452,325	0	(59,614)	0	0	4.300	2.498	FA	64,978	172,000	11/22/2021	02/15/2030
00206R-GQ-9	AT&T INC			1	2.B FE	5,653,300	94.3960	4,719,800	5,000,000	5,535,443	0	(70,316)	0	0	4.300	2.589	FA	81,222	215,000	04/20/2021	02/15/2030
00206R-HN-5	AT&T INC				2.B FE	1,327,629	100.2260	1,124,536	1,122,000	1,126,913	0	(58,919)	0	0	9.150	3.737	FA	42,776	102,663	06/05/2019	02/01/2023
00206R-HT-2	AT&T INC			1	2.B FE	1,010,630	97.6140	976,140	1,000,000	1,004,993	0	(1,659)	0	0	3.875	3.686	JJ	17,868	38,750	06/05/2019	01/15/2026
00206R-HV-7	AT&T INC			1	2.B FE	1,908,600	93.1730	1,863,460	2,000,000	1,951,559	0	12,586	0	0	2.950	3.686	JJ	27,206	59,000	06/05/2019	07/15/2026
00206R-KH-4	AT&T INC			2	2.B FE	4,009,880	78.6410	3,145,640	4,000,000	4,008,635	0	(873)	0	0	2.250	2.223	FA	37,500	90,000	08/03/2021	02/01/2032
00206R-KH-4	AT&T INC			2	2.B FE	4,988,900	78.6410	3,932,050	5,000,000	4,990,158	0	961	0	0	2.250	2.273	FA	46,875	112,500	08/30/2021	02/01/2032
048303-CH-2	ATLANTIC CITY ELECTRIC			1	1.F FE	882,403	95.4000	834,750	875,000	879,574	0	(726)	0	0	4.000	3.894	AO	7,389	35,000	11/20/2018	10/15/2028
048303-CH-2	ATLANTIC CITY ELECTRIC			1	1.F FE	3,996,080	95.4000	3,816,000	4,000,000	3,997,349	0	370	0	0	4.000	4.012	AO	33,778	160,000	10/09/2018	10/15/2028
048303-CJ-8	ATLANTIC CITY ELECTRIC			1	1.F FE	3,993,600	81.6800	3,267,200	4,000,000	3,994,584	0	586	0	0	2.300	2.318	MS	27,089	92,000	04/12/2021	03/15/2031
049560-AN-5	ATMOS ENERGY CORP			1	1.E FE	1,004,060	93.4850	934,850	1,000,000	1,001,901	0	(414)	0	0	3.000	2.952	JD	1,333	30,000	06/06/2017	06/15/2027
049560-AN-5	ATMOS ENERGY CORP			1	1.E FE	997,250	93.4850	934,850	1,000,000	998,667	0	274	0	0	3.000	3.032	JD	1,333	30,000	06/05/2017	06/15/2027
049560-AN-5	ATMOS ENERGY CORP			1	1.E FE	2,838,510	93.4850	2,804,550	3,000,000	2,913,350	0	17,567	0	0	3.000	3.709	JD	4,000	90,000	06/13/2018	06/15/2027
049560-AT-2	ATMOS ENERGY CORP			2	1.G FE	2,017,660	78.1300	1,562,600	2,000,000	2,013,980	0	(1,686)	0	0	1.500	1.405	JJ	13,833	30,000	10/15/2020	01/15/2031
049560-AT-2	ATMOS ENERGY CORP			2	1.G FE	1,005,930	78.1300	781,300	1,000,000	1,004,704	0	(566)	0	0	1.500	1.436	JJ	6,917	15,000	10/27/2020	01/15/2031
049560-AT-2	ATMOS ENERGY CORP			2	1.G FE	4,358,050	78.1300	3,445,533	4,410,000	4,367,618	0	4,895	0	0	1.500	1.628	JJ	30,503	66,150	01/08/2021	01/15/2031
052769-AD-8	AUTODESK INC			1	2.A FE	996,370	98.8500	988,500	1,000,000	998,944	0	391	0	0	4.375	4.420	JD	1,944	43,750	06/02/2015	06/15/2025
052769-AE-6	AUTODESK INC			1	2.A FE	961,547	93.8410	892,428	951,000	957,092	0	(1,323)	0	0	3.500	3.336	JD	1,479	33,285	06/26/2019	06/15/2027
052769-AE-6	AUTODESK INC			1	2.A FE	2,112,083	93.8410	2,036,350	2,170,000	2,136,091	0	6,838	0	0	3.500	3.885	JD	3,376	75,950	04/22/2019	06/15/2027
052769-AE-6	AUTODESK INC			1	2.A FE	955,830	93.8410	938,410	1,000,000	976,812	0	4,653	0	0	3.500	4.074	JD	1,556	35,000	02/16/2018	06/15/2027
052769-AE-6	AUTODESK INC			1	2.A FE	900,843	93.8410	914,011	974,000	932,171	0	8,282	0	0	3.500	4.576	JD	1,515	34,090	12/11/2018	06/15/2027
052769-AG-1	AUTODESK INC			1	2.A FE	5,241,650	86.2020	4,310,100	5,000,000	5,200,550	0	(26,039)	0	0	2.850	2.231	JJ	65,708	142,500	05/26/2021	01/15/2030
052769-AG-1	AUTODESK INC			1	2.A FE	1,002,950	86.2020	862,020	1,000,000	1,002,150	0	(273)	0	0	2.850	2.816	JJ	13,142	28,500	01/08/2020	01/15/2030
052769-AG-1	AUTODESK INC			1	2.A FE	1,995,500	86.2020	1,724,040	2,000,000	1,996,693	0	416	0	0	2.850	2.876	JJ	26,283	57,000	01/07/2020	01/15/2030
052769-AH-9	AUTODESK INC			1	2.A FE	6,979,000	80.1420	5,609,940	7,000,000	6,981,471	0	2,174	0	0	2.400	2.433	JD	7,467	199,733	10/05/2021	12/15/2031
053015-AE-3	AUTOMATIC DATA PROCESSING			1	1.D FE	998,910	96.9510	969,510	1,000,000	999,632	0	116	0	0	3.375	3.388	MS	9,938	33,750	09/08/2015	09/15/2025
053015-AE-3	AUTOMATIC DATA PROCESSING			1	1.D FE	3,959,680	96.9510	3,878,040	4,000,000	3,982,970	0	5,847	0	0	3.375	3.540	MS	39,750	135,000	10/09/2018	09/15/2025
053015-AF-0	AUTOMATIC DATA PROCESSING			1	1.D FE	2,992,380	78.3900	2,351,700	3,000,000	2,994,089	0	728	0	0	1.250	1.277	MS	12,500	37,500	08/11/2020	09/01/2030
053015-AG-8	AUTOMATIC DATA PROCESSING			1	1.D FE	4,996,700	86.9890	4,349,450	5,000,000	4,997,410	0	451	0	0	1.700	1.710	MN	10,861	85,000	05/12/2021	05/15/2028
05329W-AM-4	AUTONATION INC			1	2.C FE	1,993,260	97.3730	1,947,460	2,000,000	1,997,725	0	718	0	0	4.500	4.542	AO	22,500	90,000	09/16/2015	10/01/2025
05329W-AN-2	AUTONATION INC			1	2.C FE	1,997,520	96.0440	1,920,880	2,000,000	1,999,223	0	365	0	0	3.500	3.520	MN	8,944	70,000	11/07/2017	11/15/2024
05329W-AP-7	AUTONATION INC			1	2.C FE	999,250	90.8630	908,630	1,000,000	999,569	0	73	0	0	3.800	3.809	MN	4,856	38,000	11/07/2017	11/15/2027
053332-AR-3	AUTOZONE INC			1	2.B FE	1,045,110	95.9290	959,290	1,000,000	1,011,911	0	(5,613)	0	0	3.250	2.646	AO	6,861	32,500	08/25/2016	04/15/2025
053332-AR-3	AUTOZONE INC			1	2.B FE	997,310	95.9290	959,290	1,000,000	999,268	0	290	0	0	3.250	3.282	AO	6,861	32,500	04/20/2015	04/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
053332-AR-3	AUTOZONE INC			1	2.B FE	980,080	95.9290	959,290	1,000,000	993,730	0	2,571	0	0	3.250	3.536	AO	6,861	32,500	03/21/2017	04/15/2025
053332-AT-9	AUTOZONE INC			1	2.B FE	999,740	94.5700	945,700	1,000,000	999,878	0	26	0	0	3.125	3.128	AO	6,076	31,250	04/18/2016	04/21/2026
053332-AV-4	AUTOZONE INC			1	2.B FE	999,950	95.5370	955,370	1,000,000	1,000,000	0	0	0	0	3.750	3.750	JD	3,125	37,500	04/06/2017	06/01/2027
05348E-AU-3	AVALONBAY COMMUNITIES			1	1.G FE	313,334	97.3890	306,775	315,000	314,606	0	195	0	0	3.500	3.568	MN	1,409	11,025	09/23/2015	11/15/2024
05348E-AW-9	AVALONBAY COMMUNITIES			1	1.G FE	976,200	95.6910	956,910	1,000,000	990,108	0	3,186	0	0	3.500	3.866	MN	4,472	35,000	04/23/2018	11/15/2025
05348E-AX-7	AVALONBAY COMMUNITIES			1	1.G FE	999,660	93.0770	930,770	1,000,000	999,854	0	36	0	0	2.950	2.954	MN	3,769	29,500	05/04/2016	05/11/2026
05348E-AY-5	AVALONBAY COMMUNITIES			1	1.G FE	1,993,780	91.7490	1,834,980	2,000,000	1,997,384	0	631	0	0	2.900	2.936	AO	12,244	58,000	09/26/2016	10/15/2026
05348E-BA-6	AVALONBAY COMMUNITIES			1	1.G FE	996,540	93.0500	930,500	1,000,000	998,320	0	345	0	0	3.350	3.391	MN	4,281	33,500	05/03/2017	05/15/2027
05348E-BC-2	AVALONBAY COMMUNITIES			1	1.G FE	2,835,300	91.5930	2,747,790	3,000,000	2,907,141	0	16,378	0	0	3.200	3.882	JJ	44,267	96,000	04/18/2018	01/15/2028
053611-AK-5	AVERY DENNISON			1	2.B FE	4,978,500	82.5600	4,128,000	5,000,000	4,983,700	0	1,973	0	0	2.650	2.698	AO	22,083	132,500	03/04/2020	04/30/2030
05368V-AA-4	AVIENT CORP (144A)			1	3.C FE	500,000	97.8880	489,440	500,000	489,440	(10,560)	0	0	0	7.125	7.125	FA	13,953	0	07/27/2022	08/01/2030
73179P-AM-8	AVIENT CORP (144A)			2	3.C FE	993,750	97.6720	976,720	1,000,000	976,720	(17,769)	739	0	0	5.750	5.999	MN	7,347	28,750	08/26/2022	05/15/2025
73179P-AM-8	AVIENT CORP (144A)			2	3.C FE	708,645	97.6720	697,378	714,000	697,378	(11,911)	644	0	0	5.750	6.048	MN	5,246	20,528	08/23/2022	05/15/2025
73179P-AM-8	AVIENT CORP (144A)			2	3.C FE	494,375	97.6720	488,360	500,000	488,360	(6,662)	647	0	0	5.750	6.204	MN	3,674	14,375	08/31/2022	05/15/2025
73179P-AM-8	AVIENT CORP (144A)			2	3.C FE	962,500	97.6720	976,720	1,000,000	965,706	0	3,206	0	0	5.750	7.347	MN	7,347	28,750	09/29/2022	05/15/2025
05453G-AC-9	AXALTA COATING SYSTEMS			1	4.A FE	1,250,000	82.6390	1,032,988	1,250,000	1,032,988	(178,225)	0	0	0	3.375	3.375	FA	15,938	42,188	11/09/2020	02/15/2029
05453G-AC-9	AXALTA COATING SYSTEMS			1	4.A FE	1,715,000	82.6390	1,446,183	1,750,000	1,446,183	(253,429)	3,914	0	0	3.375	3.662	FA	22,313	59,063	01/27/2021	02/15/2029
05453G-AC-9	AXALTA COATING SYSTEMS			1	4.A FE	1,920,000	82.6390	1,652,780	2,000,000	1,652,780	(278,606)	9,697	0	0	3.375	4.012	FA	25,500	67,500	10/26/2021	02/15/2029
05453G-AC-9	AXALTA COATING SYSTEMS			1	4.A FE	861,250	82.6390	826,390	1,000,000	826,390	(35,694)	834	0	0	3.375	6.107	FA	12,750	0	12/13/2022	02/15/2029
05454N-AA-7	AXALTA COATING/DUTCH HLD BV (1 LS:980K	LS		1	4.A FE	1,680,000	92.5950	1,620,413	1,750,000	1,620,413	(68,393)	8,805	0	0	4.750	5.648	JD	3,694	83,125	04/05/2022	06/15/2027
05454N-AA-7	AXALTA COATING/DUTCH HLD BV (1 LS:560K	LS		1	4.A FE	947,500	92.5950	925,950	1,000,000	925,950	(21,964)	414	0	0	4.750	6.101	JD	2,111	0	12/13/2022	06/15/2027
05508R-AE-6	B&G FOODS INC			1	5.A FE	2,055,000	87.8390	1,756,780	2,000,000	1,756,780	(245,794)	(11,251)	0	0	5.250	4.668	AO	26,250	105,000	11/01/2017	04/01/2025
05508R-AE-6	B&G FOODS INC			1	5.A FE	1,026,250	87.8390	878,390	1,000,000	878,390	(122,832)	(5,377)	0	0	5.250	4.694	AO	13,125	52,500	11/01/2017	04/01/2025
05508R-AE-6	B&G FOODS INC			1	5.A FE	1,010,000	87.8390	878,390	1,000,000	878,390	(121,980)	(2,134)	0	0	5.250	5.034	AO	13,125	52,500	11/08/2017	04/01/2025
05508R-AE-6	B&G FOODS INC			1	5.A FE	1,000,000	87.8390	878,390	1,000,000	878,390	(121,610)	0	0	0	5.250	5.250	AO	13,125	52,500	03/29/2017	04/01/2025
05508R-AE-6	B&G FOODS INC			1	5.A FE	973,750	87.8390	878,390	1,000,000	878,390	(110,566)	4,434	0	0	5.250	5.776	AO	13,125	52,500	04/09/2019	04/01/2025
05523U-AK-6	BAE SYSTEMS HOLDINGS (144A)		C	1	2.A FE	997,030	97.7140	977,140	1,000,000	999,346	0	327	0	0	3.800	3.836	AO	8,867	38,000	09/30/2014	10/07/2024
05523U-AP-5	BAE SYSTEMS HOLDINGS (144A)		C	1	2.A FE	1,976,400	96.5210	1,930,420	2,000,000	1,992,015	0	2,488	0	0	3.850	3.994	JD	3,422	77,000	12/03/2015	12/15/2025
05723K-AE-0	BAKER HUGHES INC			1	1.G FE	2,000,000	92.5420	1,850,840	2,000,000	2,000,000	0	0	0	0	3.337	3.337	JD	2,966	66,740	12/06/2017	12/15/2027
058498-AW-6	BALL CORP			1	3.A FE	1,000,000	80.0200	800,200	1,000,000	800,200	(171,530)	0	0	0	2.875	2.875	FA	10,861	28,750	08/10/2020	08/15/2030
058498-AW-6	BALL CORP			1	3.A FE	1,905,000	80.0200	1,600,400	2,000,000	1,600,400	(314,874)	9,533	0	0	2.875	3.512	FA	21,722	57,500	11/29/2021	08/15/2030
058498-AX-4	BALL CORP LS:1.1M	LS		1	3.A FE	3,022,500	80.4430	2,413,290	3,000,000	2,413,290	(551,570)	(2,020)	0	0	3.125	3.035	MS	27,604	94,010	09/14/2021	09/15/2031
058498-AX-4	BALL CORP LS:358K	LS		1	3.A FE	1,000,000	80.4430	804,430	1,000,000	804,430	(184,530)	0	0	0	3.125	3.125	MS	9,201	31,337	09/09/2021	09/15/2031
058498-AY-2	BALL CORP			1	3.A FE	500,000	102.8470	514,235	500,000	500,000	0	0	0	0	6.875	6.875	JJ	3,438	0	11/09/2022	03/15/2028
059165-EG-1	BALTIMORE GAS & ELECTRIC			1	1.F FE	948,820	92.3460	923,460	1,000,000	976,911	0	5,933	0	0	2.400	3.078	FA	9,067	24,000	12/18/2017	08/15/2026
059165-EN-6	BALTIMORE GAS & ELECTRIC			1	1.F FE	2,519,075	81.2600	2,031,500	2,500,000	2,516,292	0	(1,793)	0	0	2.250	2.162	JD	2,500	56,250	06/09/2021	06/15/2031
06051G-FB-0	BANK OF AMERICA CORP				1.G FE	1,003,580	99.1800	991,800	1,000,000	1,000,430	0	(409)	0	0	4.125	4.081	JJ	18,219	41,250	01/16/2014	01/22/2024
06051G-FB-0	BANK OF AMERICA CORP				1.G FE	1,998,540	99.1800	1,983,600	2,000,000	1,999,772	0	167	0	0	4.125	4.134	JJ	36,438	82,500	01/15/2014	01/22/2024
06051G-FF-1	BANK OF AMERICA CORP				1.G FE	996,250	98.7880	987,880	1,000,000	999,395	0	425	0	0	4.000	4.046	AO	10,000	40,000	03/27/2014	04/01/2024
06051G-FS-3	BANK OF AMERICA CORP				1.G FE	1,018,000	97.4370	974,370	1,000,000	1,005,377	0	(1,959)	0	0	3.875	3.654	FA	16,146	38,750	10/14/2015	08/01/2025
06051G-FS-3	BANK OF AMERICA CORP				1.G FE	998,190	97.4370	974,370	1,000,000	999,438	0	193	0	0	3.875	3.897	FA	16,146	38,750	07/27/2015	08/01/2025
06051G-FX-2	BANK OF AMERICA CORP			1	1.G FE	1,006,810	95.5560	955,560	1,000,000	1,002,472	0	(706)	0	0	3.500	3.419	AO	7,000	35,000	04/15/2016	04/19/2026
06051G-FX-2	BANK OF AMERICA CORP			1	1.G FE	998,330	95.5560	955,560	1,000,000	999,345	0	174	0	0	3.500	3.520	AO	7,000	35,000	04/14/2016	04/19/2026
06051G-GA-1	BANK OF AMERICA CORP			1	1.G FE	1,005,790	92.5000	925,000	1,000,000	1,002,389	0	(589)	0	0	3.248	3.180	AO	6,316	32,480	10/18/2016	10/21/2027
06051G-GF-0	BANK OF AMERICA CORP			1	1.G FE	1,000,000	93.4540	934,540	1,000,000	1,000,000	0	0	0	0	3.824	3.824	JJ	17,102	38,240	01/17/2017	01/20/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06051G-GL-7	BANK OF AMERICA CORP			1	1.G FE	2,000,000	92.6900	1,853,800	2,000,000	2,000,000	0	0	0	0	3.705	3.705	AO	13,791	74,100	04/19/2017	04/24/2028
06051G-GR-4	BANK OF AMERICA CORP			1	1.G FE	2,023,120	92.2160	1,844,320	2,000,000	2,011,931	0	(2,385)	0	0	3.593	3.450	JJ	31,938	71,860	12/20/2017	07/21/2028
06051G-GR-4	BANK OF AMERICA CORP			1	1.G FE	2,000,000	92.2160	1,844,320	2,000,000	2,000,000	0	0	0	0	3.593	3.593	JJ	31,938	71,860	07/18/2017	07/21/2028
06051G-GT-0	BANK OF AMERICA CORP			1	1.G FE	1,000,000	95.8680	958,680	1,000,000	1,000,000	0	0	0	0	3.093	3.093	AO	7,733	30,930	09/13/2017	10/01/2025
06051G-GZ-6	BANK OF AMERICA CORP			1	1.G FE	1,002,480	95.4250	954,250	1,000,000	1,000,776	0	(365)	0	0	3.366	3.326	JJ	14,773	33,660	01/19/2018	01/23/2026
06051G-GZ-6	BANK OF AMERICA CORP			1	1.G FE	1,000,740	95.4250	954,250	1,000,000	1,000,222	0	(109)	0	0	3.366	3.354	JJ	14,773	33,660	01/22/2018	01/23/2026
06051G-GZ-6	BANK OF AMERICA CORP			1	1.G FE	2,000,000	95.4250	1,908,500	2,000,000	2,000,000	0	0	0	0	3.366	3.366	JJ	29,546	67,320	01/18/2018	01/23/2026
06051G-HD-4	BANK OF AMERICA CORP			2	1.F FE	1,127,000	90.7210	1,022,426	1,127,000	1,127,000	0	0	0	0	3.419	3.419	JD	1,177	38,532	12/20/2017	12/20/2028
06051G-HG-7	BANK OF AMERICA CORP			1	1.F FE	3,000,000	92.4480	2,773,440	3,000,000	3,000,000	0	0	0	0	3.970	3.970	MS	38,377	119,100	02/28/2018	03/05/2029
06051G-HV-4	BANK OF AMERICA CORP			1	1.G FE	3,000,000	86.2140	2,586,420	3,000,000	3,000,000	0	0	0	0	3.194	3.194	JJ	42,054	95,820	07/18/2019	07/23/2030
06051G-HX-0	BANK OF AMERICA CORP			1	1.G FE	5,291,600	83.8660	4,193,300	5,000,000	5,234,106	0	(31,627)	0	0	2.884	2.141	AO	27,638	144,200	02/25/2021	10/22/2030
06051G-JP-5	BANK OF AMERICA CORP			1	1.G FE	10,000,000	80.2800	8,028,000	10,000,000	10,000,000	0	0	0	0	2.651	2.651	MS	81,003	265,100	03/08/2021	03/11/2032
06051G-JT-7	BANK OF AMERICA CORP			1	1.G FE	10,000,000	80.2780	8,027,800	10,000,000	10,000,000	0	0	0	0	2.687	2.687	AO	51,501	268,700	04/16/2021	04/22/2032
06051G-LC-1	BANK OF AMERICA CORP			1	1.G FE	3,000,000	103.4260	3,102,780	3,000,000	3,000,000	0	0	0	0	6.204	6.204	MN	26,367	0	11/07/2022	11/10/2028
06405L-AC-5	BANK OF NEW YORK MELLON LS:1.0M	LS		2	1.C FE	4,000,000	100.3360	4,013,440	4,000,000	4,000,000	0	0	0	0	5.224	5.224	MN	22,637	0	11/15/2022	11/21/2025
06406H-CQ-0	BANK OF NEW YORK MELLON			2	1.F FE	1,995,260	97.9680	1,959,360	2,000,000	1,998,581	0	433	0	0	3.950	3.975	MN	9,436	79,000	11/13/2013	11/18/2025
06406H-CS-6	BANK OF NEW YORK MELLON			2	1.F FE	1,000,750	98.5170	985,170	1,000,000	1,000,085	0	(84)	0	0	3.650	3.641	FA	14,904	36,500	01/29/2014	02/04/2024
06406H-CS-6	BANK OF NEW YORK MELLON			2	1.F FE	996,350	98.5170	985,170	1,000,000	999,508	0	411	0	0	3.650	3.694	FA	14,904	36,500	01/28/2014	02/04/2024
06406H-CV-9	BANK OF NEW YORK MELLON			2	1.F FE	1,998,980	98.0140	1,960,280	2,000,000	1,999,786	0	112	0	0	3.400	3.406	MN	8,689	68,000	05/02/2014	05/15/2024
06406H-CX-5	BANK OF NEW YORK MELLON			2	1.F FE	1,993,060	97.3140	1,946,280	2,000,000	1,998,596	0	757	0	0	3.250	3.291	MS	19,861	65,000	09/04/2014	09/11/2024
06406H-DA-4	BANK OF NEW YORK MELLON			2	1.F FE	970,890	96.4620	964,620	1,000,000	992,556	0	3,278	0	0	3.000	3.361	FA	10,583	30,000	08/26/2015	02/24/2025
06406R-AB-3	BANK OF NEW YORK MELLON			2	1.F FE	1,000,000	93.7240	937,240	1,000,000	1,000,000	0	0	0	0	3.442	3.442	FA	13,768	34,420	01/31/2017	02/07/2028
06406R-AR-8	BANK OF NEW YORK MELLON			2	1.F FE	14,994,450	78.0930	11,713,950	15,000,000	14,995,417	0	519	0	0	1.650	1.654	JJ	105,188	247,500	01/21/2021	01/28/2031
06406R-AU-1	BANK OF NEW YORK MELLON			2	1.F FE	4,989,550	84.4760	4,223,800	5,000,000	4,991,827	0	1,395	0	0	1.650	1.680	JJ	38,271	82,500	04/20/2021	07/14/2028
06406R-AU-1	BANK OF NEW YORK MELLON			2	1.F FE	9,973,700	84.4760	8,447,600	10,000,000	9,979,447	0	3,509	0	0	1.650	1.688	JJ	76,542	165,000	04/19/2021	07/14/2028
06406R-AZ-0	BANK OF NEW YORK MELLON CORP			2	1.F FE	4,997,000	83.8050	4,190,250	5,000,000	4,997,408	0	365	0	0	1.900	1.909	JJ	41,167	71,250	10/20/2021	01/25/2029
05526D-BB-0	BAT CAPITAL CORP		C	1	2.B FE	3,000,000	91.3530	2,740,616	3,000,000	3,000,000	0	0	0	0	3.557	3.557	FA	40,313	106,710	08/08/2017	08/15/2027
07177M-AB-9	BAXALTA INC		C	1	2.B FE	295,986	97.4860	290,508	298,000	297,420	0	217	0	0	4.000	4.083	JD	265	11,920	06/18/2015	06/23/2025
071813-BQ-1	BAXTER INTERNATIONAL			1	2.B FE	2,997,120	92.4880	2,774,640	3,000,000	2,998,820	0	295	0	0	2.600	2.611	FA	29,467	78,000	08/10/2016	08/15/2026
071813-CB-3	BAXTER INTERNATIONAL			2	2.B FE	4,004,880	76.4200	3,056,800	4,000,000	4,003,867	0	(447)	0	0	1.730	1.717	AO	17,300	69,200	10/30/2020	04/01/2031
071813-CB-3	BAXTER INTERNATIONAL			2	2.B FE	3,002,280	76.4200	2,292,600	3,000,000	3,001,783	0	(206)	0	0	1.730	1.722	AO	12,975	51,900	10/30/2020	04/01/2031
071813-CB-3	BAXTER INTERNATIONAL			2	2.B FE	2,997,180	76.4200	2,292,600	3,000,000	2,997,676	0	257	0	0	1.730	1.740	AO	12,975	51,900	10/29/2020	04/01/2031
071813-CB-3	BAXTER INTERNATIONAL			2	2.B FE	1,997,360	76.4200	1,528,400	2,000,000	1,997,838	0	239	0	0	1.730	1.744	AO	8,650	34,600	10/30/2020	04/01/2031
071813-CS-6	BAXTER INTERNATIONAL LS:2.9M	LS		1	2.B FE	4,999,800	79.6980	3,984,900	5,000,000	5,000,000	0	0	0	0	2.539	2.539	FA	52,896	84,633	11/16/2021	02/01/2032
07274E-AG-8	BAYER US FINANCE (144A)		C	1	2.B FE	1,041,640	96.6980	966,980	1,000,000	1,009,347	0	(5,096)	0	0	3.375	2.828	AO	7,781	33,750	02/12/2016	10/08/2024
07274E-AG-8	BAYER US FINANCE (144A)		C	1	2.B FE	1,016,450	96.6980	966,980	1,000,000	1,003,279	0	(1,792)	0	0	3.375	3.181	AO	7,781	33,750	10/15/2014	10/08/2024
07274E-AG-8	BAYER US FINANCE (144A)		C	1	2.B FE	1,011,690	96.6980	966,980	1,000,000	1,002,355	0	(1,291)	0	0	3.375	3.235	AO	7,781	33,750	12/01/2014	10/08/2024
07274E-AG-8	BAYER US FINANCE (144A)		C	1	2.B FE	990,110	96.6980	966,980	1,000,000	997,956	0	1,081	0	0	3.375	3.493	AO	7,781	33,750	10/01/2014	10/08/2024
07274N-AL-7	BAYER US FINANCE II LLC (144A)		C	1	2.B FE	4,963,550	94.0730	4,703,650	5,000,000	4,977,113	0	3,273	0	0	4.375	4.463	JD	9,722	218,750	06/18/2018	12/15/2028
07274N-AW-3	BAYER US FINANCE II LLC (144A)		C	1	2.B FE	956,690	96.8850	968,850	1,000,000	987,846	0	7,484	0	0	3.375	4.198	JJ	15,563	33,750	07/12/2018	07/15/2024
07274N-AY-9	BAYER US FINANCE II LLC (144A)		C	1	2.B FE	1,067,160	98.9540	989,540	1,000,000	1,027,233	0	(9,615)	0	0	5.500	4.387	FA	20,778	55,000	07/12/2018	08/15/2025
073730-AG-8	BEAM INC		C	1	2.B FE	1,970,360	99.0570	1,981,140	2,000,000	1,998,179	0	3,777	0	0	3.250	3.448	JD	2,889	65,000	09/25/2014	06/15/2023
075887-BF-5	BECTON DICKINSON			1	2.B FE	1,030,580	97.5890	975,890	1,000,000	1,007,677	0	(4,293)	0	0	3.734	3.269	JD	1,660	37,340	03/22/2017	12/15/2024
075887-BF-5	BECTON DICKINSON			1	2.B FE	1,005,480	97.5890	975,890	1,000,000	1,001,124	0	(611)	0	0	3.734	3.666	JD	1,660	37,340	12/05/2014	12/15/2024
075887-BF-5	BECTON DICKINSON			1	2.B FE	1,000,000	97.5890	975,890	1,000,000	1,000,000	0	0	0	0	3.734	3.734	JD	1,660	37,340	12/04/2014	12/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
075887-BW-8	BECTON DICKINSON			1	2.B FE	89,015	94.6400	83,283	88,000	88,496	0	(108)	0	0	3.700	3.554	JD	226	3,256	10/31/2017	06/06/2027
075887-BW-8	BECTON DICKINSON			1	2.B FE	3,000,000	94.6400	2,839,200	3,000,000	3,000,000	0	0	0	0	3.700	3.700	JD	7,708	111,000	05/22/2017	06/06/2027
075887-BW-8	BECTON DICKINSON			1	2.B FE	6,682,107	94.6400	6,737,422	7,119,000	6,703,725	0	21,618	0	0	3.700	5.190	JD	18,292	131,702	09/26/2022	06/06/2027
09247X-AN-1	BLACKROCK INC			1	1.D FE	1,017,650	94.6410	946,410	1,000,000	1,008,568	0	(1,891)	0	0	3.200	2.981	MS	9,422	32,000	11/22/2017	03/15/2027
09247X-AN-1	BLACKROCK INC			1	1.D FE	1,991,900	94.6410	1,892,820	2,000,000	1,996,192	0	818	0	0	3.200	3.248	MS	18,844	64,000	03/21/2017	03/15/2027
09247X-AN-1	BLACKROCK INC			1	1.D FE	1,988,680	94.6410	1,892,820	2,000,000	1,994,322	0	1,226	0	0	3.200	3.272	MS	18,844	64,000	01/29/2018	03/15/2027
09247X-AN-1	BLACKROCK INC			1	1.D FE	973,540	94.6410	946,410	1,000,000	986,558	0	2,907	0	0	3.200	3.546	MS	9,422	32,000	03/14/2018	03/15/2027
09247X-AP-6	BLACKROCK INC			1	1.D FE	3,967,600	92.4360	3,697,440	4,000,000	3,978,127	0	3,036	0	0	3.250	3.346	AO	21,667	130,000	04/17/2019	04/30/2029
09247X-AQ-4	BLACKROCK INC			1	1.D FE	3,270,750	85.6930	2,570,790	3,000,000	3,212,528	0	(28,407)	0	0	2.400	1.348	AO	12,000	72,000	12/03/2020	04/30/2030
09247X-AQ-4	BLACKROCK INC			1	1.D FE	2,024,100	85.6930	1,713,860	2,000,000	2,017,577	0	(2,263)	0	0	2.400	2.265	AO	8,000	48,000	01/29/2020	04/30/2030
09247X-AR-2	BLACKROCK INC			1	1.D FE	3,107,430	81.1760	2,435,280	3,000,000	3,086,503	0	(10,338)	0	0	1.900	1.508	JJ	24,225	57,000	12/14/2020	01/28/2031
09247X-AR-2	BLACKROCK INC			1	1.D FE	2,985,060	81.1760	2,435,280	3,000,000	2,987,267	0	1,440	0	0	1.900	1.956	JJ	24,225	57,000	06/15/2021	01/28/2031
09247X-AS-0	BLACKROCK INC			1	1.D FE	3,964,400	80.7300	3,229,200	4,000,000	3,967,621	0	3,077	0	0	2.100	2.197	FA	29,400	59,500	12/01/2021	02/25/2032
09247X-AS-0	BLACKROCK INC			1	1.D FE	2,770,200	80.7300	2,421,900	3,000,000	2,787,134	0	16,934	0	0	2.100	2.991	FA	22,050	31,500	02/23/2022	02/25/2032
093645-AJ-8	BLOCK COMMUNICATIONS INC (144A)			1	4.A FE	2,062,500	87.4080	1,748,160	2,000,000	1,748,160	(236,902)	(17,938)	0	0	4.875	3.872	MS	32,500	97,500	10/20/2021	03/01/2028
093645-AJ-8	BLOCK COMMUNICATIONS INC (144A)			1	4.A FE	2,020,000	87.4080	1,748,160	2,000,000	1,748,160	(248,944)	(5,896)	0	0	4.875	4.538	MS	32,500	97,500	11/24/2021	03/01/2028
093645-AJ-8	BLOCK COMMUNICATIONS INC (144A)			1	4.A FE	100,000	87.4080	87,408	100,000	87,408	(12,592)	0	0	0	4.875	4.875	MS	1,625	4,875	02/10/2020	03/01/2028
093645-AJ-8	BLOCK COMMUNICATIONS INC (144A)			1	4.A FE	998,750	87.4080	874,080	1,000,000	874,080	(124,861)	165	0	0	4.875	4.897	MS	16,250	48,750	12/14/2021	03/01/2028
05565E-AH-8	BMW US CAPITAL LLC (144A)		C	1	1.F FE	1,998,620	93.5410	1,870,820	2,000,000	1,999,454	0	143	0	0	2.800	2.808	AO	12,444	56,000	04/04/2016	04/11/2026
05565E-AT-2	BMW US CAPITAL LLC (144A)		C	1	1.F FE	1,003,710	93.4550	934,550	1,000,000	1,001,789	0	(411)	0	0	3.300	3.252	AO	7,792	33,000	01/10/2018	04/06/2027
05565E-AW-5	BMW US CAPITAL LLC (144A)		C	1	1.F FE	1,998,540	99.5670	1,991,340	2,000,000	1,999,765	0	236	0	0	3.450	3.466	AO	15,142	69,000	04/05/2018	04/12/2023
097023-AH-8	BOEING CO				2.C FE	2,041,656	103.1060	1,500,192	1,455,000	1,562,753	0	(63,741)	0	0	7.950	3.224	FA	43,699	115,673	07/21/2014	08/15/2024
097023-AH-8	BOEING CO				2.C FE	1,350,260	103.1060	1,031,060	1,000,000	1,071,672	0	(42,321)	0	0	7.950	3.369	FA	30,033	79,500	09/10/2015	08/15/2024
097023-AH-8	BOEING CO				2.C FE	2,788,300	103.1060	2,062,120	2,000,000	2,138,295	0	(81,504)	0	0	7.950	3.523	FA	60,067	159,000	10/30/2013	08/15/2024
097023-AH-8	BOEING CO				2.C FE	1,419,503	103.1060	1,051,681	1,020,000	1,090,113	0	(41,308)	0	0	7.950	3.548	FA	30,634	81,090	10/29/2013	08/15/2024
097023-BH-7	BOEING CO			1	2.C FE	984,740	95.7370	957,370	1,000,000	996,825	0	1,647	0	0	2.850	3.028	AO	4,750	28,500	10/28/2014	10/30/2024
097023-BJ-3	BOEING CO			1	2.C FE	986,950	93.8270	938,270	1,000,000	996,843	0	1,389	0	0	2.500	2.650	MS	8,333	25,000	03/18/2015	03/01/2025
097023-BJ-3	BOEING CO			1	2.C FE	975,890	93.8270	938,270	1,000,000	994,195	0	2,556	0	0	2.500	2.777	MS	8,333	25,000	02/18/2015	03/01/2025
097023-BP-9	BOEING CO LS:574K	LS		1	2.C FE	975,990	93.0330	930,330	1,000,000	992,467	0	2,510	0	0	2.600	2.878	AO	4,333	26,000	10/27/2015	10/30/2025
097023-BU-8	BOEING CO			1	2.C FE	976,980	90.3850	903,850	1,000,000	989,569	0	2,307	0	0	2.800	3.068	MS	9,333	28,000	02/14/2017	03/01/2027
097023-BX-2	BOEING CO			1	2.C FE	1,975,160	89.5690	1,791,380	2,000,000	1,986,021	0	2,425	0	0	3.250	3.398	MS	21,667	65,000	03/19/2018	03/01/2028
097023-BX-2	BOEING CO			1	2.C FE	981,760	89.5690	895,690	1,000,000	989,784	0	1,771	0	0	3.250	3.467	MS	10,833	32,500	02/22/2018	03/01/2028
097023-CA-1	BOEING CO			1	2.C FE	2,927,490	89.6790	2,690,370	3,000,000	2,954,366	0	6,863	0	0	3.450	3.742	MN	17,250	103,500	10/30/2018	11/01/2028
741503-BB-1	BOOKING HOLDINGS INC			1	1.G FE	1,001,900	99.5400	995,400	1,000,000	1,000,021	0	(398)	0	0	2.750	2.711	MS	8,097	27,500	10/10/2017	03/15/2023
741503-BB-1	BOOKING HOLDINGS INC			1	1.G FE	981,570	99.5400	995,400	1,000,000	999,147	0	3,775	0	0	2.750	3.142	MS	8,097	27,500	01/31/2018	03/15/2023
741503-BB-1	BOOKING HOLDINGS INC			1	1.G FE	967,170	99.5400	995,400	1,000,000	998,459	0	6,998	0	0	2.750	3.477	MS	8,097	27,500	03/28/2018	03/15/2023
09951L-AA-1	BOOZ ALLEN HAMILTON INC (144A)			1	3.C FE	859,275	88.7730	759,009	855,000	759,009	(98,602)	(926)	0	0	3.875	3.752	MS	11,044	33,131	03/16/2021	09/01/2028
09951L-AA-1	BOOZ ALLEN HAMILTON INC (144A)			1	3.C FE	301,125	88.7730	266,319	300,000	266,319	(34,370)	(245)	0	0	3.875	3.782	MS	3,875	11,625	03/16/2021	09/01/2028
09951L-AA-1	BOOZ ALLEN HAMILTON INC (144A)			1	3.C FE	100,000	88.7730	88,773	100,000	88,773	(11,227)	0	0	0	3.875	3.875	MS	1,292	3,875	08/12/2020	09/01/2028
09951L-AA-1	BOOZ ALLEN HAMILTON INC (144A)			1	3.C FE	998,750	88.7730	887,730	1,000,000	887,730	(111,271)	148	0	0	3.875	3.894	MS	12,917	38,750	03/18/2021	09/01/2028
09951L-AA-1	BOOZ ALLEN HAMILTON INC (144A)			1	3.C FE	985,000	88.7730	887,730	1,000,000	887,730	(99,111)	1,841	0	0	3.875	4.137	MS	12,917	38,750	01/28/2022	09/01/2028
09951L-AA-1	BOOZ ALLEN HAMILTON INC (144A)			1	3.C FE	871,250	88.7730	887,730	1,000,000	874,764	0	3,514	0	0	3.875	6.554	MS	12,917	0	10/19/2022	09/01/2028
09951L-AB-9	BOOZ ALLEN HAMILTON INC (144A)			1	3.C FE	1,343,655	88.1580	1,174,265	1,332,000	1,174,265	(164,655)	(4,409)	0	0	4.000	3.640	JJ	26,640	55,352	11/29/2021	07/01/2029
09951L-AB-9	BOOZ ALLEN HAMILTON INC (144A)			1	3.C FE	1,000,000	88.1580	881,580	1,000,000	881,580	(118,420)	0	0	0	4.000	4.000	JJ	20,000	41,556	06/07/2021	07/01/2029
099724-AJ-5	BORG-WARNER AUTO			1	2.A FE	997,980	95.8870	958,870	1,000,000	999,460	0	217	0	0	3.375	3.399	MS	9,938	33,750	03/09/2015	03/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
100743-AK-9	BOSTON GAS COMPANY		C	1	2.A FE	2,071,320	90.0360	1,800,720	2,000,000	2,043,008	0	(9,249)	0	0	3.150	2.622	FA	26,250	63,000	11/05/2019	08/01/2027
100743-AK-9	BOSTON GAS COMPANY		C	1	2.A FE	1,022,330	90.0360	900,360	1,000,000	1,010,813	0	(2,308)	0	0	3.150	2.883	FA	13,125	31,500	09/07/2017	08/01/2027
100743-AK-9	BOSTON GAS COMPANY		C	1	2.A FE	999,060	90.0360	900,360	1,000,000	999,517	0	93	0	0	3.150	3.161	FA	13,125	31,500	07/31/2017	08/01/2027
100743-AL-7	BOSTON GAS COMPANY (144A)		C	1	2.A FE	2,018,620	85.8020	1,716,040	2,000,000	2,012,664	0	(1,794)	0	0	3.001	2.891	FA	25,008	60,020	07/30/2019	08/01/2029
100743-AL-7	BOSTON GAS COMPANY (144A)		C	1	2.A FE	2,270,768	85.8020	1,930,545	2,250,000	2,264,117	0	(2,000)	0	0	3.001	2.892	FA	28,134	67,523	07/25/2019	08/01/2029
10112R-AV-6	BOSTON PROPERTIES LP			1	2.A FE	1,016,440	98.4560	984,560	1,000,000	1,001,060	0	(2,485)	0	0	3.125	2.868	MS	10,417	31,250	04/14/2016	09/01/2023
10112R-AY-0	BOSTON PROPERTIES LP			1	2.A FE	992,710	90.1890	901,890	1,000,000	997,043	0	731	0	0	2.750	2.833	AO	6,875	27,500	08/08/2016	10/01/2026
10112R-AY-0	BOSTON PROPERTIES LP			1	2.A FE	1,698,398	90.1890	1,662,183	1,843,000	1,780,089	0	15,340	0	0	2.750	3.733	AO	12,671	50,683	03/06/2017	10/01/2026
10112R-AZ-7	BOSTON PROPERTIES LP			1	2.A FE	997,570	95.7230	957,230	1,000,000	999,247	0	347	0	0	3.200	3.238	JJ	14,756	32,000	11/17/2017	01/15/2025
10112R-BC-7	BOSTON PROPERTIES LP			1	2.A FE	1,999,080	81.9540	1,639,080	2,000,000	1,999,303	0	80	0	0	2.900	2.905	MS	17,078	58,000	08/19/2019	03/15/2030
101137-AS-6	BOSTON SCIENTIFIC			1	2.A FE	1,000,320	96.5020	965,020	1,000,000	1,000,174	0	(30)	0	0	4.000	3.996	MS	13,333	40,000	02/23/2018	03/01/2028
101137-AS-6	BOSTON SCIENTIFIC			1	2.A FE	998,280	96.5020	965,020	1,000,000	998,985	0	166	0	0	4.000	4.021	MS	13,333	40,000	02/22/2018	03/01/2028
101137-BA-4	BOSTON SCIENTIFIC			1	2.A FE	2,324,936	85.6520	2,321,169	2,710,000	2,336,408	0	11,472	0	0	2.650	4.887	JD	5,985	35,908	09/20/2022	06/01/2030
102291-AL-5	BOWDOIN COLLEGE (TAXABLE) REV S2021			1	1.C FE	1,430,000	81.5970	1,166,837	1,430,000	1,430,000	0	0	0	0	2.170	2.170	JJ	15,516	18,791	11/16/2021	07/01/2029
102291-AM-3	BOWDOIN COLLEGE (TAXABLE) REV S2021			1	1.C FE	1,495,000	80.8120	1,208,139	1,495,000	1,495,000	0	0	0	0	2.270	2.270	JJ	16,968	20,550	11/16/2021	07/01/2030
102291-AN-1	BOWDOIN COLLEGE (TAXABLE) REV S2021			1	1.C FE	1,570,000	79.8090	1,253,001	1,570,000	1,570,000	0	0	0	0	2.370	2.370	JJ	18,605	22,532	11/16/2021	07/01/2031
103304-BU-4	BOYD GAMING CORP LS:999K			1	3.C FE	1,005,000	93.2840	932,840	1,000,000	932,840	(69,172)	(1,000)	0	0	4.750	4.637	JD	3,958	47,500	11/18/2019	12/01/2027
103304-BU-4	BOYD GAMING CORP LS:3.0M			1	3.C FE	3,000,000	93.2840	2,798,520	3,000,000	2,798,520	(201,480)	0	0	0	4.750	4.750	JD	11,875	142,500	11/19/2019	12/01/2027
103304-BU-4	BOYD GAMING CORP LS:2.0M			1	3.C FE	1,787,500	93.2840	1,865,680	2,000,000	1,796,453	0	8,953	0	0	4.750	7.246	JD	7,917	47,500	09/26/2022	12/01/2027
103304-BV-2	BOYD GAMING CORP (144A) LS:200K			1	4.C FE	500,000	87.1180	435,590	500,000	435,590	(64,410)	0	0	0	4.750	4.750	MS	6,993	23,750	05/25/2021	06/15/2031
10373Q-AB-6	BP CAP MARKETS AMERICA LS:792K		C	1	1.F FE	2,003,160	98.2900	1,965,800	2,000,000	2,001,240	0	(457)	0	0	3.796	3.770	MS	21,089	75,920	09/19/2018	09/21/2025
10373Q-AB-6	BP CAP MARKETS AMERICA LS:1.2M		C	1	1.F FE	2,979,870	98.2900	2,948,700	3,000,000	2,991,343	0	2,912	0	0	3.796	3.907	MS	31,633	113,880	10/05/2018	09/21/2025
110122-AW-8	BRISTOL-MYERS SQUIBB			1	1.F FE	989,130	98.6180	986,180	1,000,000	998,919	0	1,223	0	0	3.250	3.379	MN	5,417	32,500	10/24/2013	11/01/2023
110122-BB-3	BRISTOL-MYERS SQUIBB			1	1.F FE	999,070	95.3480	953,480	1,000,000	999,548	0	94	0	0	3.250	3.261	FA	11,194	32,500	02/23/2017	02/27/2027
110122-BB-3	BRISTOL-MYERS SQUIBB			1	1.F FE	993,920	95.3480	953,480	1,000,000	997,198	0	613	0	0	3.250	3.322	FA	11,194	32,500	02/22/2017	02/27/2027
110122-CM-8	BRISTOL-MYERS SQUIBB			1	1.F FE	2,988,360	97.1340	2,914,020	3,000,000	2,996,308	0	2,241	0	0	2.900	2.980	JJ	37,458	87,000	05/07/2019	07/26/2024
110122-CP-1	BRISTOL-MYERS SQUIBB			1	1.F FE	2,670,257	92.7670	2,216,204	2,389,000	2,610,697	0	(32,788)	0	0	3.400	1.838	JJ	34,972	81,226	02/26/2021	07/26/2029
110122-CP-1	BRISTOL-MYERS SQUIBB			1	1.F FE	14,159,100	92.7670	13,915,050	15,000,000	14,190,491	0	31,391	0	0	3.400	4.352	JJ	219,583	0	09/13/2022	07/26/2029
110122-DQ-8	BRISTOL-MYERS SQUIBB			1	1.F FE	1,950,560	79.2820	1,585,640	2,000,000	1,957,229	0	5,029	0	0	1.450	1.742	MN	3,867	29,000	09/01/2021	11/13/2030
110122-DQ-8	BRISTOL-MYERS SQUIBB			1	1.F FE	6,651,190	79.2820	5,549,740	7,000,000	6,707,618	0	33,947	0	0	1.450	2.026	MN	13,533	101,500	04/26/2021	11/13/2030
110122-DU-9	BRISTOL-MYERS SQUIBB			1	1.F FE	3,982,400	87.2820	3,491,280	4,000,000	3,983,591	0	1,191	0	0	2.950	3.001	MS	34,744	63,261	02/16/2022	03/15/2032
11134L-AF-6	BROADCOM CORP / CAYMAN FINANCE			1	2.C FE	998,960	98.3260	983,260	1,000,000	999,816	0	159	0	0	3.625	3.642	JJ	16,715	36,250	01/11/2017	01/15/2024
11134L-AH-2	BROADCOM CORP / CAYMAN FINANCE			1	2.C FE	995,580	94.7330	947,330	1,000,000	997,988	0	448	0	0	3.875	3.929	JJ	17,868	38,750	01/11/2017	01/15/2027
11134L-AR-0	BROADCOM CORP / CAYMAN FINANCE			1	2.C FE	999,550	91.1450	911,450	1,000,000	999,806	0	33	0	0	3.500	3.504	JJ	16,139	35,000	10/10/2017	01/15/2028
114259-AN-4	BROOKLYN UNION GAS		C	1	2.A FE	1,011,610	93.8490	938,490	1,000,000	1,004,286	0	(1,366)	0	0	3.407	3.253	MS	10,505	34,070	03/22/2017	03/10/2026
114259-AN-4	BROOKLYN UNION GAS		C	1	2.A FE	2,000,000	93.8490	1,876,980	2,000,000	2,000,000	0	0	0	0	3.407	3.407	MS	21,010	68,140	03/07/2016	03/10/2026
114259-AT-1	BROOKLYN UNION GAS (144A)		C	1	2.A FE	5,000,000	90.0580	4,502,900	5,000,000	5,000,000	0	0	0	0	3.865	3.865	MS	62,806	193,250	02/27/2019	03/04/2029
115637-AM-2	BROWN-FORMAN			1	1.G FE	993,450	99.9230	999,230	1,000,000	999,962	0	712	0	0	2.250	2.323	JJ	10,375	22,500	12/10/2012	01/15/2023
115637-AM-2	BROWN-FORMAN			1	1.G FE	106,899	99.9230	114,911	115,000	114,956	0	1,062	0	0	2.250	3.198	JJ	1,193	2,588	06/24/2014	01/15/2023
115637-AM-2	BROWN-FORMAN			1	1.G FE	922,350	99.9230	999,230	1,000,000	999,606	0	9,546	0	0	2.250	3.230	JJ	10,375	22,500	10/22/2013	01/15/2023
115637-AM-2	BROWN-FORMAN			1	1.G FE	1,517,258	99.9230	1,648,730	1,650,000	1,649,299	0	17,011	0	0	2.250	3.309	JJ	17,119	37,125	03/17/2014	01/15/2023
115637-AS-9	BROWN-FORMAN			1	1.G FE	1,292,633	97.7850	1,256,537	1,285,000	1,287,550	0	(1,142)	0	0	3.500	3.402	AO	9,495	44,975	04/09/2018	04/15/2025
115637-AS-9	BROWN-FORMAN			1	1.G FE	995,530	97.7850	977,850	1,000,000	998,393	0	647	0	0	3.500	3.572	AO	7,389	35,000	03/22/2018	04/15/2025
115637-AS-9	BROWN-FORMAN			1	1.G FE	2,342,467	97.7850	2,327,283	2,380,000	2,365,424	0	5,947	0	0	3.500	3.780	AO	17,586	83,300	11/26/2018	04/15/2025
118230-AQ-4	BUCKEYE PARTNERS LP			1	3.B FE	937,500	89.6250	896,250	1,000,000	896,250	(61,742)	9,444	0	0	3.950	5.147	JD	3,292	39,500	10/05/2020	12/01/2026

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
118230-AQ-4	BUCKEYE PARTNERS LP			1	3.B FE	928,750	89.6250	896,250	1,000,000	896,250	(61,092)	9,585	0	0	3.950	5.166	JD	3,292	39,500	11/05/2019	12/01/2026
12189L-AR-2	BURLINGTON NORTHERN SANTA FE			1	1.D FE	996,730	98.4540	984,540	1,000,000	999,484	0	362	0	0	3.750	3.789	AO	9,375	37,500	03/04/2014	04/01/2024
12189L-AT-8	BURLINGTON NORTHERN SANTA FE			1	1.G FE	2,234,214	97.6140	2,165,079	2,218,000	2,221,266	0	(3,446)	0	0	3.400	3.236	MS	25,137	75,412	01/25/2019	09/01/2024
12189L-AT-8	BURLINGTON NORTHERN SANTA FE			1	1.G FE	997,710	97.6140	976,140	1,000,000	999,534	0	249	0	0	3.400	3.427	MS	11,333	34,000	08/11/2014	09/01/2024
12189L-AV-3	BURLINGTON NORTHERN SANTA FE			1	1.G FE	995,340	96.2580	962,580	1,000,000	998,806	0	493	0	0	3.000	3.054	AO	7,500	30,000	03/04/2015	04/01/2025
12189L-BA-8	BURLINGTON NORTHERN SANTA FE			1	1.G FE	999,110	94.6800	946,800	1,000,000	999,619	0	76	0	0	3.250	3.259	JD	1,444	32,500	03/07/2017	06/15/2027
12189L-BA-8	BURLINGTON NORTHERN SANTA FE			1	1.G FE	997,470	94.6800	946,800	1,000,000	998,837	0	236	0	0	3.250	3.278	JD	1,444	32,500	03/06/2017	06/15/2027
12189L-BA-8	BURLINGTON NORTHERN SANTA FE			1	1.G FE	2,923,980	94.6800	2,840,400	3,000,000	2,959,891	0	8,157	0	0	3.250	3.577	JD	4,333	97,500	04/19/2018	06/15/2027
05605H-AB-6	BWX TECHNOLOGIES (144A)			1	3.C FE	2,030,000	90.2020	1,804,040	2,000,000	1,804,040	(217,128)	(7,942)	0	0	4.125	3.677	JD	0	82,500	11/15/2021	06/30/2028
05605H-AB-6	BWX TECHNOLOGIES (144A)			1	3.C FE	449,375	90.2020	451,010	500,000	451,010	(412)	2,047	0	0	4.125	6.239	JD	0	10,313	09/20/2022	06/30/2028
05605H-AC-4	BWX TECHNOLOGIES (144A)			1	3.C FE	2,500,000	87.6640	2,191,600	2,500,000	2,191,600	(308,400)	0	0	0	4.125	4.125	AO	21,771	103,125	01/21/2022	04/15/2029
05605H-AC-4	BWX TECHNOLOGIES (144A)			1	3.C FE	450,340	87.6640	443,580	506,000	443,580	(8,895)	2,135	0	0	4.125	6.178	AO	4,406	10,436	09/07/2022	04/15/2029
05605H-AC-4	BWX TECHNOLOGIES (144A)			1	3.C FE	226,950	87.6640	223,543	255,000	223,543	(4,421)	1,014	0	0	4.125	6.183	AO	2,221	5,259	09/13/2022	04/15/2029
12685J-AC-9	CABLE ONE (144A) LS:398K	LS		1	4.B FE	774,375	78.5940	589,455	750,000	589,455	(143,814)	(2,864)	0	0	4.000	3.519	MN	3,833	30,000	01/21/2021	11/15/2030
12685J-AC-9	CABLE ONE (144A) LS:1.2M	LS		1	4.B FE	2,250,000	78.5940	1,768,365	2,250,000	1,768,365	(440,033)	0	0	0	4.000	4.000	MN	11,500	90,000	09/29/2021	11/15/2030
12685J-AC-9	CABLE ONE (144A) LS:1.1M	LS		1	4.B FE	1,990,000	78.5940	1,571,880	2,000,000	1,571,880	(392,017)	877	0	0	4.000	4.062	MN	10,222	80,000	03/12/2021	11/15/2030
12685J-AC-9	CABLE ONE (144A) LS:530K	LS		1	4.B FE	986,250	78.5940	785,940	1,000,000	785,940	(196,851)	1,281	0	0	4.000	4.183	MN	5,111	40,000	10/18/2021	11/15/2030
127055-AK-7	CABOT CORP			1	2.B FE	1,006,140	92.5770	925,770	1,000,000	1,002,394	0	(643)	0	0	3.400	3.326	MS	10,011	34,000	09/08/2016	09/15/2026
127055-AK-7	CABOT CORP			1	2.B FE	998,490	92.5770	925,770	1,000,000	999,344	0	155	0	0	3.400	3.418	MS	10,011	34,000	09/06/2016	09/15/2026
12769G-AA-8	CAESARS ENTERTAIN INC (144A)			1	5.A FE	1,000,000	81.5590	815,590	1,000,000	815,590	(184,410)	0	0	0	4.625	4.625	AO	9,764	48,948	09/10/2021	10/15/2029
28470R-AH-5	CAESARS ENTERTAIN INC (144A)			1	4.B FE	1,000,000	97.3700	973,700	1,000,000	973,700	(26,300)	0	0	0	6.250	6.250	JJ	31,250	62,500	06/26/2020	07/01/2025
28470R-AH-5	CAESARS ENTERTAIN INC (144A)			1	4.B FE	2,973,750	97.3700	2,921,100	3,000,000	2,921,100	(56,417)	3,767	0	0	6.250	6.580	JJ	93,750	0	07/20/2022	07/01/2025
133131-AW-2	CAMDEN PROPERTY TRUST			1	1.G FE	2,996,790	94.6620	2,839,860	3,000,000	2,997,856	0	299	0	0	4.100	4.113	AO	25,967	123,000	10/02/2018	10/15/2028
134429-BJ-7	CAMPBELL SOUP CO			1	2.B FE	4,950,200	83.4430	4,172,150	5,000,000	4,958,374	0	5,115	0	0	2.375	2.499	AO	22,101	118,750	05/13/2021	04/24/2030
14149Y-AY-4	CARDINAL HEALTH			1	2.B FE	997,930	99.7250	997,250	1,000,000	999,889	0	202	0	0	3.200	3.224	MS	9,422	32,000	02/19/2013	03/15/2023
14149Y-BA-5	CARDINAL HEALTH			1	2.B FE	2,003,480	97.1410	1,942,820	2,000,000	2,000,734	0	(421)	0	0	3.500	3.477	MN	8,944	70,000	09/24/2015	11/15/2024
14149Y-BA-5	CARDINAL HEALTH			1	2.B FE	1,989,660	97.1410	1,942,820	2,000,000	1,997,715	0	1,130	0	0	3.500	3.562	MN	8,944	70,000	11/07/2014	11/15/2024
14149Y-BE-7	CARDINAL HEALTH			1	2.B FE	999,960	96.8680	968,680	1,000,000	999,932	0	9	0	0	3.750	3.751	MS	11,042	37,500	06/18/2015	09/15/2025
14149Y-BE-7	CARDINAL HEALTH			1	2.B FE	999,280	96.8680	968,680	1,000,000	999,728	0	79	0	0	3.750	3.759	MS	11,042	37,500	06/16/2015	09/15/2025
14149Y-BJ-6	CARDINAL HEALTH			1	2.B FE	2,000,000	93.6420	1,872,840	2,000,000	2,000,000	0	0	0	0	3.410	3.410	JD	3,031	68,200	06/01/2017	06/15/2027
141781-BW-3	CARGILL INC (144A)			1	1.F FE	4,966,950	92.4030	4,620,150	5,000,000	4,969,166	0	2,216	0	0	4.000	4.079	JD	5,000	133,333	04/19/2022	06/22/2032
141781-BZ-6	CARGILL INC (144A) LS:685K	LS		1	1.F FE	6,991,320	100.4940	7,034,580	7,000,000	6,990,915	0	(405)	0	0	5.125	5.141	AO	79,722	0	10/05/2022	10/11/2032
142339-AG-5	CARLISLE COS INC			1	2.B FE	1,997,860	96.7070	1,934,140	2,000,000	1,999,333	0	310	0	0	3.500	3.517	JD	5,833	70,000	11/13/2017	12/01/2024
142339-AH-3	CARLISLE COS INC			1	2.B FE	996,010	93.3160	933,160	1,000,000	997,841	0	388	0	0	3.750	3.798	JD	3,125	37,500	11/13/2017	12/01/2027
142339-AJ-9	CARLISLE COS INC			1	2.B FE	4,937,800	83.4280	4,171,400	5,000,000	4,953,590	0	5,735	0	0	2.750	2.894	MS	45,833	137,500	02/13/2020	03/01/2030
142339-AL-4	CARLISLE COS INC			1	2.B FE	2,985,600	76.2220	2,286,660	3,000,000	2,987,103	0	1,231	0	0	2.200	2.252	MS	22,000	61,050	09/14/2021	03/01/2032
14448C-AL-8	CARRIER GLOBAL CORP			1	2.C FE	10,499,200	82.7760	8,277,600	10,000,000	10,411,126	0	(47,480)	0	0	2.700	2.130	FA	102,000	270,000	02/16/2021	02/15/2031
14448C-AQ-7	CARRIER GLOBAL CORP			1	2.C FE	2,022,220	84.4100	1,688,200	2,000,000	2,016,275	0	(2,136)	0	0	2.722	2.592	FA	20,566	54,440	02/27/2020	02/15/2030
14448C-AQ-7	CARRIER GLOBAL CORP			1	2.C FE	3,030,540	84.4100	2,532,300	3,000,000	3,022,339	0	(2,930)	0	0	2.722	2.603	FA	30,849	81,660	02/26/2020	02/15/2030
14448C-AQ-7	CARRIER GLOBAL CORP			1	2.C FE	4,567,292	84.4100	4,694,884	5,562,000	4,589,393	0	22,102	0	0	2.722	5.748	FA	57,195	0	10/17/2022	02/15/2030
14879E-AH-1	CATALENT PHARMA SOLUTION (144A)			1	4.A FE	250,000	79.7500	199,375	250,000	199,375	(47,583)	0	0	0	3.125	3.125	FA	2,951	7,813	02/10/2021	02/15/2029
14879E-AH-1	CATALENT PHARMA SOLUTION (144A)			1	4.A FE	1,945,000	79.7500	1,595,000	2,000,000	1,595,000	(361,240)	6,292	0	0	3.125	3.525	FA	23,611	62,500	03/08/2021	02/15/2029
14879E-AH-1	CATALENT PHARMA SOLUTION (144A)			1	4.A FE	2,162,500	79.7500	1,993,750	2,500,000	1,993,750	(187,140)	18,390	0	0	3.125	5.616	FA	29,514	39,063	07/25/2022	02/15/2029
14879E-AH-1	CATALENT PHARMA SOLUTION (144A)			1	4.A FE	792,500	79.7500	797,500	1,000,000	796,665	0	4,165	0	0	3.125	7.301	FA	11,806	0	11/02/2022	02/15/2029
14879E-AK-4	CATALENT PHARMA SOLUTION (144A)	LS		1	4.A FE	2,000,000	79.0860	1,581,720	2,000,000	1,581,720	(415,480)	0	0	0	3.500	3.500	AO	17,500	70,389	09/23/2021	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
14912L-6G-1	CATERPILLAR FINANCIAL SERVICES				1.F FE	990,140	97.1110	971,110	1,000,000	996,945	0	1,508	0	0	3.250	3.415	JD	2,708	32,500	03/12/2018	12/01/2024
14913Q-2S-7	CATERPILLAR FINANCIAL SERVICES			1	1.F FE	5,997,000	98.9340	5,936,040	6,000,000	5,999,285	0	621	0	0	3.650	3.661	JD	14,600	219,000	12/03/2018	12/07/2023
149123-BJ-9	CATERPILLAR INC			1	1.F FE	55,087	114.7930	51,657	45,000	49,437	0	(405)	0	0	7.300	5.622	MN	548	3,285	03/22/2006	05/01/2031
149123-BJ-9	CATERPILLAR INC			1	1.F FE	182,323	114.7930	177,929	155,000	168,893	0	(1,259)	0	0	7.300	5.920	MN	1,886	11,315	02/02/2007	05/01/2031
149123-CC-3	CATERPILLAR INC			1	1.F FE	999,830	98.1160	981,160	1,000,000	999,946	0	19	0	0	3.400	3.402	MN	4,344	34,000	05/05/2014	05/15/2024
149123-CK-5	CATERPILLAR INC			1	1.F FE	5,455,622	81.4080	4,415,570	5,424,000	5,451,558	0	(3,193)	0	0	1.900	1.830	MS	31,203	103,056	09/23/2021	03/12/2031
12505B-AD-2	CBRE SERVICES INC			1	2.A FE	2,977,200	98.8440	2,965,320	3,000,000	2,991,718	0	2,302	0	0	4.875	4.968	MS	48,750	146,250	08/06/2015	03/01/2026
1248EP-CN-1	CCO HLDGS LLC/CAP CORP			1	3.C FE	2,075,000	79.7920	1,595,840	2,000,000	1,595,840	(457,081)	(7,899)	0	0	4.500	3.978	MN	15,000	90,000	10/07/2020	05/01/2032
1248EP-CD-3	CCO HLDGS LLC/CAP CORP (144A)			1	3.C FE	2,075,000	86.4700	1,729,400	2,000,000	1,729,400	(328,027)	(10,984)	0	0	4.750	4.066	MS	31,667	95,000	05/17/2021	03/01/2030
1248EP-CD-3	CCO HLDGS LLC/CAP CORP (144A)			1	3.C FE	1,000,000	86.4700	864,700	1,000,000	864,700	(135,300)	0	0	0	4.750	4.750	MS	15,833	47,500	09/17/2019	03/01/2030
1248EP-CE-1	CCO HLDGS LLC/CAP CORP (144A)			1	3.C FE	256,250	82.8410	207,103	250,000	207,103	(47,164)	(736)	0	0	4.500	4.126	FA	4,250	11,250	03/04/2020	08/15/2030
1248EP-CE-1	CCO HLDGS LLC/CAP CORP (144A)			1	3.C FE	1,537,500	82.8410	1,242,615	1,500,000	1,242,615	(282,779)	(4,378)	0	0	4.500	4.129	FA	25,500	67,500	02/14/2020	08/15/2030
1248EP-CE-1	CCO HLDGS LLC/CAP CORP (144A)			1	3.C FE	1,250,000	82.8410	1,035,513	1,250,000	1,035,513	(214,488)	0	0	0	4.500	4.500	FA	21,250	56,250	02/03/2020	08/15/2030
1248EP-CL-5	CCO HLDGS LLC/CAP CORP (144A)			1	3.C FE	1,000,000	76.9240	769,240	1,000,000	769,240	(230,760)	0	0	0	4.500	4.500	JD	3,750	45,000	04/19/2021	06/01/2033
1248EP-CP-6	CCO HLDGS LLC/CAP CORP (144A)			1	3.C FE	1,000,000	74.0000	740,000	1,000,000	740,000	(245,630)	0	0	0	4.250	4.250	JJ	19,597	38,840	08/02/2021	01/15/2034
1248EP-CQ-4	CCO HOLDINGS LLC/CAP CORP (144A)			1	3.C FE	750,000	81.2740	609,555	750,000	609,555	(140,445)	0	0	0	4.750	4.750	FA	14,844	19,000	01/13/2022	02/01/2032
1248EP-CS-0	CCO HOLDINGS LLC/CAP CORP (144A)			1	3.C FE	992,500	94.1660	941,660	1,000,000	941,660	(51,083)	243	0	0	6.375	6.507	MS	25,146	0	08/17/2022	09/01/2029
15089Q-AJ-3	CELANESE US HOLDINGS			2	2.C FE	3,995,800	96.6540	3,866,160	4,000,000	3,998,668	0	855	0	0	3.500	3.523	MN	20,611	140,000	04/29/2019	05/08/2024
15189X-AQ-1	CENTERPOINT ENERGY HOUSTON			1	1.F FE	998,840	92.1820	921,820	1,000,000	999,530	0	117	0	0	2.400	2.413	MS	8,000	24,000	08/08/2016	09/01/2026
15189X-AR-9	CENTERPOINT ENERGY HOUSTON			1	1.F FE	993,460	94.2180	942,180	1,000,000	997,089	0	656	0	0	3.000	3.076	FA	12,500	30,000	01/09/2017	02/01/2027
15189W-AL-4	CENTERPOINT ENERGY RESOURCES			1	1.G FE	1,001,310	95.5770	955,770	1,000,000	1,000,710	0	(126)	0	0	4.000	3.984	AO	10,000	40,000	03/27/2018	04/01/2028
15189W-AL-4	CENTERPOINT ENERGY RESOURCES			1	1.G FE	1,998,840	95.5770	1,911,540	2,000,000	1,999,244	0	110	0	0	4.000	4.007	AO	20,000	80,000	03/26/2018	04/01/2028
153527-AM-8	CENTRAL GARDEN & PET CO			1	3.B FE	1,007,500	93.1860	931,860	1,000,000	931,860	(71,301)	(953)	0	0	5.125	5.010	FA	21,354	51,250	12/07/2017	02/01/2028
153527-AM-8	CENTRAL GARDEN & PET CO			1	3.B FE	1,005,000	93.1860	931,860	1,000,000	931,860	(70,253)	(637)	0	0	5.125	5.048	FA	21,354	51,250	12/07/2017	02/01/2028
153527-AM-8	CENTRAL GARDEN & PET CO			1	3.B FE	2,509,375	93.1860	2,329,650	2,500,000	2,329,650	(174,392)	(1,218)	0	0	5.125	5.066	FA	53,385	128,125	12/20/2017	02/01/2028
153527-AM-8	CENTRAL GARDEN & PET CO			1	3.B FE	100,000	93.1860	93,186	100,000	93,186	(6,814)	0	0	0	5.125	5.125	FA	2,135	5,125	12/07/2017	02/01/2028
153527-AP-1	CENTRAL GARDEN & PET CO (144A)			1	3.B FE	1,000,000	82.9100	829,100	1,000,000	829,100	(170,900)	0	0	0	4.125	4.125	AO	6,875	41,250	04/16/2021	04/30/2031
153527-AP-1	CENTRAL GARDEN & PET CO (144A)			1	3.B FE	499,375	82.9100	414,550	500,000	414,550	(84,902)	52	0	0	4.125	4.140	AO	3,438	20,625	04/19/2021	04/30/2031
154051-G8-9	CENTRAL MAINE POWER COMPANY			1	1.G FE	7,000,000	93.2750	6,529,250	7,000,000	7,000,000	0	0	0	0	3.950	3.950	JJ	127,497	276,500	11/20/2018	12/27/2028
15477C-AA-3	CENTRAL PARENT (144A) LS:678K	LS		1	4.A FE	1,000,000	97.9390	979,390	1,000,000	979,390	(20,610)	0	0	0	7.250	7.250	JD	3,222	36,049	06/09/2022	06/15/2029
15477C-AA-3	CENTRAL PARENT (144A) LS:678K	LS		1	4.A FE	985,000	97.9390	979,390	1,000,000	979,390	(6,446)	836	0	0	7.250	7.529	JD	3,222	36,049	06/10/2022	06/15/2029
12541W-AA-8	CH ROBINSON WORLDWIDE			1	2.A FE	1,988,040	94.6240	1,892,480	2,000,000	1,992,952	0	1,147	0	0	4.200	4.274	AO	17,733	84,000	04/09/2018	04/15/2028
159864-AE-7	CHARLES RIVER LABORATORIES (144A)			1	3.B FE	250,000	92.2740	230,685	250,000	230,685	(19,315)	0	0	0	4.250	4.250	MN	1,771	10,625	10/21/2019	05/01/2028
159864-AG-2	CHARLES RIVER LABORATORIES (14 LS:600K	LS		1	3.B FE	2,500,000	88.5840	2,214,600	2,500,000	2,214,600	(285,400)	0	0	0	3.750	3.750	MS	27,604	93,750	03/12/2021	03/15/2029
159864-AJ-6	CHARLES RIVER LABORATORIES (144A)			1	3.B FE	500,000	86.6440	433,220	500,000	433,220	(66,780)	0	0	0	4.000	4.000	MS	5,889	20,000	03/08/2021	03/15/2031
159864-AJ-6	CHARLES RIVER LABORATORIES (144A)			1	3.B FE	920,000	86.6440	866,440	1,000,000	866,440	(57,765)	4,205	0	0	4.000	5.143	MS	11,778	20,000	06/02/2022	03/15/2031
808513-BG-9	CHARLES SCHWAB CORP			1	1.F FE	3,021,300	78.0830	2,342,490	3,000,000	3,017,186	0	(2,015)	0	0	1.650	1.573	MS	15,125	49,500	12/14/2020	03/11/2031
808513-BG-9	CHARLES SCHWAB CORP			1	1.F FE	3,905,560	78.0830	3,123,320	4,000,000	3,921,720	0	8,741	0	0	1.650	1.909	MS	20,167	66,000	02/17/2021	03/11/2031
808513-BT-1	CHARLES SCHWAB CORP			1	1.F FE	9,982,500	78.5120	7,851,200	10,000,000	9,984,465	0	1,572	0	0	1.950	1.969	JD	16,250	195,000	08/24/2021	12/01/2031
161175-BJ-2	CHARTER COMM OPT			1	2.C FE	991,660	90.3410	903,410	1,000,000	995,542	0	768	0	0	3.750	3.846	FA	14,167	37,500	06/27/2017	02/15/2028
161175-BJ-2	CHARTER COMM OPT			1	2.C FE	1,847,800	90.3410	1,806,820	2,000,000	1,912,117	0	14,824	0	0	3.750	4.725	FA	28,333	75,000	04/09/2018	02/15/2028
161175-BR-4	CHARTER COMM OPT			1	2.C FE	4,996,750	94.2890	4,714,450	5,000,000	4,998,015	0	212	0	0	5.050	5.056	MS	63,125	252,500	01/14/2019	03/30/2029
16411Q-AN-1	CHENIERE ENERGY PARTNERS			1	2.C FE	995,000	79.6050	796,050	1,000,000	995,618	0	573	0	0	3.250	3.305	JJ	13,542	27,444	11/04/2021	01/31/2032
166764-BD-1	CHEVRON CORP			1	1.C FE	1,000,000	96.7260	967,260	1,000,000	1,000,000	0	0	0	0	3.326	3.326	MN	4,065	33,260	11/09/2015	11/17/2025
166764-BL-3	CHEVRON CORP			1	1.C FE	999,770	94.9670	949,670	1,000,000	999,884	0	27	0	0	2.954	2.957	MN	3,693	29,540	12/04/2017	05/16/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
166764-BT-6	CHEVRON CORP			1	1.C FE	2,921,010	97.7850	2,933,550	3,000,000	2,982,787	0	14,088	0	0	2.895	3.396	MS	28,468	86,850	05/02/2018	03/03/2024
166756-AP-1	CHEVRON USA INC			1	1.D FE	996,950	98.3660	983,660	1,000,000	999,302	0	334	0	0	3.900	3.937	MN	4,983	39,000	11/04/2014	11/15/2024
166756-AR-7	CHEVRON USA INC			1	1.D FE	1,993,760	96.6900	1,933,800	2,000,000	1,996,616	0	592	0	0	3.850	3.887	JJ	35,506	77,000	08/08/2017	01/15/2028
169905-AF-3	CHOICE HOTELS			1	2.C FE	4,970,200	87.3060	4,365,300	5,000,000	4,978,142	0	2,703	0	0	3.700	3.772	JD	15,417	185,000	11/13/2019	12/01/2029
171340-AN-2	CHURCH & DWIGHT CO			1	2.A FE	1,997,940	93.4690	1,869,380	2,000,000	1,998,949	0	203	0	0	3.150	3.162	FA	26,250	63,000	07/20/2017	08/01/2027
171340-AN-2	CHURCH & DWIGHT CO			1	2.A FE	1,232,107	93.4690	1,162,754	1,244,000	1,237,934	0	1,204	0	0	3.150	3.265	FA	16,328	39,186	11/02/2017	08/01/2027
171340-AN-2	CHURCH & DWIGHT CO			1	2.A FE	4,492,302	93.4690	4,477,165	4,790,000	4,507,490	0	15,189	0	0	3.150	4.590	FA	62,869	0	09/20/2022	08/01/2027
17136M-AA-0	CHURCH & DWIGHT CO			1	2.A FE	4,989,750	80.4100	4,020,500	5,000,000	4,990,723	0	936	0	0	2.300	2.323	JD	5,111	116,597	12/01/2021	12/15/2031
125523-AV-2	CIGNA CORP			2	2.A FE	1,025,100	96.3850	963,850	1,000,000	1,010,145	0	(4,774)	0	0	3.250	2.735	AO	6,861	32,500	10/11/2019	04/15/2025
125523-AZ-3	CIGNA CORP			1	2.A FE	1,997,040	91.6620	1,833,240	2,000,000	1,998,086	0	355	0	0	3.050	3.071	AO	12,878	61,000	10/11/2019	10/15/2027
125523-BX-7	CIGNA CORP			1	2.A FE	2,075,340	97.8390	1,956,780	2,000,000	2,021,480	0	(17,207)	0	0	3.500	2.595	JD	3,111	70,000	10/11/2019	06/15/2024
125523-BZ-2	CIGNA CORP			1	2.A FE	2,171,340	98.5830	1,971,660	2,000,000	2,085,099	0	(27,643)	0	0	4.500	2.961	FA	31,500	90,000	10/11/2019	02/25/2026
125523-AG-5	CIGNA HOLDING CO			1	2.A FE	2,995,680	97.7700	2,933,106	3,000,000	2,998,110	0	569	0	0	4.125	4.148	MN	15,813	123,750	09/07/2018	11/15/2025
17252M-AN-0	CINTAS CORPORATE NO 2			1	1.G FE	1,046,740	96.5530	965,530	1,000,000	1,022,027	0	(5,095)	0	0	3.700	3.110	AO	9,250	37,000	10/31/2017	04/01/2027
17252M-AN-0	CINTAS CORPORATE NO 2			1	1.G FE	1,042,910	96.5530	965,530	1,000,000	1,020,326	0	(4,696)	0	0	3.700	3.155	AO	9,250	37,000	11/15/2017	04/01/2027
17252M-AN-0	CINTAS CORPORATE NO 2			1	1.G FE	1,037,060	96.5530	965,530	1,000,000	1,016,823	0	(3,878)	0	0	3.700	3.248	AO	9,250	37,000	05/15/2017	04/01/2027
17252M-AN-0	CINTAS CORPORATE NO 2			1	1.G FE	1,992,320	96.5530	1,931,060	2,000,000	1,996,330	0	764	0	0	3.700	3.746	AO	18,500	74,000	03/09/2017	04/01/2027
17252M-AN-0	CINTAS CORPORATE NO 2			1	1.G FE	6,929,160	96.5530	6,758,710	7,000,000	6,933,719	0	4,559	0	0	3.700	3.943	AO	64,750	129,500	08/31/2022	04/01/2027
17275R-AN-2	CISCO SYSTEMS			1	1.E FE	1,004,680	98.4230	984,230	1,000,000	1,000,602	0	(523)	0	0	3.625	3.569	MS	11,781	36,250	02/25/2014	03/04/2024
17275R-AN-2	CISCO SYSTEMS			1	1.E FE	1,998,500	98.4230	1,968,460	2,000,000	1,999,720	0	168	0	0	3.625	3.634	MS	23,563	72,500	02/24/2014	03/04/2024
17275R-AW-2	CISCO SYSTEMS			1	1.E FE	1,028,550	97.2720	972,720	1,000,000	1,008,056	0	(3,112)	0	0	3.500	3.156	JD	1,556	35,000	09/23/2015	06/15/2025
17275R-BC-5	CISCO SYSTEMS			1	1.D FE	999,240	95.4810	954,810	1,000,000	999,707	0	80	0	0	2.950	2.959	FA	10,079	29,500	02/22/2016	02/28/2026
17275R-BL-5	CISCO SYSTEMS			2	1.D FE	999,120	93.2400	932,400	1,000,000	999,628	0	89	0	0	2.500	2.510	MS	7,014	25,000	09/13/2016	09/20/2026
172967-HD-6	CITIGROUP INC				1.G FE	997,700	99.1680	991,680	1,000,000	999,734	0	264	0	0	3.875	3.903	AO	7,104	38,750	10/21/2013	10/25/2023
172967-HT-1	CITIGROUP INC			1	1.G FE	1,997,520	98.3140	1,966,280	2,000,000	1,999,552	0	276	0	0	3.750	3.765	JD	3,125	75,000	06/09/2014	06/16/2024
172967-JP-7	CITIGROUP INC				1.G FE	998,140	96.9140	969,140	1,000,000	999,481	0	199	0	0	3.300	3.322	AO	5,867	33,000	04/22/2015	04/27/2025
172967-KG-5	CITIGROUP INC				1.G FE	1,997,340	96.3050	1,926,100	2,000,000	1,999,071	0	278	0	0	3.700	3.716	JJ	34,739	74,000	01/05/2016	01/12/2026
172967-KN-0	CITIGROUP INC				1.G FE	997,980	94.9030	949,030	1,000,000	999,218	0	209	0	0	3.400	3.424	MN	5,667	34,000	04/26/2016	05/01/2026
172967-KY-6	CITIGROUP INC			1	1.G FE	999,410	92.6510	926,510	1,000,000	999,721	0	61	0	0	3.200	3.207	AO	6,222	32,000	10/17/2016	10/21/2026
172967-LS-8	CITIGROUP INC			1	1.G FE	1,000,000	91.4040	914,040	1,000,000	1,000,000	0	0	0	0	3.520	3.520	AO	6,258	35,200	10/23/2017	10/27/2028
172967-LW-9	CITIGROUP INC			1	1.G FE	2,000,000	92.1950	1,843,900	2,000,000	2,000,000	0	0	0	0	4.075	4.075	AO	15,394	81,500	04/16/2018	04/23/2029
172967-ML-2	CITIGROUP INC			1	1.G FE	5,061,800	82.2320	4,111,600	5,000,000	5,054,131	0	(6,917)	0	0	2.666	2.497	JJ	56,282	133,300	11/17/2021	01/29/2031
172967-ML-2	CITIGROUP INC			1	1.G FE	2,000,000	82.2320	1,644,640	2,000,000	2,000,000	0	0	0	0	2.666	2.666	JJ	22,513	53,320	01/22/2020	01/29/2031
172967-NU-1	CITIGROUP INC			1	1.G FE	2,000,000	93.9310	1,878,620	2,000,000	2,000,000	0	0	0	0	4.910	4.910	MN	10,093	49,100	05/17/2022	05/24/2033
172967-NU-1	CITIGROUP INC			1	1.G FE	2,958,990	93.9310	2,817,930	3,000,000	2,960,476	0	1,486	0	0	4.910	5.074	MN	15,139	73,650	06/30/2022	05/24/2033
17308C-C5-3	CITIGROUP INC			1	1.G FE	10,000,000	84.2930	8,429,300	10,000,000	10,000,000	0	0	0	0	2.976	2.976	MN	46,293	297,600	10/28/2019	11/05/2030
174010-AQ-4	CITIZENS BANK NA			2	2.A FE	998,550	99.7320	997,320	1,000,000	999,837	0	265	0	0	3.700	3.732	MS	9,456	37,000	03/26/2018	03/29/2023
174610-AS-4	CITIZENS FINANCIAL GROUP			1	2.A FE	2,994,450	81.5220	2,445,660	3,000,000	2,995,892	0	518	0	0	2.500	2.521	FA	30,208	75,000	02/07/2020	02/06/2030
174610-AS-4	CITIZENS FINANCIAL GROUP			1	2.A FE	1,986,320	81.5220	1,630,440	2,000,000	1,989,916	0	1,276	0	0	2.500	2.578	FA	20,139	50,000	02/04/2020	02/06/2030
69867D-AA-6	CLARIOS GLOBAL LP/US FIN (144A LS:438K	LS		1	4.A FE	924,946	97.8960	881,250	900,190	881,250	(26,485)	(5,188)	0	0	6.250	5.602	MN	7,033	56,262	05/29/2019	05/15/2026
69867D-AA-6	CLARIOS GLOBAL LP/US FIN (144A LS:1.8M	LS		1	4.A FE	3,699,783	97.8960	3,525,002	3,600,762	3,525,002	(105,702)	(20,588)	0	0	6.250	5.607	MN	28,131	225,048	05/14/2019	05/15/2026
69867D-AA-6	CLARIOS GLOBAL LP/US FIN (144A LS:110K	LS		1	4.A FE	225,048	97.8960	220,313	225,048	220,313	(4,735)	0	0	0	6.250	6.250	MN	1,758	14,065	03/18/2019	05/15/2026
69867D-AC-2	CLARIOS GLOBAL LP/US FIN (144A)			1	5.A FE	1,025,000	97.8550	978,550	1,000,000	978,550	(30,421)	(6,073)	0	0	8.500	7.786	MN	10,861	85,000	02/27/2020	05/15/2027
69867D-AC-2	CLARIOS GLOBAL LP/US FIN (144A)			1	5.A FE	1,020,000	97.8550	978,550	1,000,000	978,550	(27,542)	(4,149)	0	0	8.500	8.010	MN	10,861	85,000	03/18/2019	05/15/2027
69867D-AC-2	CLARIOS GLOBAL LP/US FIN (144A)			1	5.A FE	1,017,500	97.8550	978,550	1,000,000	978,550	(26,926)	(3,738)	0	0	8.500	8.058	MN	10,861	85,000	05/09/2019	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
69867D-AC-2	CLARIOS GLOBAL LP/US FIN (144A)			1	5.A FE	1,010,000	97.8550	978,550	1,000,000	978,550	(24,584)	(2,183)	0	0	8.500	8.241	MN	10,861	85,000	05/15/2019	05/15/2027
69867D-AC-2	CLARIOS GLOBAL LP/US FIN (144A)			1	5.A FE	1,010,000	97.8550	978,550	1,000,000	978,550	(24,456)	(2,098)	0	0	8.500	8.251	MN	10,861	85,000	03/19/2019	05/15/2027
69867D-AC-2	CLARIOS GLOBAL LP/US FIN (144A)			1	5.A FE	250,000	97.8550	244,638	250,000	244,638	(5,363)	0	0	0	8.500	8.500	MN	2,715	21,250	03/18/2019	05/15/2027
184496-AN-7	CLEAN HARBORS (144A)			1	3.B FE	1,500,000	94.9220	1,423,830	1,500,000	1,423,830	(76,170)	0	0	0	4.875	4.875	JJ	33,719	73,125	06/18/2019	07/15/2027
184496-AP-2	CLEAN HARBORS (144A)			1	3.B FE	1,727,625	92.9220	1,579,674	1,700,000	1,579,674	(143,373)	(4,578)	0	0	5.125	4.704	JJ	40,174	43,563	03/11/2022	07/15/2029
184496-AP-2	CLEAN HARBORS (144A)			1	3.B FE	304,500	92.9220	278,766	300,000	278,766	(24,979)	(755)	0	0	5.125	4.737	JJ	7,090	7,688	03/09/2022	07/15/2029
184496-AP-2	CLEAN HARBORS (144A)			1	3.B FE	1,000,000	92.9220	929,220	1,000,000	929,220	(70,780)	0	0	0	5.125	5.125	JJ	23,632	51,250	06/18/2019	07/15/2029
184496-AP-2	CLEAN HARBORS (144A)			1	3.B FE	241,960	92.9220	244,385	263,000	242,565	0	605	0	0	5.125	6.607	JJ	6,215	0	10/05/2022	07/15/2029
184496-AP-2	CLEAN HARBORS (144A)			1	3.B FE	452,925	92.9220	459,964	495,000	454,051	0	1,126	0	0	5.125	6.708	JJ	11,698	0	10/11/2022	07/15/2029
184496-AP-2	CLEAN HARBORS (144A)			1	3.B FE	343,125	92.9220	348,458	375,000	343,959	0	834	0	0	5.125	6.709	JJ	8,862	0	10/12/2022	07/15/2029
186108-CJ-3	CLEVELAND ELECTRIC ILLUMINATING CO			1	2.A FE	994,660	100.6340	1,006,340	1,000,000	999,119	0	465	0	0	5.500	5.553	FA	20,778	55,000	08/13/2009	08/15/2024
186108-CK-0	CLEVELAND ELECTRIC ILLUMINATING CO(144A)			1	2.B FE	997,040	91.2950	912,950	1,000,000	998,345	0	276	0	0	3.500	3.534	AO	8,750	35,000	10/02/2017	04/01/2028
186108-CK-0	CLEVELAND ELECTRIC ILLUMINATING CO(144A)			1	2.B FE	532,708	91.2950	502,123	550,000	540,187	0	1,651	0	0	3.500	3.878	AO	4,813	19,250	02/13/2018	04/01/2028
186108-CK-0	CLEVELAND ELECTRIC ILLUMINATING CO(144A)			1	2.B FE	2,222,526	91.2950	2,134,477	2,338,000	2,269,547	0	11,438	0	0	3.500	4.125	AO	20,458	81,830	08/02/2018	04/01/2028
189054-AV-1	CLOROX CO			1	2.A FE	2,859,060	92.4700	2,774,100	3,000,000	2,917,295	0	15,613	0	0	3.100	3.738	AO	23,250	93,000	01/22/2019	10/01/2027
189054-AV-1	CLOROX CO			1	2.A FE	948,190	92.4700	924,700	1,000,000	971,582	0	5,362	0	0	3.100	3.758	AO	7,750	31,000	04/26/2018	10/01/2027
189054-AW-9	CLOROX CO			1	2.A FE	4,990,950	95.5020	4,775,100	5,000,000	4,994,538	0	867	0	0	3.900	3.922	MN	24,917	195,000	05/07/2018	05/15/2028
191098-AK-8	COCA-COLA BOTTLING CO			1	2.A FE	4,998,750	97.2090	4,860,450	5,000,000	4,999,449	0	131	0	0	3.800	3.803	MN	19,000	190,000	11/20/2015	11/25/2025
191216-CE-8	COCA-COLA CO			1	1.F FE	995,950	94.1780	941,780	1,000,000	998,057	0	404	0	0	2.900	2.947	MN	2,900	29,000	05/22/2017	05/25/2027
191216-CE-8	COCA-COLA CO			1	1.F FE	994,840	94.1780	941,780	1,000,000	997,402	0	541	0	0	2.900	2.963	MN	2,900	29,000	12/19/2017	05/25/2027
191216-DE-7	COCA-COLA CO			1	1.E FE	9,998,100	78.2340	7,823,400	10,000,000	9,998,396	0	177	0	0	1.375	1.377	MS	40,486	137,500	09/14/2020	03/15/2031
191216-DE-7	COCA-COLA CO			1	1.E FE	3,683,156	78.2340	3,027,656	3,870,000	3,705,982	0	18,270	0	0	1.375	1.936	MS	15,668	53,213	09/28/2021	03/15/2031
191216-DK-3	COCA-COLA CO			1	1.E FE	6,972,910	82.7340	5,791,380	7,000,000	6,977,355	0	2,511	0	0	2.000	2.043	MS	45,111	140,000	03/01/2021	03/05/2031
191216-DP-2	COCA-COLA CO LS:4.1M	LS		1	1.E FE	4,973,750	84.1560	4,207,800	5,000,000	4,977,328	0	2,239	0	0	2.250	2.305	JJ	55,000	112,500	04/29/2021	01/05/2032
19123#-AA-6	COCA-COLA SOUTHWEST BEVERAGES LLC		C	1	1.F FE	11,000,000	89.7410	9,871,510	11,000,000	11,000,000	0	0	0	0	3.490	3.490	JD	3,199	383,900	11/29/2017	12/28/2029
19416Q-EA-4	COLGATE-PALMOLIVE			1	1.D FE	982,340	99.7950	997,950	1,000,000	999,826	0	1,878	0	0	1.950	2.142	FA	8,125	19,500	10/11/2012	02/01/2023
19416Q-EC-0	COLGATE-PALMOLIVE			1	1.D FE	985,050	99.2020	992,020	1,000,000	999,418	0	1,625	0	0	2.100	2.268	MN	3,500	21,000	04/29/2013	05/01/2023
19416Q-EG-1	COLGATE-PALMOLIVE			1	1.D FE	993,970	98.3790	983,790	1,000,000	999,135	0	666	0	0	3.250	3.321	MS	9,569	32,500	02/26/2014	03/15/2024
195869-AP-7	COLONIAL PIPELINE CO (144A)			1	1.G FE	997,260	96.2940	962,940	1,000,000	999,102	0	289	0	0	3.750	3.783	AO	9,375	37,500	09/16/2015	10/01/2025
198280-AF-6	COLUMBIA PIPELINE GROUP			1	1.G FE	1,009,300	98.5660	985,660	1,000,000	1,002,436	0	(1,038)	0	0	4.500	4.384	JD	3,750	45,000	05/20/2015	06/01/2025
198280-AF-6	COLUMBIA PIPELINE GROUP			1	1.G FE	998,470	98.5660	985,660	1,000,000	999,535	0	165	0	0	4.500	4.519	JD	3,750	45,000	05/19/2015	06/01/2025
20030N-BL-4	COMCAST CORP			1	1.G FE	1,000,170	97.0220	970,220	1,000,000	1,000,043	0	(17)	0	0	3.375	3.373	FA	12,750	33,750	08/06/2014	02/15/2025
20030N-BL-4	COMCAST CORP			1	1.G FE	999,120	97.0220	970,220	1,000,000	999,771	0	91	0	0	3.375	3.385	FA	12,750	33,750	08/05/2014	02/15/2025
20030N-BS-9	COMCAST CORP			1	1.G FE	1,000,900	95.3040	953,040	1,000,000	1,000,333	0	(106)	0	0	3.150	3.138	MS	10,500	31,500	04/19/2017	03/01/2026
20030N-BS-9	COMCAST CORP			1	1.G FE	998,120	95.3040	953,040	1,000,000	999,315	0	194	0	0	3.150	3.172	MS	10,500	31,500	02/16/2016	03/01/2026
20030N-BY-6	COMCAST CORP			1	1.G FE	1,996,060	94.3820	1,887,640	2,000,000	1,998,219	0	392	0	0	3.300	3.323	FA	27,500	66,000	01/05/2017	02/01/2027
20030N-CA-7	COMCAST CORP			1	1.G FE	3,997,480	92.5000	3,700,000	4,000,000	3,998,594	0	233	0	0	3.150	3.157	FA	47,600	126,000	08/01/2017	02/15/2028
20030N-CA-7	COMCAST CORP			1	1.G FE	992,920	92.5000	925,000	1,000,000	996,134	0	679	0	0	3.150	3.232	FA	11,900	31,500	12/20/2017	02/15/2028
20030N-CH-2	COMCAST CORP			1	1.G FE	1,992,940	94.0930	1,881,860	2,000,000	1,995,886	0	676	0	0	3.550	3.592	MN	11,833	71,000	02/01/2018	05/01/2028
20030N-CH-2	COMCAST CORP			1	1.G FE	1,988,540	94.0930	1,881,860	2,000,000	1,993,386	0	1,094	0	0	3.550	3.618	MN	11,833	71,000	02/02/2018	05/01/2028
20030N-DA-6	COMCAST CORP			1	1.G FE	3,009,810	86.7390	2,602,170	3,000,000	3,006,923	0	(910)	0	0	2.650	2.613	FA	33,125	79,500	11/05/2019	02/01/2030
20030N-DA-6	COMCAST CORP			1	1.G FE	6,989,570	86.7390	6,071,730	7,000,000	6,992,280	0	967	0	0	2.650	2.667	FA	77,292	185,500	10/29/2019	02/01/2030
20030N-DN-8	COMCAST CORP			1	1.G FE	1,993,260	78.1010	1,562,020	2,000,000	1,994,663	0	611	0	0	1.500	1.535	FA	11,333	30,000	08/11/2020	02/15/2031
200339-DX-4	COMERICA BANK				2.A FE	993,970	97.0900	970,900	1,000,000	998,185	0	647	0	0	4.000	4.074	JJ	17,111	40,000	07/22/2015	07/27/2025
20034D-JA-8	COMERICA BANK				1.G FE	2,997,210	96.1330	2,883,990	3,000,000	2,999,062	0	566	0	0	2.500	2.520	JJ	32,917	75,000	07/18/2019	07/23/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
200340-AS-6	COMERICA INC			2	2.A FE	2,004,420	99.2880	1,985,760	2,000,000	2,000,480	0	(935)	0	0	3.700	3.651	JJ	30,833	74,000	07/27/2018	07/31/2023
200340-AS-6	COMERICA INC			2	2.A FE	2,983,110	99.2880	2,978,640	3,000,000	2,997,732	0	3,651	0	0	3.700	3.828	JJ	46,250	111,000	10/03/2018	07/31/2023
201723-AP-8	COMMERCIAL METALS CO			1	3.A FE	500,000	84.2220	421,110	500,000	421,110	(75,875)	0	0	0	3.875	3.875	FA	7,319	19,375	01/19/2021	02/15/2031
201723-AP-8	COMMERCIAL METALS CO			1	3.A FE	970,000	84.2220	842,220	1,000,000	842,220	(130,335)	2,555	0	0	3.875	4.277	FA	14,639	38,750	01/21/2022	02/15/2031
201723-AQ-6	COMMERCIAL METALS CO			1	3.A FE	1,002,500	88.9480	889,480	1,000,000	889,480	(112,571)	(449)	0	0	4.125	4.069	JJ	19,021	19,135	01/13/2022	01/15/2030
201723-AQ-6	COMMERCIAL METALS CO			1	3.A FE	100,000	88.9480	88,948	100,000	88,948	(11,052)	0	0	0	4.125	4.125	JJ	1,902	1,914	01/13/2022	01/15/2030
201723-AR-4	COMMERCIAL METALS CO			1	3.A FE	1,003,750	87.1370	871,370	1,000,000	871,370	(132,009)	(371)	0	0	4.375	4.318	MS	12,882	27,587	01/13/2022	03/15/2032
201723-AR-4	COMMERCIAL METALS CO			1	3.A FE	1,000,000	87.1370	871,370	1,000,000	871,370	(128,630)	0	0	0	4.375	4.375	MS	12,882	27,587	01/13/2022	03/15/2032
202795-JE-1	COMMONWEALTH EDISON			1	1.F FE	517,862	96.5660	482,830	500,000	503,343	0	(2,040)	0	0	3.100	2.666	MN	2,583	15,500	03/24/2015	11/01/2024
202795-JE-1	COMMONWEALTH EDISON			1	1.F FE	2,997,450	96.5660	2,896,980	3,000,000	2,999,390	0	277	0	0	3.100	3.110	MN	15,500	93,000	11/03/2014	11/01/2024
202795-JH-4	COMMONWEALTH EDISON			1	1.F FE	1,000,000	92.9510	929,510	1,000,000	1,000,000	0	0	0	0	2.550	2.550	JD	1,133	25,500	06/20/2016	06/15/2026
202795-JH-4	COMMONWEALTH EDISON			1	1.F FE	935,160	92.9510	929,510	1,000,000	970,369	0	7,936	0	0	2.550	3.467	JD	1,133	25,500	04/09/2018	06/15/2026
202795-JK-7	COMMONWEALTH EDISON			1	1.F FE	1,000,260	92.4170	924,170	1,000,000	1,000,126	0	(25)	0	0	2.950	2.947	FA	11,144	29,500	08/17/2017	08/15/2027
202795-JK-7	COMMONWEALTH EDISON			1	1.F FE	997,260	92.4170	924,170	1,000,000	998,608	0	273	0	0	2.950	2.982	FA	11,144	29,500	08/16/2017	08/15/2027
20337Y-AA-5	COMMSCOPE TECHNOLOGIES LLC (144A)			1	5.A FE	1,798,697	91.2060	1,581,224	1,733,684	1,581,224	(142,663)	(11,722)	0	0	6.000	5.283	JD	4,623	104,021	03/22/2017	06/15/2025
20337Y-AA-5	COMMSCOPE TECHNOLOGIES LLC (144A)			1	5.A FE	1,470,598	91.2060	1,423,102	1,560,316	1,423,102	(97,520)	14,280	0	0	6.000	7.146	JD	4,161	93,619	02/21/2019	06/15/2025
20338H-AB-9	COMMSCOPE TECHNOLOGIES LLC (144A)			1	5.A FE	1,002,500	68.0780	680,780	1,000,000	680,780	(254,865)	(355)	0	0	5.000	4.959	MS	14,722	50,000	09/18/2017	03/15/2027
20338H-AB-9	COMMSCOPE TECHNOLOGIES LLC (144A)			1	5.A FE	1,001,250	68.0780	680,780	1,000,000	680,780	(255,056)	(164)	0	0	5.000	4.981	MS	14,722	50,000	03/06/2017	03/15/2027
20338H-AB-9	COMMSCOPE TECHNOLOGIES LLC (144A)			1	5.A FE	500,000	68.0780	340,390	500,000	340,390	(127,610)	0	0	0	5.000	5.000	MS	7,361	25,000	03/02/2017	03/15/2027
20338H-AB-9	COMMSCOPE TECHNOLOGIES LLC (144A)			1	5.A FE	993,750	68.0780	680,780	1,000,000	680,780	(255,844)	624	0	0	5.000	5.080	MS	14,722	50,000	03/08/2017	03/15/2027
20338H-AB-9	COMMSCOPE TECHNOLOGIES LLC (144A)			1	5.A FE	493,750	68.0780	340,390	500,000	340,390	(128,235)	625	0	0	5.000	5.161	MS	7,361	25,000	03/09/2017	03/15/2027
20338H-AB-9	COMMSCOPE TECHNOLOGIES LLC (144A)			1	5.A FE	976,250	68.0780	680,780	1,000,000	680,780	(257,717)	2,497	0	0	5.000	5.324	MS	14,722	50,000	10/31/2017	03/15/2027
20451N-AE-1	COMPASS MINERALS INTL (144A)			1	4.A FE	250,000	96.7550	241,888	250,000	241,888	(8,113)	0	0	0	4.875	4.875	JJ	5,620	12,188	06/12/2014	07/15/2024
20451N-AE-1	COMPASS MINERALS INTL (144A)			1	4.A FE	1,741,250	96.7550	1,693,213	1,750,000	1,693,213	(55,110)	1,002	0	0	4.875	4.939	JJ	39,339	85,313	08/20/2014	07/15/2024
20451N-AE-1	COMPASS MINERALS INTL (144A)			1	4.A FE	993,750	96.7550	967,550	1,000,000	967,550	(31,257)	715	0	0	4.875	4.955	JJ	22,479	48,750	09/03/2014	07/15/2024
20451N-AE-1	COMPASS MINERALS INTL (144A)			1	4.A FE	990,000	96.7550	967,550	1,000,000	967,550	(30,555)	1,143	0	0	4.875	5.003	JJ	22,479	48,750	07/14/2014	07/15/2024
20451N-AE-1	COMPASS MINERALS INTL (144A)			1	4.A FE	198,000	96.7550	193,510	200,000	193,510	(6,108)	230	0	0	4.875	5.004	JJ	4,496	9,750	09/09/2014	07/15/2024
20451N-AE-1	COMPASS MINERALS INTL (144A)			1	4.A FE	980,000	96.7550	967,550	1,000,000	967,550	(28,613)	2,324	0	0	4.875	5.136	JJ	22,479	48,750	09/22/2014	07/15/2024
20451N-AE-1	COMPASS MINERALS INTL (144A)			1	4.A FE	960,000	96.7550	967,550	1,000,000	967,550	(24,686)	4,700	0	0	4.875	5.406	JJ	22,479	48,750	09/26/2014	07/15/2024
205887-CA-8	CONAGRA BRANDS INC			1	2.C FE	4,002,280	98.6750	3,947,000	4,000,000	4,000,496	0	(436)	0	0	4.300	4.288	MN	28,667	172,000	10/16/2018	05/01/2024
205887-CB-6	CONAGRA BRANDS INC			1	2.C FE	4,985,700	98.6390	4,931,950	5,000,000	4,993,404	0	2,036	0	0	4.600	4.648	MN	38,333	230,000	10/15/2018	11/01/2025
205887-CC-4	CONAGRA BRANDS INC			1	2.C FE	3,189,510	97.7170	2,931,510	3,000,000	3,122,952	0	(19,274)	0	0	4.850	4.023	MN	24,250	145,500	05/10/2019	11/01/2028
205887-BR-2	CONAGRA FOODS			1	2.C FE	69,580	99.9270	69,419	69,470	69,469	0	(14)	0	0	3.200	3.180	JJ	963	2,223	01/31/2013	01/25/2023
205887-BR-2	CONAGRA FOODS			1	2.C FE	479,092	99.9270	483,847	484,200	484,108	0	1,117	0	0	3.200	3.439	JJ	6,714	15,494	03/28/2018	01/25/2023
205887-BR-2	CONAGRA FOODS			1	2.C FE	490,181	99.9270	521,949	522,330	522,029	0	4,084	0	0	3.200	4.010	JJ	7,243	16,715	11/26/2013	01/25/2023
207597-EF-8	CONNECTICUT LIGHT AND POWER			1	1.E FE	871,326	99.9400	865,480	866,000	865,999	0	(604)	0	0	2.500	2.412	JJ	9,983	21,650	02/03/2015	01/15/2023
207597-EF-8	CONNECTICUT LIGHT AND POWER			1	1.E FE	993,510	99.9400	999,400	1,000,000	999,960	0	719	0	0	2.500	2.574	JJ	11,528	25,000	01/08/2013	01/15/2023
207597-EF-8	CONNECTICUT LIGHT AND POWER			1	1.E FE	2,892,450	99.9400	2,998,200	3,000,000	2,999,319	0	16,057	0	0	2.500	3.049	JJ	34,583	75,000	09/10/2015	01/15/2023
207597-EJ-0	CONNECTICUT LIGHT AND POWER			1	1.E FE	996,600	93.9530	939,530	1,000,000	998,408	0	341	0	0	3.200	3.240	MS	9,422	32,000	03/02/2017	03/15/2027
207597-EJ-0	CONNECTICUT LIGHT AND POWER			1	1.E FE	1,367,100	93.9530	1,315,342	1,400,000	1,382,581	0	3,769	0	0	3.200	3.520	MS	13,191	44,800	08/20/2018	03/15/2027
207597-EJ-0	CONNECTICUT LIGHT AND POWER			1	1.E FE	1,949,218	93.9530	1,888,455	2,010,000	1,978,812	0	6,737	0	0	3.200	3.600	MS	18,939	64,320	04/19/2018	03/15/2027
208251-AE-8	CONOCOPHILLIPS HLDG CO			1	1.F FE	6,330,845	110.8140	5,585,026	5,040,000	5,867,918	0	(113,847)	0	0	6.950	3.971	AO	73,948	350,280	08/28/2018	04/15/2029
208251-AE-8	CONOCOPHILLIPS HLDG CO			1	1.F FE	1,851,759	110.8140	1,634,507	1,475,000	1,711,069	0	(32,379)	0	0	6.950	4.041	AO	21,642	102,513	04/27/2018	04/15/2029
209111-FE-8	CONSOLIDATED EDISON CO OF NY			1	1.G FE	1,005,340	95.9280	959,280	1,000,000	1,001,059	0	(601)	0	0	3.300	3.235	JD	2,750	33,000	11/20/2014	12/01/2024
209111-FE-8	CONSOLIDATED EDISON CO OF NY			1	1.G FE	996,530	95.9280	959,280	1,000,000	999,226	0	375	0	0	3.300	3.341	JD	2,750	33,000	11/19/2014	12/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
209111-FJ-7	CONSOLIDATED EDISON CO OF NY			1	2.A FE	995,930	91.5280	915,280	1,000,000	998,259	0	410	0	0	2.900	2.947	JD	2,417	29,000	11/10/2016	12/01/2026
209111-FJ-7	CONSOLIDATED EDISON CO OF NY			1	2.A FE	2,500,348	91.5280	2,443,798	2,670,000	2,584,113	0	19,966	0	0	2.900	3.791	JD	6,453	77,430	07/09/2018	12/01/2026
209111-FM-0	CONSOLIDATED EDISON CO OF NY			1	2.A FE	2,999,220	91.8600	2,755,800	3,000,000	2,999,527	0	76	0	0	3.125	3.128	MN	11,979	93,750	11/13/2017	11/15/2027
209111-FP-3	CONSOLIDATED EDISON CO OF NY			1	1.G FE	2,007,020	95.1700	1,903,400	2,000,000	2,003,979	0	(689)	0	0	3.800	3.757	MN	9,711	76,000	05/09/2018	05/15/2028
209111-FS-7	CONSOLIDATED EDISON CO OF NY			1	2.A FE	3,997,040	95.6630	3,826,520	4,000,000	3,998,010	0	276	0	0	4.000	4.009	JD	13,333	160,000	11/27/2018	12/01/2028
21036P-AN-8	CONSTELLATION BRANDS INC			1	2.C FE	1,571,250	99.3250	1,489,875	1,500,000	1,517,952	0	(9,082)	0	0	4.750	4.077	MN	9,104	71,250	06/13/2016	11/15/2024
21036P-AP-3	CONSTELLATION BRANDS INC			1	2.B FE	1,088,970	99.7580	997,580	1,000,000	1,033,280	0	(10,658)	0	0	4.750	3.538	JD	3,958	47,500	04/28/2017	12/01/2025
21036P-AQ-1	CONSTELLATION BRANDS INC			1	2.B FE	2,905,650	95.2520	2,857,560	3,000,000	2,951,540	0	11,115	0	0	3.700	4.149	JD	7,708	111,000	07/30/2018	12/06/2026
21036P-AS-7	CONSTELLATION BRANDS INC			1	2.B FE	1,009,920	93.7940	937,940	1,000,000	1,004,795	0	(1,070)	0	0	3.500	3.374	MN	5,056	35,000	11/20/2017	05/09/2027
21036P-AY-4	CONSTELLATION BRANDS INC			1	2.B FE	1,996,140	92.8480	1,856,960	2,000,000	1,997,807	0	373	0	0	3.600	3.623	FA	27,200	72,000	01/29/2018	02/15/2028
21036P-BB-3	CONSTELLATION BRANDS INC			1	2.C FE	3,012,780	98.3900	2,951,700	3,000,000	3,005,465	0	(1,857)	0	0	4.400	4.328	MN	16,867	132,000	10/24/2018	11/15/2025
210518-CW-4	CONSUMERS ENERGY COMPANY			1	1.E FE	998,980	96.6740	966,740	1,000,000	999,640	0	93	0	0	3.125	3.137	FA	10,417	31,250	08/11/2014	08/31/2024
210518-DC-7	CONSUMERS ENERGY COMPANY			1	1.E FE	4,987,600	95.1260	4,756,300	5,000,000	4,992,007	0	1,167	0	0	3.800	3.830	MN	24,278	190,000	10/29/2018	11/15/2028
212015-AL-5	CONTINENTAL RESOURCES			1	2.C FE	296,715	99.9870	301,961	302,000	301,676	0	930	0	0	4.500	4.831	AO	2,869	13,590	02/13/2017	04/15/2023
212015-AL-5	CONTINENTAL RESOURCES			1	2.C FE	977,500	99.9870	999,870	1,000,000	998,682	0	3,883	0	0	4.500	4.916	AO	9,500	45,000	12/08/2016	04/15/2023
212015-AN-1	CONTINENTAL RESOURCES			1	2.C FE	1,002,780	97.4050	974,050	1,000,000	1,000,425	0	(334)	0	0	3.800	3.765	JD	3,167	38,000	05/13/2014	06/01/2024
212015-AN-1	CONTINENTAL RESOURCES			1	2.C FE	996,440	97.4050	974,050	1,000,000	999,388	0	396	0	0	3.800	3.843	JD	3,167	38,000	05/12/2014	06/01/2024
212015-AS-0	CONTINENTAL RESOURCES			1	2.C FE	500,000	91.7890	458,945	500,000	500,000	0	0	0	0	4.375	4.375	JJ	10,087	21,875	12/04/2017	01/15/2028
212015-AS-0	CONTINENTAL RESOURCES			1	2.C FE	2,493,750	91.7890	2,294,725	2,500,000	2,496,601	0	583	0	0	4.375	4.405	JJ	50,434	109,375	12/05/2017	01/15/2028
22160K-AM-7	COSTCO WHOLESALE CORP			1	1.D FE	1,002,750	94.1400	941,400	1,000,000	1,001,317	0	(294)	0	0	3.000	2.966	MN	3,583	30,000	11/09/2017	05/18/2027
22160K-AM-7	COSTCO WHOLESALE CORP			1	1.D FE	1,982,740	94.1400	1,882,800	2,000,000	1,991,743	0	1,725	0	0	3.000	3.101	MN	7,167	60,000	05/09/2017	05/18/2027
127097-AG-8	COTERRA ENERGY INC			1	2.B FE	1,092,220	93.5250	935,250	1,000,000	1,071,874	0	(16,533)	0	0	3.900	2.071	MN	4,983	39,000	10/07/2021	05/15/2027
224044-CA-3	COX COMMUNICATIONS INC (144A)			1	2.B FE	995,600	98.6870	986,870	1,000,000	999,754	0	482	0	0	2.950	3.000	JD	0	29,500	04/24/2013	06/30/2023
224044-CE-5	COX COMMUNICATIONS INC (144A)			1	2.B FE	4,991,350	96.6940	4,834,700	5,000,000	4,997,988	0	852	0	0	3.850	3.870	FA	80,208	192,500	12/01/2014	02/01/2025
224044-CG-0	COX COMMUNICATIONS INC (144A)			1	2.B FE	998,310	93.6290	936,290	1,000,000	999,275	0	172	0	0	3.350	3.370	MS	9,864	33,500	09/08/2016	09/15/2026
224044-CG-0	COX COMMUNICATIONS INC (144A)			1	2.B FE	987,150	93.6290	936,290	1,000,000	994,279	0	1,413	0	0	3.350	3.515	MS	9,864	33,500	07/17/2017	09/15/2026
224044-CG-0	COX COMMUNICATIONS INC (144A)			1	2.B FE	151,819	93.6290	147,934	158,000	155,311	0	661	0	0	3.350	3.846	MS	1,558	5,293	03/15/2017	09/15/2026
224044-CG-0	COX COMMUNICATIONS INC (144A)			1	2.B FE	1,224,782	93.6290	1,217,177	1,300,000	1,263,824	0	8,839	0	0	3.350	4.167	MS	12,823	43,550	03/21/2018	09/15/2026
224044-CJ-4	COX COMMUNICATIONS INC (144A)			1	2.B FE	1,990,440	92.9880	1,859,760	2,000,000	1,995,123	0	943	0	0	3.500	3.557	FA	26,444	70,000	07/24/2017	08/15/2027
224044-CJ-4	COX COMMUNICATIONS INC (144A)			1	2.B FE	990,650	92.9880	929,880	1,000,000	995,242	0	924	0	0	3.500	3.612	FA	13,222	35,000	08/08/2017	08/15/2027
224044-CN-5	COX COMMUNICATIONS INC (144A)			1	2.B FE	3,001,830	79.8800	2,396,400	3,000,000	3,001,574	0	(165)	0	0	2.600	2.592	JD	3,467	78,000	06/02/2021	06/15/2031
12626P-AM-5	CRH AMERICA INC (144A)		C	1	2.A FE	998,770	96.5530	965,530	1,000,000	999,628	0	133	0	0	3.875	3.890	MN	4,628	38,750	05/12/2015	05/18/2025
12626P-AM-5	CRH AMERICA INC (144A)		C	1	2.A FE	988,930	96.5530	965,530	1,000,000	996,906	0	1,201	0	0	3.875	4.011	MN	4,628	38,750	06/09/2015	05/18/2025
12626P-AM-5	CRH AMERICA INC (144A)		C	1	2.A FE	2,964,150	96.5530	2,896,590	3,000,000	2,986,681	0	5,183	0	0	3.875	4.071	MN	13,885	116,250	04/23/2018	05/18/2025
12636Y-AA-0	CRH AMERICA INC (144A)		C	1	2.A FE	2,008,200	92.8370	1,856,740	2,000,000	2,003,962	0	(883)	0	0	3.400	3.348	MN	9,822	68,000	11/22/2017	05/09/2027
12636Y-AA-0	CRH AMERICA INC (144A)		C	1	2.A FE	1,002,310	92.8370	928,370	1,000,000	1,001,067	0	(237)	0	0	3.400	3.372	MN	4,911	34,000	05/24/2017	05/09/2027
12636Y-AA-0	CRH AMERICA INC (144A)		C	1	2.A FE	992,790	92.8370	928,370	1,000,000	996,522	0	721	0	0	3.400	3.486	MN	4,911	34,000	05/04/2017	05/09/2027
12636Y-AA-0	CRH AMERICA INC (144A)		C	1	2.A FE	992,710	92.8370	928,370	1,000,000	996,482	0	729	0	0	3.400	3.487	MN	4,911	34,000	05/02/2017	05/09/2027
12636Y-AA-0	CRH AMERICA INC (144A)		C	1	2.A FE	991,990	92.8370	928,370	1,000,000	995,922	0	846	0	0	3.400	3.501	MN	4,911	34,000	01/10/2018	05/09/2027
12636Y-AC-6	CRH AMERICA INC (144A)		C	1	2.A FE	1,994,440	93.8400	1,876,800	2,000,000	1,996,705	0	537	0	0	3.950	3.984	AO	19,092	79,000	03/28/2018	04/04/2028
12636Y-AC-6	CRH AMERICA INC (144A)		C	1	2.A FE	1,987,420	93.8400	1,876,800	2,000,000	1,992,669	0	1,212	0	0	3.950	4.027	AO	19,092	79,000	03/27/2018	04/04/2028
228180-AA-3	CROWN AMERICAS (144A) LS:212K	LS		1	3.B FE	4,500,000	94.6960	4,261,320	4,500,000	4,261,320	(238,680)	0	0	0	5.250	5.250	AO	59,063	127,313	03/14/2022	04/01/2030
228187-AB-6	CROWN AMERICAS/CAP CORP VI			1	3.B FE	250,000	96.9130	242,283	250,000	242,283	(7,718)	0	0	0	4.750	4.750	FA	4,948	11,875	01/18/2018	02/01/2026
22822V-AB-7	CROWN CASTLE INTL CORP			1	2.B FE	1,993,420	97.8420	1,956,840	2,000,000	1,997,544	0	690	0	0	4.450	4.491	FA	33,622	89,000	01/28/2016	02/15/2026
22822V-AC-5	CROWN CASTLE INTL CORP			1	2.B FE	1,052,410	95.2090	952,090	1,000,000	1,019,390	0	(5,666)	0	0	3.700	3.061	JD	1,644	37,000	08/31/2016	06/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
22822V-AE-1	CROWN CASTLE INTL CORP			1	2.B FE	996,510	95.5390	955,390	1,000,000	998,360	0	345	0	0	4.000	4.042	MS	13,333	40,000	02/01/2017	03/01/2027
22822V-AE-1	CROWN CASTLE INTL CORP			1	2.B FE	995,780	95.5390	955,390	1,000,000	998,018	0	419	0	0	4.000	4.051	MS	13,333	40,000	01/30/2017	03/01/2027
22822V-AH-4	CROWN CASTLE INTL CORP			1	2.B FE	999,300	93.0460	930,460	1,000,000	999,623	0	66	0	0	3.650	3.658	MS	12,167	36,500	07/25/2017	09/01/2027
22822V-AK-7	CROWN CASTLE INTL CORP			1	2.B FE	996,150	93.1130	931,130	1,000,000	997,846	0	368	0	0	3.800	3.846	FA	14,356	38,000	01/09/2018	02/15/2028
22822V-AR-2	CROWN CASTLE INTL CORP			1	2.B FE	5,270,500	87.7150	4,385,750	5,000,000	5,223,290	0	(27,606)	0	0	3.300	2.620	JJ	82,500	165,000	04/06/2021	07/01/2030
22822V-AW-1	CROWN CASTLE INTL CORP			1	2.B FE	9,954,600	79.0550	7,905,500	10,000,000	9,962,245	0	4,125	0	0	2.100	2.150	AO	52,500	210,000	02/08/2021	04/01/2031
22822V-AY-7	CROWN CASTLE INTL CORP			1	2.B FE	3,079,470	80.8350	2,425,050	3,000,000	3,069,027	0	(7,508)	0	0	2.500	2.195	JJ	34,583	78,333	08/04/2021	07/15/2031
228255-AH-8	CROWN CORK & SEAL CO INC			1	3.C FE	3,495,000	103.1230	3,093,690	3,000,000	3,093,690	(151,695)	(54,744)	0	0	7.375	5.066	JD	9,833	221,250	12/19/2017	12/15/2026
228255-AH-8	CROWN CORK & SEAL CO INC			1	3.C FE	1,162,500	103.1230	1,031,230	1,000,000	1,031,230	(50,082)	(18,135)	0	0	7.375	5.079	JD	3,278	73,750	01/23/2018	12/15/2026
228255-AH-8	CROWN CORK & SEAL CO INC			1	3.C FE	1,162,500	103.1230	1,031,230	1,000,000	1,031,230	(49,636)	(18,030)	0	0	7.375	5.091	JD	3,278	73,750	01/02/2018	12/15/2026
228255-AH-8	CROWN CORK & SEAL CO INC			1	3.C FE	3,427,500	103.1230	3,093,690	3,000,000	3,093,690	(107,675)	(44,489)	0	0	7.375	5.464	JD	9,833	221,250	03/22/2017	12/15/2026
126307-AH-0	CSC HOLDINGS LLC LS:999K	LS		1	5.A FE	1,021,250	93.2500	932,500	1,000,000	932,500	(71,390)	(2,617)	0	0	5.250	4.959	JD	4,375	52,500	03/05/2015	06/01/2024
126307-AH-0	CSC HOLDINGS LLC LS:2.0M	LS		1	5.A FE	2,000,000	93.2500	1,865,000	2,000,000	1,865,000	(135,000)	0	0	0	5.250	5.250	JD	8,750	105,000	05/20/2014	06/01/2024
126307-AS-6	CSC HOLDINGS LLC (144A)			1	4.A FE	501,875	80.7830	403,915	500,000	403,915	(96,875)	(237)	0	0	5.375	5.317	FA	11,198	26,875	01/16/2018	02/01/2028
126307-AS-6	CSC HOLDINGS LLC (144A)			1	4.A FE	500,000	80.7830	403,915	500,000	403,915	(96,085)	0	0	0	5.375	5.375	FA	11,198	26,875	01/12/2018	02/01/2028
126307-AZ-0	CSC HOLDINGS LLC (144A)			1	4.A FE	2,200,000	81.9610	1,639,220	2,000,000	1,639,220	(458,393)	(46,447)	0	0	6.500	3.882	FA	54,167	130,000	03/08/2021	02/01/2029
126307-AZ-0	CSC HOLDINGS LLC (144A)			1	4.A FE	1,250,000	81.9610	1,024,513	1,250,000	1,024,513	(225,488)	0	0	0	6.500	6.500	FA	33,854	81,250	01/24/2019	02/01/2029
126307-BF-3	CSC HOLDINGS LLC (144A)			1	4.A FE	1,000,000	65.3770	653,770	1,000,000	653,770	(284,100)	0	0	0	3.375	3.375	FA	12,750	33,750	08/03/2020	02/15/2031
126307-BH-9	CSC HOLDINGS LLC (144A)			1	4.A FE	500,625	69.5680	347,840	500,000	347,840	(146,656)	(64)	0	0	4.500	4.482	MN	2,875	22,500	04/30/2021	11/15/2031
126307-BH-9	CSC HOLDINGS LLC (144A)			1	4.A FE	1,000,000	69.5680	695,680	1,000,000	695,680	(293,440)	0	0	0	4.500	4.500	MN	5,750	45,000	04/29/2021	11/15/2031
Q1297#-AK-4	CSL LIMITED		C	1	1.G	6,000,000	91.5170	5,491,020	6,000,000	6,000,000	0	0	0	0	3.170	3.170	AO	45,965	190,200	09/12/2017	10/04/2027
126408-HB-2	CSX CORP			1	2.A FE	1,998,300	97.6340	1,952,680	2,000,000	1,999,654	0	185	0	0	3.400	3.410	FA	28,333	68,000	07/16/2014	08/01/2024
126408-HB-2	CSX CORP			1	2.A FE	997,770	97.6340	976,340	1,000,000	999,537	0	268	0	0	3.400	3.429	FA	14,167	34,000	08/28/2015	08/01/2024
126408-HD-8	CSX CORP			1	2.A FE	1,995,260	96.0720	1,921,440	2,000,000	1,998,437	0	497	0	0	3.350	3.378	MN	11,167	67,000	10/15/2015	11/01/2025
126408-HE-6	CSX CORP			1	2.A FE	1,991,920	92.1920	1,843,840	2,000,000	1,996,629	0	816	0	0	2.600	2.646	MN	8,667	52,000	10/13/2016	11/01/2026
126408-HH-9	CSX CORP			1	2.A FE	1,716,163	93.5830	1,695,724	1,812,000	1,759,081	0	10,749	0	0	3.250	3.977	JD	4,908	58,890	09/27/2018	06/01/2027
126408-HH-9	CSX CORP			1	2.A FE	2,249,538	93.5830	2,251,607	2,406,000	2,322,202	0	16,956	0	0	3.250	4.120	JD	6,516	78,195	05/18/2018	06/01/2027
126408-HJ-5	CSX CORP			1	2.A FE	1,998,660	95.5550	1,911,100	2,000,000	1,999,176	0	128	0	0	3.800	3.808	MS	25,333	76,000	02/15/2018	03/01/2028
126408-HM-8	CSX CORP			1	2.A FE	1,996,120	96.4040	1,928,080	2,000,000	1,997,299	0	358	0	0	4.250	4.274	MS	25,028	85,000	11/08/2018	03/15/2029
126408-HQ-9	CSX CORP			1	2.A FE	5,353,400	84.9480	4,247,400	5,000,000	5,280,067	0	(38,349)	0	0	2.400	1.538	FA	45,333	120,000	01/26/2021	02/15/2030
126408-HU-0	CSX CORP	LS		2	2.A FE	9,993,800	94.0610	9,406,100	10,000,000	9,993,165	0	(635)	0	0	4.100	4.108	MN	52,389	121,861	07/21/2022	11/15/2032
22966R-AC-0	CUBESMART LP			1	2.B FE	1,013,430	96.1310	961,310	1,000,000	1,004,681	0	(1,663)	0	0	4.000	3.811	MN	5,111	40,000	03/30/2017	11/15/2025
22966R-AE-6	CUBESMART LP			1	2.B FE	1,987,120	92.4430	1,848,860	2,000,000	1,991,419	0	1,182	0	0	4.375	4.455	FA	33,056	87,500	01/24/2019	02/15/2029
231021-AR-7	CUMMINS INC			1	1.E FE	1,543,348	99.0580	1,451,200	1,465,000	1,470,154	0	(10,085)	0	0	3.650	2.936	AO	13,368	53,473	12/18/2014	10/01/2023
231021-AR-7	CUMMINS INC			1	1.E FE	1,022,800	99.0580	990,580	1,000,000	1,001,401	0	(2,732)	0	0	3.650	3.365	AO	9,125	36,500	02/04/2014	10/01/2023
231021-AR-7	CUMMINS INC			1	1.E FE	1,001,650	99.0580	990,580	1,000,000	1,000,112	0	(218)	0	0	3.650	3.629	AO	9,125	36,500	09/20/2013	10/01/2023
231021-AR-7	CUMMINS INC			1	1.E FE	994,020	99.0580	990,580	1,000,000	999,430	0	681	0	0	3.650	3.722	AO	9,125	36,500	09/19/2013	10/01/2023
126650-CF-5	CVS CAREMARK			1	2.B FE	990,780	97.5400	975,400	1,000,000	998,263	0	1,014	0	0	3.375	3.485	FA	13,031	33,750	08/07/2014	08/12/2024
126650-CL-2	CVS HEALTH CORP			1	2.B FE	993,110	97.6800	976,800	1,000,000	997,961	0	738	0	0	3.875	3.959	JJ	17,330	38,750	07/14/2015	07/20/2025
126650-CL-2	CVS HEALTH CORP			1	2.B FE	989,940	97.6800	976,800	1,000,000	997,025	0	1,079	0	0	3.875	3.998	JJ	17,330	38,750	07/13/2015	07/20/2025
126650-CX-6	CVS HEALTH CORP			1	2.B FE	985,940	96.9100	969,100	1,000,000	991,856	0	1,343	0	0	4.300	4.475	MS	11,467	43,000	03/06/2018	03/25/2028
12665V-AA-0	CVS LEASE PASS THRU CERT (144A)				2.B FE	1,446,342	87.0140	1,258,532	1,446,342	1,446,347	0	1	0	0	4.163	4.199	MON	3,512	60,211	07/14/2014	08/11/2036
126650-AW-0	CVS LEASE PASS THRU CERT (144A)			1	2.B	464,701	98.9470	433,249	437,860	445,664	0	(1,917)	0	0	5.298	4.780	MON	1,353	23,198	09/23/2011	01/11/2027
126650-AW-0	CVS LEASE PASS THRU CERT (144A)			1	2.B	420,604	98.9470	433,249	437,860	433,469	0	1,053	0	0	5.298	5.620	MON	1,353	23,198	02/07/2006	01/11/2027
126659-AA-9	CVS LEASE PASS THRU CERT (144A)			1	2.B FE	355,088	109.4700	298,439	272,621	322,916	0	(5,703)	0	0	8.353	4.029	MON	1,328	22,772	04/17/2017	07/10/2031

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
126659-AA-9	CVS LEASE PASS THRU CERT (144A)			1	2.B FE	26,495	109.4700	21,645	19,773	23,405	0	(412)	0	0	8.353	4.045	MON	96	1,652	05/07/2015	07/10/2031
126659-AA-9	CVS LEASE PASS THRU CERT (144A)			1	2.B FE	2,396,650	109.4700	2,623,623	2,396,650	2,398,316	0	592	0	0	8.353	8.353	MON	11,678	200,192	06/10/2009	07/10/2031
233851-BJ-2	DAIMLER FINANCE NA LLC (144A)		C	1	1.G FE	990,390	97.0490	970,490	1,000,000	998,238	0	1,055	0	0	3.250	3.364	FA	13,542	32,500	07/24/2014	08/01/2024
233851-CU-6	DAIMLER FINANCE NA LLC (144A)		C	1	1.G FE	995,980	94.0460	940,460	1,000,000	998,213	0	407	0	0	3.450	3.498	JJ	16,771	34,500	01/03/2017	01/06/2027
233851-DF-8	DAIMLER FINANCE NA LLC (144A)		C	1	1.G FE	1,000,000	93.8530	938,530	1,000,000	1,000,000	0	0	0	0	3.750	3.750	FA	13,438	37,500	02/15/2018	02/22/2028
233851-DL-5	DAIMLER FINANCE NA LLC (144A)		C	1	1.G FE	3,992,400	99.4750	3,979,000	4,000,000	3,999,137	0	1,464	0	0	3.700	3.742	MN	23,433	148,000	04/30/2018	05/04/2023
235851-AQ-5	DANAHER CORP			1	1.G FE	2,027,240	96.3560	1,927,120	2,000,000	2,007,686	0	(2,962)	0	0	3.350	3.186	MS	19,728	67,000	09/25/2015	09/15/2025
235851-AQ-5	DANAHER CORP			1	1.G FE	2,009,180	96.3560	1,927,120	2,000,000	2,003,321	0	(1,277)	0	0	3.350	3.279	MS	19,728	67,000	02/27/2018	09/15/2025
235851-AQ-5	DANAHER CORP			1	1.G FE	1,003,920	96.3560	963,560	1,000,000	1,001,426	0	(548)	0	0	3.350	3.289	MS	9,864	33,500	03/20/2018	09/15/2025
235851-AQ-5	DANAHER CORP			1	1.G FE	1,997,140	96.3560	1,927,120	2,000,000	1,999,060	0	303	0	0	3.350	3.367	MS	19,728	67,000	09/10/2015	09/15/2025
237266-AH-4	DARLING INGREDIENTS INC (144A)			1	3.A FE	1,524,375	96.4060	1,446,090	1,500,000	1,446,090	(60,814)	(5,154)	0	0	5.250	4.871	AO	16,625	78,750	05/17/2019	04/15/2027
237266-AH-4	DARLING INGREDIENTS INC (144A)			1	3.A FE	5,000,000	96.4060	4,820,300	5,000,000	4,820,300	(179,700)	0	0	0	5.250	5.250	AO	55,417	262,500	03/28/2019	04/15/2027
237266-AH-4	DARLING INGREDIENTS INC (144A)			1	3.A FE	968,750	96.4060	964,060	1,000,000	964,060	(7,741)	3,051	0	0	5.250	6.002	AO	11,083	26,250	06/14/2022	04/15/2027
237266-AJ-0	DARLING INGREDIENTS INC (144A)			1	3.A FE	102,000	97.8850	97,885	100,000	97,885	(3,874)	(241)	0	0	6.000	5.225	JD	267	3,100	08/15/2022	06/15/2030
237266-AJ-0	DARLING INGREDIENTS INC (144A)			1	3.A FE	100,000	97.8850	97,885	100,000	97,885	(2,115)	0	0	0	6.000	6.000	JD	267	3,100	05/31/2022	06/15/2030
237266-AJ-0	DARLING INGREDIENTS INC (144A)			1	3.A FE	1,441,875	97.8850	1,468,275	1,500,000	1,443,264	0	1,389	0	0	6.000	6.650	JD	4,000	46,500	10/11/2022	06/15/2030
237266-AJ-0	DARLING INGREDIENTS INC (144A)			1	3.A FE	480,000	97.8850	489,425	500,000	480,522	0	522	0	0	6.000	6.670	JD	1,333	15,500	10/03/2022	06/15/2030
23918K-AS-7	DAVITA INC (144A)			1	4.A FE	1,017,500	80.6540	806,540	1,000,000	806,540	(207,004)	(2,179)	0	0	4.625	4.341	JD	3,854	46,250	02/24/2021	06/01/2030
23918K-AS-7	DAVITA INC (144A)			1	4.A FE	1,500,000	80.6540	1,209,810	1,500,000	1,209,810	(290,190)	0	0	0	4.625	4.625	JD	5,781	69,375	05/26/2020	06/01/2030
23918K-AT-5	DAVITA INC (144A)			1	4.A FE	1,000,000	74.8550	748,550	1,000,000	748,550	(227,590)	0	0	0	3.750	3.750	FA	14,167	37,500	08/06/2020	02/15/2031
23918K-AT-5	DAVITA INC (144A)			1	4.A FE	1,464,375	74.8550	1,122,825	1,500,000	1,122,825	(344,333)	2,948	0	0	3.750	4.030	FA	21,250	56,250	08/14/2020	02/15/2031
344775-AC-5	DELHAIZE AMERICA		C	1	2.B FE	2,000,000	107.8630	2,157,260	2,000,000	2,000,000	0	0	0	0	8.050	8.050	AO	33,989	161,000	07/17/2006	04/15/2027
247109-BS-9	DELMARVA POWER & LIGHT			1	1.F FE	1,999,160	98.7100	1,974,200	2,000,000	1,999,857	0	95	0	0	3.500	3.505	MN	8,944	70,000	11/07/2013	11/15/2023
23291K-AH-8	DH EUROPE FINANCE II			1	1.G FE	6,215,700	87.8270	5,269,620	6,000,000	6,186,835	0	(26,036)	0	0	2.600	2.094	MN	19,933	156,000	11/18/2021	11/15/2029
23291K-AH-8	DH EUROPE FINANCE II			1	1.G FE	4,996,450	87.8270	4,391,350	5,000,000	4,997,418	0	328	0	0	2.600	2.608	MN	16,611	130,000	11/05/2019	11/15/2029
23291K-AH-8	DH EUROPE FINANCE II			1	1.G FE	4,989,050	87.8270	4,391,350	5,000,000	4,992,106	0	1,025	0	0	2.600	2.625	MN	16,611	130,000	11/13/2019	11/15/2029
25277L-AC-0	DIAMOND SPORTS GROUP LLC (144A)			2	6. FE	3,750	1.1250	5,625	500,000	3,750	291,123	427,373	0	0	6.625	475.436	FA	12,514	33,125	07/18/2019	08/15/2027
25277L-AF-3	DIAMOND SPORTS GROUP LLC (144A)			1	5.C FE	411,250	11.8750	415,625	3,500,000	411,250	334,735	1,673,485	0	0	5.375	23.536	FA	71,069	188,125	07/19/2019	08/15/2026
25470D-AK-5	DISCOVERY COMMUNICATIONS LS:487K		LS	1	2.C FE	999,150	94.9520	949,520	1,000,000	999,754	0	90	0	0	3.450	3.460	MS	10,158	34,500	02/25/2015	03/15/2025
25470D-AL-3	DISCOVERY COMMUNICATIONS			1	2.C FE	1,050,380	97.0890	970,890	1,000,000	1,019,028	0	(5,949)	0	0	4.900	4.206	MS	14,972	49,000	02/28/2017	03/11/2026
25470D-AM-1	DISCOVERY COMMUNICATIONS			1	2.C FE	998,110	97.7270	977,270	1,000,000	999,596	0	288	0	0	3.800	3.831	MS	11,400	38,000	02/28/2017	03/13/2024
25470D-AR-0	DISCOVERY COMMUNICATIONS			1	2.C FE	996,430	88.9280	889,280	1,000,000	997,991	0	332	0	0	3.950	3.992	MS	11,082	39,500	09/07/2017	03/20/2028
25470D-BC-2	DISCOVERY COMMUNICATIONS LS:847K		LS	1	2.C FE	2,011,560	96.8260	1,936,532	2,000,000	2,003,228	0	(1,881)	0	0	3.900	3.797	MN	9,967	78,000	04/03/2018	11/15/2024
25470D-BE-8	DISCOVERY COMMUNICATIONS			1	2.C FE	993,390	95.4440	954,440	1,000,000	997,530	0	932	0	0	3.950	4.056	JD	1,756	39,500	04/03/2018	06/15/2025
256677-AD-7	DOLLAR GENERAL			1	2.B FE	1,006,660	97.8930	978,930	1,000,000	1,002,017	0	(724)	0	0	4.150	4.067	MN	6,917	41,500	10/16/2015	11/01/2025
256677-AD-7	DOLLAR GENERAL			1	2.B FE	1,996,880	97.8930	1,957,860	2,000,000	1,998,899	0	328	0	0	4.150	4.169	MN	13,833	83,000	10/15/2015	11/01/2025
256677-AE-5	DOLLAR GENERAL			1	2.B FE	1,006,100	95.5060	955,060	1,000,000	1,002,778	0	(625)	0	0	3.875	3.800	AO	8,181	38,750	04/05/2017	04/15/2027
256677-AF-2	DOLLAR GENERAL			1	2.B FE	1,004,340	95.3970	953,970	1,000,000	1,002,453	0	(425)	0	0	4.125	4.071	MN	6,875	41,250	03/27/2018	05/01/2028
256677-AF-2	DOLLAR GENERAL			1	2.B FE	998,990	95.3970	953,970	1,000,000	999,384	0	94	0	0	4.125	4.137	MN	6,875	41,250	03/26/2018	05/01/2028
256746-AG-3	DOLLAR TREE			1	2.B FE	1,997,980	97.7170	1,954,340	2,000,000	1,999,207	0	283	0	0	4.000	4.016	MN	10,222	80,000	04/05/2018	05/15/2025
256746-AH-1	DOLLAR TREE			1	2.B FE	1,001,920	95.8340	958,340	1,000,000	1,001,099	0	(187)	0	0	4.200	4.176	MN	5,367	42,000	04/06/2018	05/15/2028
256746-AH-1	DOLLAR TREE			1	2.B FE	997,360	95.8340	958,340	1,000,000	998,435	0	248	0	0	4.200	4.232	MN	5,367	42,000	04/05/2018	05/15/2028
25731V-AA-2	DOMINION ENERGY SOUTH CAROLINA			1	1.F FE	4,996,900	80.9420	4,047,100	5,000,000	4,997,148	0	286	0	0	2.300	2.306	JD	9,583	115,639	11/18/2021	12/01/2031
23331A-BG-3	DR HORTON INC			1	2.A FE	1,035,000	99.9580	999,580	1,000,000	1,000,072	0	(5,702)	0	0	4.750	4.071	FA	17,944	47,500	01/06/2017	02/15/2023
23331A-BH-1	DR HORTON INC			1	2.A FE	2,204,200	100.3360	2,006,720	2,000,000	2,015,975	0	(41,801)	0	0	5.750	3.575	FA	43,444	115,000	03/07/2018	08/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
23331A-BP-3	DR HORTON INC LS:11M	LS		1	2.A FE	11,965,560	83.6300	10,035,600	12,000,000	11,976,133	0	4,765	0	0	1.400	1.443	AO	35,467	168,000	09/29/2020	10/15/2027
23338V-AB-2	DTE ELECTRIC CO			1	1.F FE	1,064,160	98.3410	983,410	1,000,000	1,010,386	0	(10,603)	0	0	3.650	2.543	MS	10,747	36,500	08/21/2017	03/15/2024
23338V-AB-2	DTE ELECTRIC CO			1	1.F FE	995,910	98.3410	983,410	1,000,000	999,410	0	438	0	0	3.650	3.697	MS	10,747	36,500	08/20/2013	03/15/2024
23338V-AC-0	DTE ELECTRIC CO			1	1.E FE	2,995,830	97.0470	2,911,410	3,000,000	2,998,973	0	408	0	0	3.375	3.390	MS	33,750	101,250	06/23/2014	03/01/2025
23338V-AK-2	DTE ELECTRIC CO			1	1.E FE	4,994,200	84.2760	4,213,800	5,000,000	4,995,652	0	544	0	0	2.250	2.263	MS	37,500	112,500	02/11/2020	03/01/2030
26442C-AQ-7	DUKE ENERGY CAROLINAS			1	1.F FE	1,999,220	99.7400	1,994,800	2,000,000	1,999,900	0	79	0	0	2.500	2.506	MS	14,722	50,000	03/08/2016	03/15/2023
26442C-AS-3	DUKE ENERGY CAROLINAS			1	1.F FE	2,992,740	94.2610	2,827,830	3,000,000	2,996,871	0	732	0	0	2.950	2.978	JD	7,375	88,500	11/14/2016	12/01/2026
26442C-AS-3	DUKE ENERGY CAROLINAS			1	1.F FE	1,895,620	94.2610	1,885,220	2,000,000	1,948,371	0	12,038	0	0	2.950	3.663	JD	4,917	59,000	04/25/2018	12/01/2026
26442C-AX-2	DUKE ENERGY CAROLINAS			1	1.F FE	4,981,550	96.1540	4,807,700	5,000,000	4,988,141	0	1,732	0	0	3.950	3.995	MN	25,236	197,500	11/05/2018	11/15/2028
26442C-BA-1	DUKE ENERGY CAROLINAS			1	1.F FE	4,085,320	85.6390	3,425,560	4,000,000	4,073,603	0	(9,890)	0	0	2.450	2.159	FA	40,833	98,000	10/20/2021	02/01/2030
26442C-BG-8	DUKE ENERGY CAROLINAS			1	1.F FE	2,977,200	84.8960	2,546,880	3,000,000	2,978,766	0	1,566	0	0	2.850	2.937	MS	25,175	45,363	03/02/2022	03/15/2032
26444H-AC-5	DUKE ENERGY FLORIDA			1	1.F FE	155,889	94.5550	144,669	153,000	154,321	0	(324)	0	0	3.200	2.958	JJ	2,258	4,896	11/06/2017	01/15/2027
26444H-AC-5	DUKE ENERGY FLORIDA			1	1.F FE	1,564,050	94.5550	1,460,875	1,545,000	1,553,867	0	(2,168)	0	0	3.200	3.039	JJ	22,797	49,440	01/04/2018	01/15/2027
26444H-AC-5	DUKE ENERGY FLORIDA			1	1.F FE	166,589	94.5550	156,016	165,000	165,706	0	(172)	0	0	3.200	3.080	JJ	2,435	5,280	07/06/2017	01/15/2027
26444H-AC-5	DUKE ENERGY FLORIDA			1	1.F FE	999,400	94.5550	945,550	1,000,000	999,728	0	60	0	0	3.200	3.207	JJ	14,756	32,000	01/03/2017	01/15/2027
26444H-AC-5	DUKE ENERGY FLORIDA			1	1.F FE	974,590	94.5550	945,550	1,000,000	987,298	0	2,874	0	0	3.200	3.540	JJ	14,756	32,000	04/16/2018	01/15/2027
26444H-AH-4	DUKE ENERGY FLORIDA			1	1.F FE	6,996,290	85.6890	5,998,230	7,000,000	6,997,272	0	347	0	0	2.500	2.506	JD	14,583	175,000	11/21/2019	12/01/2029
26444H-AK-7	DUKE ENERGY FLORIDA			1	1.F FE	4,992,450	81.9260	4,096,300	5,000,000	4,993,163	0	720	0	0	2.400	2.416	JD	5,333	124,333	11/29/2021	12/15/2031
26444G-AC-7	DUKE ENERGY FLORIDA PROJ FIN LS:1.9M	LS			1.A FE	1,979,219	90.7200	1,795,619	1,979,298	1,979,266	0	0	0	0	2.538	2.538	MS	16,745	50,235	06/15/2016	09/01/2031
26442L-C*-3	DUKE ENERGY KENTUCKY			1	2.A	5,000,000	93.4610	4,673,050	5,000,000	5,000,000	0	0	0	0	4.180	4.180	AO	44,122	209,000	09/20/2018	10/15/2028
26442E-AD-2	DUKE ENERGY OHIO			1	1.F FE	2,812,056	99.1590	2,735,797	2,759,000	2,763,788	0	(11,194)	0	0	3.800	3.378	MS	34,947	104,842	05/31/2018	09/01/2023
26442E-AD-2	DUKE ENERGY OHIO			1	1.F FE	1,020,630	99.1590	991,590	1,000,000	1,001,050	0	(2,446)	0	0	3.800	3.545	MS	12,667	38,000	10/01/2013	09/01/2023
26442E-AF-7	DUKE ENERGY OHIO			1	1.F FE	2,995,410	92.8060	2,784,180	3,000,000	2,997,010	0	421	0	0	3.650	3.668	FA	45,625	109,500	01/04/2019	02/01/2029
26442U-AA-2	DUKE ENERGY PROGRESS			1	1.F FE	1,993,900	96.3490	1,926,980	2,000,000	1,998,156	0	645	0	0	3.250	3.286	FA	24,556	65,000	08/10/2015	08/15/2025
26442U-AF-1	DUKE ENERGY PROGRESS			1	1.F FE	3,002,310	98.9430	2,968,290	3,000,000	3,000,256	0	(486)	0	0	3.375	3.358	MS	33,750	101,250	08/07/2018	09/01/2023
26078J-AD-2	DUPONT DE NEMOURS INC			1	2.A FE	5,000,000	98.8120	4,940,600	5,000,000	5,000,000	0	0	0	0	4.725	4.725	MN	30,188	236,250	11/14/2018	11/15/2028
277432-AR-1	EASTMAN CHEMICAL			1	2.B FE	1,006,510	97.1100	971,100	1,000,000	1,002,055	0	(995)	0	0	3.800	3.690	MS	11,189	38,000	03/26/2018	03/15/2025
277432-AR-1	EASTMAN CHEMICAL			1	2.B FE	3,998,440	97.1100	3,884,400	4,000,000	3,999,323	0	215	0	0	3.800	3.806	MS	44,756	152,000	04/27/2018	03/15/2025
277432-AR-1	EASTMAN CHEMICAL			1	2.B FE	995,060	97.1100	971,100	1,000,000	998,720	0	527	0	0	3.800	3.858	MS	11,189	38,000	11/10/2014	03/15/2025
277432-AR-1	EASTMAN CHEMICAL			1	2.B FE	2,978,460	97.1100	2,913,300	3,000,000	2,992,079	0	3,317	0	0	3.800	3.924	MS	33,567	114,000	08/03/2018	03/15/2025
278062-AD-6	EATON CORP			1	2.A FE	1,426,332	92.3860	1,346,988	1,458,000	1,427,500	0	1,168	0	0	4.000	4.261	MN	9,558	29,160	07/07/2022	11/02/2032
278062-AG-9	EATON CORP			1	2.A FE	4,723,000	93.1900	4,659,500	5,000,000	4,844,235	0	29,634	0	0	3.103	3.832	MS	45,683	155,150	08/20/2018	09/15/2027
278865-AV-2	ECOLAB INC			2	1.G FE	961,320	92.9370	929,370	1,000,000	981,825	0	4,382	0	0	2.700	3.207	MN	4,500	27,000	01/04/2018	11/01/2026
278865-AV-2	ECOLAB INC			2	1.G FE	1,269,779	92.9370	1,282,531	1,380,000	1,322,379	0	13,677	0	0	2.700	3.882	MN	6,210	37,260	11/29/2018	11/01/2026
278865-BD-1	ECOLAB INC			1	1.G FE	1,993,900	93.2190	1,864,380	2,000,000	1,996,719	0	599	0	0	3.250	3.286	JD	5,417	65,000	11/16/2017	12/01/2027
278865-BD-1	ECOLAB INC			1	1.G FE	1,981,280	93.2190	1,864,380	2,000,000	1,989,889	0	1,854	0	0	3.250	3.362	JD	5,417	65,000	01/23/2018	12/01/2027
278865-BE-9	ECOLAB INC LS:2.9M	LS		1	1.G FE	6,451,822	99.2390	5,244,781	5,285,000	6,255,214	0	(128,422)	0	0	4.800	1.971	MS	68,353	253,680	06/15/2021	03/24/2030
278865-BF-6	ECOLAB INC			1	1.G FE	4,631,500	76.3430	3,817,150	5,000,000	4,686,528	0	35,147	0	0	1.300	2.148	JJ	27,083	65,000	06/01/2021	01/30/2031
28176E-AD-0	EDWARDS LIFESCIENCES CORP			1	2.B FE	2,993,010	95.7910	2,873,730	3,000,000	2,995,757	0	667	0	0	4.300	4.329	JD	5,733	129,000	06/06/2018	06/15/2028
283695-BK-9	EL PASO NATURAL GAS			1	2.B FE	720,487	113.4360	714,647	630,000	681,675	0	(3,717)	0	0	8.375	7.165	JD	2,345	52,763	06/13/2005	06/15/2032
28414H-AG-8	ELANCO ANIMAL HEALTH INC			1	3.C FE	1,717,500	95.1510	1,427,265	1,500,000	1,427,265	(222,082)	(24,078)	0	0	6.400	2.920	FA	32,800	92,250	02/07/2020	08/28/2028
28414H-AG-8	ELANCO ANIMAL HEALTH INC			1	3.C FE	2,000,000	95.1510	1,903,020	2,000,000	1,903,020	(96,980)	0	0	0	6.400	4.900	FA	43,733	123,000	08/14/2018	08/28/2028
285512-AD-1	ELECTRONIC ARTS INC			1	2.A FE	2,048,180	99.7750	1,995,500	2,000,000	2,021,947	0	(6,902)	0	0	4.800	4.395	MS	32,000	96,000	12/06/2018	03/01/2026
036752-AB-9	ELEVANCE HEALTH INC			1	2.B FE	2,993,970	94.4640	2,833,920	3,000,000	2,996,719	0	586	0	0	3.650	3.674	JD	9,125	109,500	11/14/2017	12/01/2027
94973V-BJ-5	ELEVANCE HEALTH INC			1	2.B FE	994,980	97.6040	976,040	1,000,000	999,034	0	552	0	0	3.500	3.560	FA	13,222	35,000	08/07/2014	08/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
94973V-BJ-5	ELEVANCE HEALTH INC			1	2.B FE	991,990	97.6040	976,040	1,000,000	998,471	0	882	0	0	3.500	3.596	FA	13,222	35,000	08/12/2014	08/15/2024
532457-AM-0	ELI LILLY			1	1.F FE	1,555,080	105.1280	1,232,100	1,172,000	1,270,207	0	(38,323)	0	0	7.125	3.478	JD	6,959	83,505	07/25/2014	06/01/2025
532457-AM-0	ELI LILLY				1.F FE	197,997	105.1280	157,692	150,000	162,344	0	(4,812)	0	0	7.125	3.540	JD	891	10,688	07/30/2014	06/01/2025
532457-AZ-1	ELI LILLY			1	1.F FE	1,279,190	103.9510	1,039,510	1,000,000	1,095,139	0	(20,895)	0	0	5.500	3.070	MS	16,194	55,000	11/29/2012	03/15/2027
532457-AZ-1	ELI LILLY			1	1.F FE	1,199,760	103.9510	1,039,510	1,000,000	1,076,311	0	(16,564)	0	0	5.500	3.530	MS	16,194	55,000	07/10/2014	03/15/2027
532457-AZ-1	ELI LILLY			1	1.F FE	531,476	103.9510	463,621	446,000	478,646	0	(7,072)	0	0	5.500	3.607	MS	7,223	24,530	06/24/2014	03/15/2027
532457-AZ-1	ELI LILLY			1	1.F FE	385,954	103.9510	337,841	325,000	347,898	0	(4,952)	0	0	5.500	3.675	MS	5,263	17,875	03/03/2014	03/15/2027
532457-BH-0	ELI LILLY			1	1.F FE	1,809,975	95.6760	1,804,449	1,886,000	1,857,672	0	11,051	0	0	2.750	3.402	JD	4,322	51,865	05/30/2018	06/01/2025
532457-BP-2	ELI LILLY			1	1.F FE	2,017,680	94.1270	1,882,540	2,000,000	2,008,635	0	(1,937)	0	0	3.100	2.988	MN	7,922	62,000	01/16/2018	05/15/2027
532457-BP-2	ELI LILLY			1	1.F FE	999,650	94.1270	941,270	1,000,000	999,815	0	34	0	0	3.100	3.104	MN	3,961	31,000	05/04/2017	05/15/2027
286857-C*-6	ELIZABETHTOWN GAS COMPANY			1	1.G	3,000,000	85.2370	2,557,110	3,000,000	3,000,000	0	0	0	0	2.840	2.840	MS	22,247	85,200	09/18/2019	09/27/2029
28932M-AA-3	ELM RD GENERATING STAT (144A)			1	1.F FE	2,567,589	97.9990	2,516,211	2,567,589	2,567,519	0	(10)	0	0	5.209	5.209	FA	52,012	133,746	02/03/2010	02/11/2030
26867L-AL-4	EMD FINANCE LLC (144A)		C	1	1.G FE	2,981,490	95.9140	2,877,420	3,000,000	2,995,258	0	1,986	0	0	3.250	3.323	MS	27,625	97,500	03/16/2015	03/19/2025
26867L-AL-4	EMD FINANCE LLC (144A)		C	1	1.G FE	972,610	95.9140	959,140	1,000,000	990,471	0	4,036	0	0	3.250	3.700	MS	9,208	32,500	04/03/2018	03/19/2025
291011-BE-3	EMERSON ELECTRIC			1	1.F FE	502,232	99.8890	499,445	500,000	500,000	0	(281)	0	0	2.625	2.560	FA	4,958	13,125	03/24/2015	02/15/2023
291011-BE-3	EMERSON ELECTRIC			1	1.F FE	1,960,860	99.8890	1,997,780	2,000,000	1,999,208	0	5,733	0	0	2.625	2.921	FA	19,833	52,500	09/18/2015	02/15/2023
291011-BG-8	EMERSON ELECTRIC			1	1.F FE	1,993,680	96.6550	1,933,100	2,000,000	1,998,257	0	670	0	0	3.150	3.187	JD	5,250	63,000	05/18/2015	06/01/2025
291011-BN-3	EMERSON ELECTRIC			1	1.F FE	10,180,400	81.1440	8,114,400	10,000,000	10,147,052	0	(18,101)	0	0	1.950	1.741	AO	41,167	195,000	02/22/2021	10/15/2030
29261A-AA-8	ENCOMPASS HEALTH CORP			1	4.A FE	1,005,000	90.9950	909,950	1,000,000	909,950	(92,085)	(928)	0	0	4.500	4.395	FA	18,750	67,326	09/10/2019	02/01/2028
29261A-AA-8	ENCOMPASS HEALTH CORP			1	4.A FE	700,000	90.9950	636,965	700,000	636,965	(63,035)	0	0	0	4.500	4.500	FA	13,125	47,128	09/11/2019	02/01/2028
29261A-AE-0	ENCOMPASS HEALTH CORP			1	4.A FE	1,000,000	86.1120	861,120	1,000,000	861,120	(138,880)	0	0	0	4.625	4.625	AO	11,563	66,713	09/30/2020	04/01/2031
29248O-AH-3	ENERGY TRANSFER LP			1	2.C FE	998,870	97.4500	974,500	1,000,000	999,779	0	129	0	0	3.900	3.914	MN	4,983	39,000	05/19/2014	05/15/2024
29248O-AL-4	ENERGY TRANSFER LP			1	2.C FE	992,520	96.0990	960,990	1,000,000	995,473	0	708	0	0	4.950	5.046	MN	6,325	49,500	05/08/2018	05/15/2028
29336U-AE-7	ENLINK MIDSTREAM			1	3.A FE	397,311	94.6760	376,810	398,000	376,810	(20,987)	73	0	0	4.150	4.171	JD	1,376	16,517	05/07/2015	06/01/2025
29336U-AF-4	ENLINK MIDSTREAM			1	3.A FE	986,250	94.1740	941,740	1,000,000	941,740	(50,810)	1,871	0	0	4.850	5.082	JJ	22,364	48,500	05/29/2019	07/15/2026
29365B-AB-9	ENTEGRIS ESCROW CORP (144A)			1	3.B FE	908,320	92.3500	923,500	1,000,000	912,599	0	4,279	0	0	5.950	7.501	JD	2,644	27,271	06/16/2022	06/15/2030
29362U-AD-6	ENTEGRIS INC (144A)		LS	1	3.B FE	2,017,500	81.5520	1,631,040	2,000,000	1,631,040	(373,862)	(2,958)	0	0	3.625	3.449	MN	12,083	72,500	10/27/2021	05/01/2029
29362U-AD-6	ENTEGRIS INC (144A)		LS	1	3.B FE	2,000,000	81.5520	1,631,040	2,000,000	1,631,040	(368,960)	0	0	0	3.625	3.625	MN	12,083	72,500	04/16/2021	05/01/2029
29362U-AD-6	ENTEGRIS INC (144A)		LS	1	3.B FE	995,000	81.5520	815,520	1,000,000	815,520	(180,131)	594	0	0	3.625	3.702	MN	6,042	36,250	11/30/2021	05/01/2029
29364D-AS-9	ENTERGY ARKANSAS			1	1.F FE	9,263,254	98.3130	8,787,216	8,938,000	9,020,184	0	(68,174)	0	0	3.700	2.894	JD	27,559	330,706	04/15/2019	06/01/2024
29364D-AS-9	ENTERGY ARKANSAS			1	1.F FE	999,280	98.3130	983,130	1,000,000	999,867	0	74	0	0	3.700	3.708	JD	3,083	37,000	03/10/2014	06/01/2024
29364D-AU-4	ENTERGY ARKANSAS			1	1.F FE	1,022,080	96.0980	960,980	1,000,000	1,008,371	0	(2,618)	0	0	3.500	3.205	AO	8,750	35,000	05/09/2017	04/01/2026
29364D-AU-4	ENTERGY ARKANSAS			1	1.F FE	1,011,330	96.0980	960,980	1,000,000	1,003,790	0	(1,181)	0	0	3.500	3.366	AO	8,750	35,000	01/06/2016	04/01/2026
29364D-AU-4	ENTERGY ARKANSAS			1	1.F FE	996,710	96.0980	960,980	1,000,000	998,774	0	339	0	0	3.500	3.539	AO	8,750	35,000	01/05/2016	04/01/2026
29364D-AV-2	ENTERGY ARKANSAS			1	1.F FE	3,997,280	94.9100	3,796,400	4,000,000	3,998,346	0	251	0	0	4.000	4.008	JD	13,333	160,000	05/08/2018	06/01/2028
29364W-AS-7	ENTERGY LOUISIANA LLC			1	1.F FE	1,993,780	99.5430	1,990,860	2,000,000	1,999,414	0	718	0	0	4.050	4.088	MS	27,000	81,000	08/19/2013	09/01/2023
29364W-AW-8	ENTERGY LOUISIANA LLC			1	1.F FE	999,900	91.2380	912,380	1,000,000	999,919	0	8	0	0	3.250	3.251	AO	8,125	32,500	03/17/2016	04/01/2028
29364W-AZ-1	ENTERGY LOUISIANA LLC			1	1.F FE	999,510	92.2540	922,540	1,000,000	999,714	0	51	0	0	3.120	3.126	MS	10,400	31,200	05/17/2017	09/01/2027
29364W-BE-7	ENTERGY LOUISIANA LLC			1	1.F FE	4,980,500	77.0850	3,854,250	5,000,000	4,984,385	0	1,821	0	0	1.600	1.642	JD	3,556	80,000	11/09/2020	12/15/2030
29364W-BE-7	ENTERGY LOUISIANA LLC			1	1.F FE	3,190,022	77.0850	2,482,137	3,220,000	3,195,413	0	2,861	0	0	1.600	1.703	JD	2,290	51,520	02/10/2021	12/15/2030
29365P-AR-3	ENTERGY LOUISIANA LLC			1	1.F FE	999,170	96.1390	961,390	1,000,000	999,763	0	80	0	0	3.780	3.789	AO	9,450	37,800	06/24/2014	04/01/2025
29364N-AR-9	ENTERGY MISSISSIPPI			1	1.F FE	996,060	98.9630	989,630	1,000,000	999,783	0	423	0	0	3.100	3.144	JJ	15,500	31,000	12/05/2012	07/01/2023
29364N-AT-5	ENTERGY MISSISSIPPI			1	1.F FE	999,680	88.9780	889,780	1,000,000	999,836	0	25	0	0	2.850	2.853	JD	2,375	28,500	05/10/2016	06/01/2028
29364N-AT-5	ENTERGY MISSISSIPPI			1	1.F FE	917,980	88.9780	889,780	1,000,000	951,084	0	7,972	0	0	2.850	3.859	JD	2,375	28,500	07/25/2018	06/01/2028
29364N-AU-2	ENTERGY MISSISSIPPI			1	1.F FE	996,590	91.2080	912,080	1,000,000	998,179	0	332	0	0	3.250	3.290	JD	2,708	32,500	11/09/2017	12/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29366W-AC-0	ENTERGY MISSISSIPPI			1	1.F FE	4,987,100	76.0520	3,802,600	5,000,000	4,988,114	0	984	0	0	2.550	2.574	JD	10,625	132,813	11/10/2021	12/01/2033
29365T-AF-1	ENTERGY TEXAS INC			1	1.G FE	1,994,760	92.2680	1,845,360	2,000,000	1,997,179	0	510	0	0	3.450	3.481	JD	5,750	69,000	11/14/2017	12/01/2027
29365T-AG-9	ENTERGY TEXAS INC			1	1.G FE	4,990,700	94.5560	4,727,800	5,000,000	4,993,452	0	870	0	0	4.000	4.023	MS	50,000	200,000	01/03/2019	03/30/2029
29379V-AZ-6	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	4,935,000	99.7170	4,985,850	5,000,000	4,996,541	0	14,435	0	0	3.350	3.653	MS	49,319	167,500	07/02/2018	03/15/2023
29379V-BB-8	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	5,293,050	98.5070	4,925,350	5,000,000	5,062,052	0	(69,493)	0	0	3.900	2.454	FA	73,667	195,000	07/25/2019	02/15/2024
29379V-BE-2	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	3,069,450	97.3110	2,919,330	3,000,000	3,020,757	0	(10,551)	0	0	3.750	3.366	FA	42,500	112,500	01/29/2018	02/15/2025
29379V-BL-6	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	1,047,280	96.0740	960,740	1,000,000	1,022,174	0	(5,277)	0	0	3.950	3.335	FA	14,922	39,500	11/28/2017	02/15/2027
29379V-BL-6	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	1,007,090	96.0740	960,740	1,000,000	1,003,500	0	(820)	0	0	3.950	3.852	FA	14,922	39,500	04/16/2018	02/15/2027
29379V-BL-6	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	3,005,970	96.0740	2,882,220	3,000,000	3,003,008	0	(697)	0	0	3.950	3.922	FA	44,767	118,500	05/30/2018	02/15/2027
29379V-BV-4	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	2,998,650	88.2580	2,647,740	3,000,000	2,999,063	0	119	0	0	3.125	3.130	JJ	39,063	93,750	06/24/2019	07/31/2029
26875P-AK-7	EOG RESOURCES INC			1	1.G FE	1,023,570	99.6150	996,150	1,000,000	1,000,148	0	(2,313)	0	0	2.625	2.363	MS	7,729	26,250	10/09/2012	03/15/2023
26875P-AK-7	EOG RESOURCES INC			1	1.G FE	993,810	99.6150	996,150	1,000,000	999,818	0	641	0	0	2.625	2.693	MS	7,729	26,250	09/05/2012	03/15/2023
26875P-AK-7	EOG RESOURCES INC			1	1.G FE	966,270	99.6150	996,150	1,000,000	999,040	0	4,304	0	0	2.625	3.071	MS	7,729	26,250	07/10/2014	03/15/2023
26875P-AK-7	EOG RESOURCES INC			1	1.G FE	948,000	99.6150	996,150	1,000,000	998,623	0	6,260	0	0	2.625	3.274	MS	7,729	26,250	10/30/2013	03/15/2023
26875P-AK-7	EOG RESOURCES INC			1	1.G FE	3,829,800	99.6150	3,984,600	4,000,000	3,991,068	0	41,014	0	0	2.625	3.691	MS	30,917	105,000	11/05/2018	03/15/2023
26875P-AM-3	EOG RESOURCES INC			1	1.G FE	999,990	96.5870	965,870	1,000,000	1,000,000	0	0	0	0	3.150	3.150	AO	7,875	31,500	03/12/2015	04/01/2025
26875P-AP-6	EOG RESOURCES INC			1	1.G FE	2,069,180	98.1480	1,962,960	2,000,000	2,027,884	0	(9,316)	0	0	4.150	3.621	JJ	38,272	83,000	04/02/2018	01/15/2026
26885B-AA-8	EQM MIDSTREAM PARTNERS LP			1	3.C FE	1,988,440	96.2690	1,925,380	2,000,000	1,925,380	(72,408)	1,293	0	0	4.000	4.071	FA	33,333	80,000	07/29/2014	08/01/2024
26884L-AF-6	EQT CORP			1	2.C FE	999,180	92.5360	925,360	1,000,000	999,523	0	81	0	0	3.900	3.910	AO	9,750	39,000	09/27/2017	10/01/2027
26884L-AF-6	EQT CORP			1	2.C FE	711,250	92.5360	925,360	1,000,000	797,306	0	32,627	0	0	3.900	9.269	AO	9,750	39,000	02/18/2020	10/01/2027
26884L-AF-6	EQT CORP			1	2.C FE	707,500	92.5360	925,360	1,000,000	794,147	0	33,044	0	0	3.900	9.365	AO	9,750	39,000	02/24/2020	10/01/2027
26884L-AF-6	EQT CORP			1	2.C FE	525,000	92.5360	694,020	750,000	591,246	0	25,352	0	0	3.900	9.543	AO	7,313	29,250	02/26/2020	10/01/2027
294429-AL-9	EQUIFAX INC			1	2.B FE	999,640	92.9030	929,030	1,000,000	999,853	0	35	0	0	3.250	3.254	JD	2,708	32,500	05/05/2016	06/01/2026
294429-AS-4	EQUIFAX INC			1	2.B FE	3,138,679	84.3580	2,463,254	2,920,000	3,106,859	0	(24,052)	0	0	3.100	2.126	MN	11,566	90,520	09/01/2021	05/15/2030
26884T-AL-6	ERAC USA FINANCE LLC (144A)			1	2.A FE	1,006,600	96.6910	966,910	1,000,000	1,001,240	0	(721)	0	0	3.850	3.771	MN	4,919	38,500	06/30/2014	11/15/2024
26884T-AP-7	ERAC USA FINANCE LLC (144A)			1	2.A FE	998,110	95.7260	957,260	1,000,000	999,348	0	201	0	0	3.800	3.823	MN	6,333	38,000	11/02/2015	11/01/2025
26884T-AT-9	ERAC USA FINANCE LLC (144A)			1	2.A FE	1,996,300	97.9470	1,958,940	2,000,000	1,999,485	0	556	0	0	2.700	2.729	MN	9,000	54,000	10/11/2016	11/01/2023
26884A-BF-9	ERP OPERATING LP			1	1.G FE	498,085	92.7890	463,945	500,000	499,196	0	193	0	0	2.850	2.894	MN	2,375	14,250	10/05/2016	11/01/2026
26884A-BF-9	ERP OPERATING LP			1	1.G FE	1,490,115	92.7890	1,391,835	1,500,000	1,495,860	0	998	0	0	2.850	2.926	MN	7,125	42,750	10/04/2016	11/01/2026
26884A-BF-9	ERP OPERATING LP			1	1.G FE	943,280	92.7890	927,890	1,000,000	975,265	0	5,916	0	0	2.850	3.545	MN	4,750	28,500	02/10/2017	11/01/2026
26884A-BG-7	ERP OPERATING LP			1	1.G FE	998,220	91.7340	917,340	1,000,000	999,095	0	177	0	0	3.250	3.271	FA	13,542	32,500	07/31/2017	08/01/2027
26884A-BJ-1	ERP OPERATING LP			1	1.G FE	1,935,680	92.3260	1,846,520	2,000,000	1,962,632	0	6,397	0	0	3.500	3.902	MS	23,333	70,000	06/28/2018	03/01/2028
26884A-BN-2	ERP OPERATING LP			1	1.G FE	4,974,700	78.0270	3,901,350	5,000,000	4,977,896	0	2,342	0	0	1.850	1.905	FA	38,542	90,444	08/03/2021	08/01/2031
29736R-AJ-9	ESTEE LAUDER CO			1	1.E FE	5,217,450	94.4470	4,722,350	5,000,000	5,123,573	0	(29,370)	0	0	3.150	2.490	MS	46,375	157,500	09/17/2019	03/15/2027
29736R-AJ-9	ESTEE LAUDER CO			1	1.E FE	999,630	94.4470	944,470	1,000,000	999,814	0	34	0	0	3.150	3.154	MS	9,275	31,500	02/06/2017	03/15/2027
29736R-AJ-9	ESTEE LAUDER CO			1	1.E FE	982,310	94.4470	944,470	1,000,000	991,835	0	1,772	0	0	3.150	3.359	MS	9,275	31,500	03/08/2017	03/15/2027
29736R-AP-5	ESTEE LAUDER CO			1	1.E FE	2,981,430	85.9930	2,579,790	3,000,000	2,986,681	0	1,743	0	0	2.375	2.445	JD	5,938	71,250	11/20/2019	12/01/2029
29736R-AP-5	ESTEE LAUDER CO			1	1.E FE	2,976,120	85.9930	2,579,790	3,000,000	2,982,896	0	2,238	0	0	2.375	2.465	JD	5,938	71,250	11/19/2019	12/01/2029
29736R-AP-5	ESTEE LAUDER CO			1	1.E FE	1,980,920	85.9930	1,719,860	2,000,000	1,986,330	0	1,788	0	0	2.375	2.483	JD	3,958	47,500	11/19/2019	12/01/2029
29736R-AQ-3	ESTEE LAUDER CO			1	1.E FE	13,211,640	86.1710	10,340,520	12,000,000	12,950,334	0	(127,526)	0	0	2.600	1.414	AO	65,867	312,000	12/04/2020	04/15/2030
30231G-AC-6	EXXON MOBIL CORP			1	1.D FE	4,000,000	98.0630	3,922,520	4,000,000	4,000,000	0	0	0	0	3.176	3.176	MS	37,406	127,040	03/17/2014	03/15/2024
30231G-AF-9	EXXON MOBIL CORP			1	1.D FE	1,000,000	95.7040	957,040	1,000,000	1,000,000	0	0	0	0	2.709	2.709	MS	8,654	27,090	03/03/2015	03/06/2025
30231G-AF-9	EXXON MOBIL CORP			1	1.D FE	987,740	95.7040	957,040	1,000,000	996,954	0	1,325	0	0	2.709	2.853	MS	8,654	27,090	05/14/2015	03/06/2025
30231G-AF-9	EXXON MOBIL CORP			1	1.D FE	964,410	95.7040	957,040	1,000,000	988,094	0	5,173	0	0	2.709	3.278	MS	8,654	27,090	02/14/2018	03/06/2025
30231G-AT-9	EXXON MOBIL CORP			1	1.D FE	1,022,820	95.4940	954,940	1,000,000	1,007,544	0	(2,449)	0	0	3.043	2.772	MS	10,143	30,430	04/01/2016	03/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
30231G-AT-9	EXXON MOBIL CORP			1	1.D FE	1,968,080	95.4940	1,909,880	2,000,000	1,986,155	0	4,068	0	0	3.043	3.274	MS	20,287	60,860	04/10/2018	03/01/2026
303250-AF-1	FAIR ISAAC (144A)			1	3.B FE	2,000,000	90.9270	1,818,540	2,000,000	1,818,540	(181,460)	0	0	0	4.000	4.000	JD	3,556	80,000	01/21/2022	06/15/2028
303250-AF-1	FAIR ISAAC (144A)			1	3.B FE	498,750	90.9270	454,635	500,000	454,635	(44,289)	172	0	0	4.000	4.044	JD	889	20,000	12/14/2021	06/15/2028
313747-AU-1	FEDERAL REALTY INVESTMENT TRUST			1	2.A FE	2,158,560	98.7390	1,974,780	2,000,000	2,018,338	0	(22,620)	0	0	3.950	2.770	JJ	36,428	79,000	04/15/2016	01/15/2024
313747-AY-3	FEDERAL REALTY INVESTMENT TRUST			1	2.A FE	199,074	92.0600	184,120	200,000	199,538	0	92	0	0	3.250	3.305	JJ	2,997	6,500	09/21/2017	07/15/2027
313747-AY-3	FEDERAL REALTY INVESTMENT TRUST			1	2.A FE	994,040	92.0600	920,600	1,000,000	996,938	0	613	0	0	3.250	3.323	JJ	14,986	32,500	12/07/2017	07/15/2027
313747-AY-3	FEDERAL REALTY INVESTMENT TRUST			1	2.A FE	990,830	92.0600	920,600	1,000,000	995,479	0	906	0	0	3.250	3.358	JJ	14,986	32,500	06/20/2017	07/15/2027
31428X-BF-2	FEDEX CORP			1	2.B FE	1,013,040	95.2610	952,610	1,000,000	1,005,233	0	(1,641)	0	0	3.250	3.066	AO	8,125	32,500	12/08/2017	04/01/2026
31428X-BF-2	FEDEX CORP			1	2.B FE	997,960	95.2610	952,610	1,000,000	999,233	0	211	0	0	3.250	3.274	AO	8,125	32,500	03/21/2016	04/01/2026
31428X-BP-0	FEDEX CORP			1	2.B FE	1,996,600	92.5000	1,850,000	2,000,000	1,998,082	0	328	0	0	3.400	3.420	FA	25,689	68,000	01/30/2018	02/15/2028
31428X-BP-0	FEDEX CORP			1	2.B FE	1,950,240	92.5000	1,850,000	2,000,000	1,972,086	0	4,854	0	0	3.400	3.701	FA	25,689	68,000	03/05/2018	02/15/2028
31428X-BR-6	FEDEX CORP			1	2.B FE	4,993,950	95.1630	4,758,150	5,000,000	4,995,915	0	571	0	0	4.200	4.215	AO	43,167	210,000	10/15/2018	10/17/2028
31428X-BV-7	FEDEX CORP			1	2.B FE	2,989,980	88.4600	2,653,800	3,000,000	2,993,024	0	931	0	0	3.100	3.139	FA	37,717	93,000	07/22/2019	08/05/2029
31620M-AY-2	FIDELITY NATIONAL INFORMATION SERVICES			1	2.B FE	2,989,620	92.7650	2,782,950	3,000,000	2,993,741	0	995	0	0	4.250	4.293	MN	16,292	127,500	05/14/2018	05/15/2028
31620M-BJ-4	FIDELITY NATIONAL INFORMATION SERVICES			1	2.B FE	2,116,140	91.3520	1,827,040	2,000,000	2,078,304	0	(11,432)	0	0	3.750	3.046	MN	8,333	75,000	07/23/2019	05/21/2029
31620M-BT-2	FIDELITY NATIONAL INFORMATION SERVICES			1	2.B FE	6,956,530	78.5960	5,501,720	7,000,000	6,963,635	0	3,989	0	0	2.250	2.320	MS	52,500	157,500	02/23/2021	03/01/2031
31620M-BT-2	FIDELITY NATIONAL INFORMATION SERVICES			1	2.B FE	1,927,533	78.5960	1,547,555	1,969,000	1,934,243	0	3,790	0	0	2.250	2.490	MS	14,768	44,303	03/11/2021	03/01/2031
316773-CV-0	FIFTH THIRD BANCORP			2	2.A FE	998,200	95.9510	959,510	1,000,000	998,928	0	174	0	0	3.950	3.972	MS	11,740	39,500	03/12/2018	03/14/2028
320844-PD-9	FIRST MERIT BANK				2.A FE	1,000,000	95.6280	956,280	1,000,000	1,000,000	0	0	0	0	4.270	4.270	MN	4,270	42,700	11/18/2014	11/25/2026
337120-AA-7	FIRST STUDENT BIDCO (144A)			1	3.C FE	2,500,000	82.8570	2,071,425	2,500,000	2,071,425	(362,350)	0	0	0	4.000	4.000	JJ	41,667	102,778	07/19/2021	07/31/2029
33767D-AB-1	FIRSTCASH INC (144A)			1	3.B FE	4,060,000	87.9560	3,518,240	4,000,000	3,518,240	(472,447)	(12,993)	0	0	4.625	4.250	MS	61,667	185,000	03/18/2021	09/01/2028
33767D-AB-1	FIRSTCASH INC (144A)			1	3.B FE	500,000	87.9560	439,780	500,000	439,780	(60,220)	0	0	0	4.625	4.625	MS	7,708	23,125	08/12/2020	09/01/2028
337738-AP-3	FISERV INC			1	2.B FE	1,029,660	96.9700	969,700	1,000,000	1,008,735	0	(3,811)	0	0	3.850	3.429	JD	3,208	38,500	01/10/2017	06/01/2025
337738-AP-3	FISERV INC			1	2.B FE	2,024,720	96.9700	1,939,400	2,000,000	2,008,458	0	(3,669)	0	0	3.850	3.646	JD	6,417	77,000	04/02/2018	06/01/2025
337738-AP-3	FISERV INC			1	2.B FE	999,330	96.9700	969,700	1,000,000	999,792	0	71	0	0	3.850	3.858	JD	3,208	38,500	05/19/2015	06/01/2025
337738-AT-5	FISERV INC			1	2.B FE	1,999,860	93.7120	1,874,240	2,000,000	1,999,934	0	17	0	0	3.200	3.201	JJ	32,000	64,000	06/10/2019	07/01/2026
337738-BC-1	FISERV INC			1	2.B FE	2,098,520	84.2930	1,685,860	2,000,000	2,079,613	0	(10,210)	0	0	2.650	2.050	JD	4,417	53,000	02/16/2021	06/01/2030
33829T-AA-4	FIVE CORNERS FUNDING TRUST (144A)			1	1.G FE	1,092,490	99.1730	991,730	1,000,000	1,013,938	0	(15,604)	0	0	4.419	2.787	MN	5,647	44,190	08/23/2017	11/15/2023
33829T-AA-4	FIVE CORNERS FUNDING TRUST (144A)			1	1.G FE	741,717	99.1730	674,376	680,000	686,911	0	(7,715)	0	0	4.419	3.224	MN	3,840	30,049	01/28/2015	11/15/2023
33829T-AA-4	FIVE CORNERS FUNDING TRUST (144A)			1	1.G FE	1,015,460	99.1730	991,730	1,000,000	1,001,626	0	(1,841)	0	0	4.419	4.222	MN	5,647	44,190	03/11/2014	11/15/2023
33829T-AA-4	FIVE CORNERS FUNDING TRUST (144A)			1	1.G FE	2,000,000	99.1730	1,983,460	2,000,000	2,000,000	0	0	0	0	4.419	4.419	MN	11,293	88,380	11/18/2013	11/15/2023
340711-AW-0	FLORIDA GAS TRANSMISSION (144A)			1	2.B FE	5,090,150	97.2750	4,863,750	5,000,000	5,034,495	0	(14,030)	0	0	4.350	4.033	JJ	100,292	217,500	10/02/2018	07/15/2025
340711-AW-0	FLORIDA GAS TRANSMISSION (144A)			1	2.B FE	997,750	97.2750	972,750	1,000,000	999,317	0	243	0	0	4.350	4.378	JJ	20,058	43,500	07/07/2015	07/15/2025
340711-BA-7	FLORIDA GAS TRANSMISSION (144A)			1	2.B FE	4,986,700	76.6170	3,830,850	5,000,000	4,988,105	0	1,207	0	0	2.300	2.329	AO	28,750	115,639	09/16/2021	10/01/2031
341081-FJ-1	FLORIDA POWER & LIGHT			1	1.E FE	1,243,827	99.1150	1,288,495	1,300,000	1,297,074	0	6,734	0	0	2.750	3.290	JD	2,979	35,750	01/17/2014	06/01/2023
341081-FJ-1	FLORIDA POWER & LIGHT			1	1.E FE	955,090	99.1150	991,150	1,000,000	997,717	0	5,256	0	0	2.750	3.298	JD	2,292	27,500	10/09/2013	06/01/2023
341081-FK-8	FLORIDA POWER & LIGHT			1	1.D FE	768,687	97.7950	748,132	765,000	765,398	0	(435)	0	0	3.250	3.190	JD	2,072	24,863	06/20/2014	06/01/2024
341081-FK-8	FLORIDA POWER & LIGHT			1	1.D FE	1,997,420	97.7950	1,955,900	2,000,000	1,999,551	0	280	0	0	3.250	3.265	JD	5,417	65,000	05/12/2014	06/01/2024
341081-FM-4	FLORIDA POWER & LIGHT			1	1.D FE	2,995,110	96.5250	2,895,750	3,000,000	2,998,373	0	508	0	0	3.125	3.144	JD	7,813	93,750	11/16/2015	12/01/2025
302491-AS-4	FMC CORP			1	2.B FE	1,996,800	98.6400	1,972,800	2,000,000	1,999,543	0	353	0	0	4.100	4.119	FA	34,167	82,000	11/12/2013	02/01/2024
345397-WK-5	FORD MOTOR CREDIT CO LLC				3.A FE	1,058,900	99.0160	990,160	1,000,000	990,160	(14,277)	(7,271)	0	0	4.375	3.612	FA	17,622	43,750	06/11/2014	08/06/2023
345397-WW-9	FORD MOTOR CREDIT CO LLC				3.A FE	1,000,000	95.4240	954,240	1,000,000	954,240	(45,760)	0	0	0	3.664	3.664	MS	11,501	36,640	09/03/2014	09/08/2024
345397-XZ-1	FORD MOTOR CREDIT CO LLC				3.A FE	1,000,000	99.2750	992,750	1,000,000	992,750	(7,250)	0	0	0	3.096	3.096	MN	4,902	30,960	04/29/2016	05/04/2023
345397-YT-4	FORD MOTOR CREDIT CO LLC			2	3.A FE	3,000,000	88.0520	2,641,560	3,000,000	2,641,560	(358,440)	0	0	0	3.815	3.815	MN	18,757	114,450	10/30/2017	11/02/2027
34959J-AG-3	FORTIVE CORPORATION			1	2.B FE	1,992,880	93.5020	1,870,040	2,000,000	1,997,252	0	735	0	0	3.150	3.192	JD	2,800	63,000	06/06/2016	06/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
34959J-AG-3	FORTIVE CORPORATION			1	2.B FE	990,810	93.5020	935,020	1,000,000	995,905	0	1,099	0	0	3.150	3.276	JD	1,400	31,500	01/26/2018	06/15/2026
34959J-AG-3	FORTIVE CORPORATION			1	2.B FE	1,917,100	93.5020	1,870,040	2,000,000	1,961,993	0	10,114	0	0	3.150	3.741	JD	2,800	63,000	03/28/2018	06/15/2026
34959J-AG-3	FORTIVE CORPORATION			1	2.B FE	956,410	93.5020	935,020	1,000,000	979,917	0	5,341	0	0	3.150	3.775	JD	1,400	31,500	04/12/2018	06/15/2026
34959J-AG-3	FORTIVE CORPORATION			1	2.B FE	2,775,780	93.5020	2,805,060	3,000,000	2,889,614	0	29,017	0	0	3.150	4.307	JD	4,200	94,500	10/18/2018	06/15/2026
34964C-AA-4	FORTUNE BRANDS HOME & SECURITY			1	2.B FE	6,311	97.4010	5,844	6,000	6,098	0	(42)	0	0	4.000	3.225	JD	11	240	08/08/2017	06/15/2025
34964C-AA-4	FORTUNE BRANDS HOME & SECURITY			1	2.B FE	14,696	97.4010	13,636	14,000	14,225	0	(97)	0	0	4.000	3.241	JD	25	560	10/11/2017	06/15/2025
34964C-AA-4	FORTUNE BRANDS HOME & SECURITY			1	2.B FE	3,055,710	97.4010	2,922,030	3,000,000	3,019,419	0	(8,262)	0	0	4.000	3.693	JD	5,333	120,000	04/13/2018	06/15/2025
34964C-AE-6	FORTUNE BRANDS HOME & SECURITY			1	2.B FE	4,991,500	86.7610	4,338,050	5,000,000	4,993,863	0	785	0	0	3.250	3.270	MS	47,847	162,500	09/09/2019	09/15/2029
35137L-AH-8	FOX CORP			1	2.B FE	1,011,670	96.8370	968,370	1,000,000	1,007,558	0	(1,106)	0	0	4.709	4.560	JJ	20,406	47,090	01/16/2019	01/25/2029
35137L-AH-8	FOX CORP			1	2.B FE	2,000,000	96.8370	1,936,740	2,000,000	2,000,000	0	0	0	0	4.709	4.709	JJ	40,811	94,180	01/15/2019	01/25/2029
35802X-AJ-2	FRESENIUS MED (144A)		C	1	2.C FE	1,080,710	98.1940	981,940	1,000,000	1,020,719	0	(12,857)	0	0	4.750	3.362	AO	10,028	47,500	01/04/2018	10/15/2024
35802X-AJ-2	FRESENIUS MED (144A)		C	1	2.C FE	1,055,000	98.1940	981,940	1,000,000	1,012,245	0	(7,544)	0	0	4.750	3.925	AO	10,028	47,500	09/27/2016	10/15/2024
35802X-AJ-2	FRESENIUS MED (144A)		C	1	2.C FE	2,010,000	98.1940	1,963,880	2,000,000	2,001,939	0	(1,181)	0	0	4.750	4.684	AO	20,056	95,000	11/13/2014	10/15/2024
35802X-AJ-2	FRESENIUS MED (144A)		C	1	2.C FE	500,000	98.1940	490,970	500,000	500,000	0	0	0	0	4.750	4.750	AO	5,014	23,750	10/24/2014	10/15/2024
364760-AP-3	GAP INC (144A)			1	3.C FE	500,000	70.6730	353,365	500,000	353,365	(141,960)	0	0	0	3.625	3.625	AO	4,531	18,326	09/13/2021	10/01/2029
364760-AQ-1	GAP INC (144A)			1	3.C FE	500,000	69.9080	349,540	500,000	349,540	(144,405)	0	0	0	3.875	3.875	AO	4,844	19,590	09/13/2021	10/01/2031
364760-AQ-1	GAP INC (144A)			1	3.C FE	1,960,000	69.9080	1,398,160	2,000,000	1,398,160	(565,760)	3,362	0	0	3.875	4.121	AO	19,375	78,361	10/18/2021	10/01/2031
365417-AA-2	GARDEN SPINCO CORP (144A)			1	4.B FE	961,875	106.1440	955,296	900,000	955,296	(4,494)	(2,085)	0	0	8.625	7.290	JJ	34,716	0	09/14/2022	07/20/2030
365417-AA-2	GARDEN SPINCO CORP (144A)			1	4.B FE	1,062,500	106.1440	1,061,440	1,000,000	1,060,195	0	(2,305)	0	0	8.625	7.445	JJ	38,573	0	08/30/2022	07/20/2030
365417-AA-2	GARDEN SPINCO CORP (144A)			1	4.B FE	518,750	106.1440	530,720	500,000	518,306	0	(444)	0	0	8.625	7.897	JJ	19,286	0	09/30/2022	07/20/2030
365417-AA-2	GARDEN SPINCO CORP (144A)			1	4.B FE	2,070,000	106.1440	2,122,880	2,000,000	2,066,433	0	(3,567)	0	0	8.625	7.963	JJ	77,146	0	07/14/2022	07/20/2030
365417-AA-2	GARDEN SPINCO CORP (144A)			1	4.B FE	204,500	106.1440	212,288	200,000	204,268	0	(232)	0	0	8.625	8.196	JJ	7,715	0	07/08/2022	07/20/2030
365417-AA-2	GARDEN SPINCO CORP (144A)			1	4.B FE	500,000	106.1440	530,720	500,000	500,000	0	0	0	0	8.625	8.625	JJ	19,286	0	07/06/2022	07/20/2030
361448-BA-0	GATX CORP			1	2.B FE	1,990,420	90.9090	1,818,180	2,000,000	1,994,645	0	908	0	0	3.500	3.556	MS	20,611	70,000	10/31/2017	03/15/2028
361448-BE-2	GATX CORP			1	2.B FE	1,996,720	95.1940	1,903,880	2,000,000	1,997,827	0	274	0	0	4.700	4.719	AO	23,500	94,000	01/29/2019	04/01/2029
361448-BK-8	GATX CORP			1	2.B FE	2,964,930	93.5590	2,806,770	3,000,000	2,965,735	0	805	0	0	4.900	5.042	MS	57,575	0	08/11/2022	03/15/2033
36166T-AB-6	GCI LLC (144A)			1	4.C FE	1,000,000	84.1710	841,710	1,000,000	841,710	(158,290)	0	0	0	4.750	4.750	AO	10,028	47,500	09/23/2020	10/15/2028
36166T-AB-6	GCI LLC (144A)			1	4.C FE	997,500	84.1710	841,710	1,000,000	841,710	(156,320)	279	0	0	4.750	4.788	AO	10,028	47,500	09/24/2020	10/15/2028
36267V-AE-3	GE HEALTHCARE HLDG LLC (144A)			1	2.B FE	19,919,800	101.3450	20,269,000	20,000,000	19,920,021	0	221	0	0	5.650	5.744	MN	122,417	0	11/09/2022	11/15/2027
369550-AX-6	GENERAL DYNAMICS CORP			1	1.G FE	1,846,320	91.9560	1,839,120	2,000,000	1,929,711	0	18,032	0	0	2.125	3.159	FA	16,056	42,500	01/31/2018	08/15/2026
369550-AZ-1	GENERAL DYNAMICS CORP			1	1.G FE	978,310	91.0160	910,160	1,000,000	988,826	0	2,104	0	0	2.625	2.872	MN	3,354	26,250	09/11/2017	11/15/2027
369550-AZ-1	GENERAL DYNAMICS CORP			1	1.G FE	964,000	91.0160	910,160	1,000,000	980,874	0	3,585	0	0	2.625	3.050	MN	3,354	26,250	01/04/2018	11/15/2027
369550-AZ-1	GENERAL DYNAMICS CORP			1	1.G FE	1,861,400	91.0160	1,820,320	2,000,000	1,923,928	0	14,085	0	0	2.625	3.480	MN	6,708	52,500	04/05/2018	11/15/2027
369550-AZ-1	GENERAL DYNAMICS CORP			1	1.G FE	929,480	91.0160	910,160	1,000,000	961,181	0	7,184	0	0	2.625	3.498	MN	3,354	26,250	04/17/2018	11/15/2027
369550-BC-1	GENERAL DYNAMICS CORP			1	1.G FE	4,992,100	95.2430	4,762,150	5,000,000	4,995,252	0	756	0	0	3.750	3.769	MN	23,958	187,500	05/09/2018	05/15/2028
369550-BP-2	GENERAL DYNAMICS CORP			1	1.G FE	5,034,300	83.9400	4,197,000	5,000,000	5,029,063	0	(3,215)	0	0	2.250	2.172	JD	9,375	112,500	05/05/2021	06/01/2031
36962G-6S-8	GENERAL ELECTRIC COMPANY LS:114K	LS			2.B FE	286,460	99.9690	286,911	287,000	286,996	0	60	0	0	3.100	3.122	JJ	8,897	4,251	01/03/2013	01/09/2023
36962G-7K-4	GENERAL ELECTRIC COMPANY			2	2.B FE	1,094,190	97.5390	975,390	1,000,000	1,014,916	0	(13,062)	0	0	3.450	2.092	MN	4,408	34,500	07/27/2016	05/15/2024
36962G-7K-4	GENERAL ELECTRIC COMPANY			2	2.B FE	570,599	97.5390	558,898	573,000	572,603	0	266	0	0	3.450	3.500	MN	2,526	19,769	05/12/2014	05/15/2024
370334-BT-0	GENERAL MILLS INC			1	2.B FE	998,400	98.2860	982,860	1,000,000	999,762	0	178	0	0	3.650	3.669	FA	13,789	36,500	01/21/2014	02/15/2024
370334-BT-0	GENERAL MILLS INC			1	2.B FE	997,900	98.2860	982,860	1,000,000	999,697	0	234	0	0	3.650	3.675	FA	13,789	36,500	01/22/2014	02/15/2024
370334-BZ-6	GENERAL MILLS INC LS:1.6M	LS		1	2.B FE	1,991,600	94.6300	1,892,600	2,000,000	1,996,215	0	838	0	0	3.200	3.249	FA	25,067	64,000	01/09/2017	02/10/2027
370334-CG-7	GENERAL MILLS INC			1	2.B FE	1,010,090	96.8210	968,210	1,000,000	1,005,685	0	(996)	0	0	4.200	4.074	AO	8,633	42,000	04/09/2018	04/17/2028
370334-CG-7	GENERAL MILLS INC			1	2.B FE	1,004,810	96.8210	968,210	1,000,000	1,002,698	0	(471)	0	0	4.200	4.140	AO	8,633	42,000	04/04/2018	04/17/2028
370334-CG-7	GENERAL MILLS INC			1	2.B FE	997,980	96.8210	968,210	1,000,000	998,772	0	194	0	0	4.200	4.225	AO	8,633	42,000	04/03/2018	04/17/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
370334-CL-6	GENERAL MILLS INC			1	2.B FE	11,057,600	86.6230	8,662,300	10,000,000	10,833,075	0	(110,871)	0	0	2.875	1.618	AO	60,694	287,500	12/14/2020	04/15/2030
370334-CL-6	GENERAL MILLS INC			1	2.B FE	2,449,772	86.6230	1,941,221	2,241,000	2,407,587	0	(22,054)	0	0	2.875	1.748	AO	13,602	64,429	01/25/2021	04/15/2030
370334-CQ-5	GENERAL MILLS INC			1	2.B FE	7,001,890	80.6890	5,648,230	7,000,000	7,001,606	0	(169)	0	0	2.250	2.246	AO	33,688	157,500	10/06/2021	10/14/2031
37045X-AL-0	GENERAL MOTORS FINANCIAL			1	2.C FE	1,985,000	99.6010	1,992,020	2,000,000	1,999,065	0	1,894	0	0	4.250	4.354	MN	10,861	85,000	09/17/2014	05/15/2023
37045X-AS-5	GENERAL MOTORS FINANCIAL			1	2.C FE	1,989,560	97.1060	1,942,120	2,000,000	1,997,491	0	1,144	0	0	4.000	4.064	JJ	36,889	80,000	01/07/2015	01/15/2025
37045X-AZ-9	GENERAL MOTORS FINANCIAL			1	2.C FE	988,110	96.9410	969,410	1,000,000	996,027	0	1,445	0	0	4.300	4.467	JJ	20,067	43,000	11/22/2016	07/13/2025
37045X-BG-0	GENERAL MOTORS FINANCIAL			1	2.C FE	1,992,780	98.5630	1,971,260	2,000,000	1,997,140	0	766	0	0	5.250	5.297	MS	35,000	105,000	02/25/2016	03/01/2026
37045X-BK-1	GENERAL MOTORS FINANCIAL			1	2.C FE	997,430	99.5190	995,190	1,000,000	999,782	0	368	0	0	3.700	3.742	MN	5,344	37,000	05/04/2016	05/09/2023
37045X-CD-6	GENERAL MOTORS FINANCIAL			1	2.C FE	998,520	96.3680	963,680	1,000,000	999,542	0	219	0	0	3.500	3.524	MN	5,250	35,000	11/02/2017	11/07/2024
36162J-AC-0	GEO GROUP INC			2	4.C FE	565,500	101.6410	628,141	618,000	567,621	0	2,121	0	0	10.500	12.599	JD	23,793	0	08/19/2022	06/30/2028
36162J-AD-8	GEO GROUP INC (144A)			2	4.C FE	2,800,000	96.1930	3,366,755	3,500,000	2,824,680	0	24,680	0	0	9.500	14.412	JD	121,917	0	08/19/2022	12/31/2028
373298-CF-3	GEORGIA-PACIFIC CORP			1	1.G FE	1,326,580	103.0350	1,030,350	1,000,000	1,040,438	0	(37,415)	0	0	8.000	3.985	JJ	36,889	80,000	02/05/2014	01/15/2024
37331N-AD-3	GEORGIA-PACIFIC CORP (144A)			1	1.G FE	4,001,560	99.1030	3,964,120	4,000,000	4,000,235	0	(379)	0	0	3.734	3.724	JJ	68,872	149,360	10/04/2018	07/15/2023
37331N-AH-4	GEORGIA-PACIFIC CORP (144A)			1	1.G FE	2,998,830	96.9000	2,907,000	3,000,000	2,999,645	0	108	0	0	3.600	3.604	MS	36,000	108,000	11/03/2014	03/01/2025
37331N-AK-7	GEORGIA-PACIFIC CORP (144A)			2	1.G FE	5,332,350	83.2510	4,162,550	5,000,000	5,261,305	0	(34,684)	0	0	2.300	1.519	AO	19,167	115,000	12/03/2020	04/30/2030
373334-KH-3	GEORGIA POWER CO			1	2.A FE	998,870	92.5460	925,460	1,000,000	999,455	0	111	0	0	3.250	3.263	MS	8,125	32,500	02/28/2017	03/30/2027
377320-AA-4	GLATFELTER CO (144A)			1	5.B FE	1,020,000	60.2600	602,600	1,000,000	602,600	(413,080)	(3,652)	0	0	4.750	4.300	MN	6,069	50,139	10/28/2021	11/15/2029
377320-AA-4	GLATFELTER CO (144A)			1	5.B FE	665,445	60.2600	394,100	654,000	394,100	(269,300)	(2,044)	0	0	4.750	4.337	MN	3,969	32,791	01/20/2022	11/15/2029
377320-AA-4	GLATFELTER CO (144A)			1	5.B FE	1,319,093	60.2600	782,175	1,298,000	782,175	(533,110)	(3,808)	0	0	4.750	4.367	MN	7,878	65,080	01/18/2022	11/15/2029
377320-AA-4	GLATFELTER CO (144A)			1	5.B FE	1,015,000	60.2600	602,600	1,000,000	602,600	(409,801)	(2,599)	0	0	4.750	4.394	MN	6,069	50,139	02/02/2022	11/15/2029
377320-AA-4	GLATFELTER CO (144A)			1	5.B FE	2,000,000	60.2600	1,205,200	2,000,000	1,205,200	(794,800)	0	0	0	4.750	4.750	MN	12,139	100,278	10/14/2021	11/15/2029
377372-AN-7	GLAXOSMITHKLINE		C	1	1.F FE	3,020,310	96.0720	2,882,160	3,000,000	3,011,751	0	(1,955)	0	0	3.875	3.793	MN	14,854	116,250	05/11/2018	05/15/2028
377372-AN-7	GLAXOSMITHKLINE		C	1	1.F FE	2,999,760	96.0720	2,882,160	3,000,000	2,999,750	0	24	0	0	3.875	3.876	MN	14,854	116,250	05/10/2018	05/15/2028
37940X-AA-0	GLOBAL PAYMENTS INC			1	2.C FE	3,999,000	94.1630	3,766,520	4,000,000	3,999,525	0	185	0	0	2.650	2.655	FA	40,044	106,000	08/07/2019	02/15/2025
891906-AC-3	GLOBAL PAYMENTS INC			1	2.C FE	1,994,600	97.4180	1,948,360	2,000,000	1,997,834	0	562	0	0	4.800	4.834	AO	24,000	96,000	03/14/2016	04/01/2026
361841-AH-2	GLP CAP LP/FIN II			1	2.C FE	1,093,750	98.2690	982,690	1,000,000	1,039,916	0	(11,144)	0	0	5.375	4.064	AO	11,347	53,750	09/29/2017	04/15/2026
361841-AH-2	GLP CAP LP/FIN II			1	2.C FE	2,172,500	98.2690	1,965,380	2,000,000	2,073,096	0	(20,365)	0	0	5.375	4.172	AO	22,694	107,500	08/30/2017	04/15/2026
361841-AH-2	GLP CAP LP/FIN II			1	2.C FE	1,847,925	98.2690	1,689,244	1,719,000	1,775,527	0	(15,714)	0	0	5.375	4.290	AO	19,506	92,396	12/26/2017	04/15/2026
361841-AH-2	GLP CAP LP/FIN II			1	2.C FE	3,127,500	98.2690	2,948,070	3,000,000	3,051,311	0	(14,142)	0	0	5.375	4.804	AO	34,042	161,250	12/13/2016	04/15/2026
361841-AH-2	GLP CAP LP/FIN II			1	2.C FE	1,000,000	98.2690	982,690	1,000,000	1,000,000	0	0	0	0	5.375	5.375	AO	11,347	53,750	04/11/2016	04/15/2026
361841-AN-9	GLP CAP LP/FIN II			1	2.C FE	2,996,970	96.0060	2,880,180	3,000,000	2,998,846	0	609	0	0	3.350	3.372	MS	33,500	100,500	08/15/2019	09/01/2024
361841-AF-6	GLP CAP LP/FIN III			1	2.C FE	966,873	99.8150	902,328	904,000	913,395	0	(15,652)	0	0	5.375	3.560	MN	8,098	48,590	06/03/2019	11/01/2023
361841-AF-6	GLP CAP LP/FIN III			1	2.C FE	950,000	99.8150	948,243	950,000	950,000	0	0	0	0	5.375	5.375	MN	8,510	51,063	10/23/2013	11/01/2023
38141E-C2-3	GOLDMAN SACHS GROUP				2.A FE	998,680	97.9110	979,110	1,000,000	999,759	0	147	0	0	3.850	3.866	JJ	18,501	38,500	06/30/2014	07/08/2024
38141G-VM-3	GOLDMAN SACHS GROUP			1	2.A FE	996,980	98.7810	987,810	1,000,000	999,535	0	343	0	0	4.000	4.037	MS	13,111	40,000	02/26/2014	03/03/2024
38141G-WB-6	GOLDMAN SACHS GROUP			1	2.A FE	997,200	95.3590	953,590	1,000,000	998,709	0	282	0	0	3.850	3.884	JJ	16,576	38,500	01/23/2017	01/26/2027
38141G-WL-4	GOLDMAN SACHS GROUP			1	2.A FE	1,000,000	93.0680	930,680	1,000,000	1,000,000	0	0	0	0	3.691	3.691	JD	2,666	36,910	05/31/2017	06/05/2028
38141G-WQ-3	GOLDMAN SACHS GROUP			1	2.A FE	1,000,000	96.4290	964,290	1,000,000	1,000,000	0	0	0	0	3.272	3.272	MS	8,362	32,720	09/26/2017	09/29/2025
38141G-WV-2	GOLDMAN SACHS GROUP			1	2.A FE	1,003,160	91.5210	915,210	1,000,000	1,001,819	0	(311)	0	0	3.814	3.775	AO	7,204	38,140	01/19/2018	04/23/2029
38141G-WV-2	GOLDMAN SACHS GROUP			1	2.A FE	1,000,000	91.5210	915,210	1,000,000	1,000,000	0	0	0	0	3.814	3.814	AO	7,204	38,140	01/18/2018	04/23/2029
38141G-WZ-3	GOLDMAN SACHS GROUP			1	2.A FE	3,000,000	93.3430	2,800,290	3,000,000	3,000,000	0	0	0	0	4.223	4.223	MN	21,115	126,690	04/18/2018	05/01/2029
38141G-XR-0	GOLDMAN SACHS GROUP			1	1.F FE	3,999,280	76.4100	3,056,400	4,000,000	3,999,315	0	66	0	0	1.992	1.994	JJ	34,085	79,680	01/21/2021	01/27/2032
38141G-YJ-7	GOLDMAN SACHS GROUP			2	1.F FE	5,000,000	77.8320	3,891,600	5,000,000	5,000,000	0	0	0	0	2.383	2.383	JJ	52,956	119,150	07/14/2021	07/21/2032
38141G-YN-8	GOLDMAN SACHS GROUP			1	1.F FE	2,006,120	79.2060	1,584,120	2,000,000	2,005,433	0	(546)	0	0	2.650	2.615	AO	10,306	53,000	10/20/2021	10/21/2032
38143U-8H-7	GOLDMAN SACHS GROUP			2	2.A FE	997,690	96.3740	963,740	1,000,000	999,139	0	242	0	0	3.750	3.778	FA	13,125	37,500	02/22/2016	02/25/2026

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
38145G-AH-3	GOLDMAN SACHS GROUP			1	2.A FE	997,410	93.8770	938,770	1,000,000	998,858	0	264	0	0	3.500	3.531	MN	4,375	35,000	11/10/2016	11/16/2026
38148L-AC-0	GOLDMAN SACHS GROUP			2	2.A FE	1,999,160	96.6780	1,933,560	2,000,000	1,999,770	0	91	0	0	3.500	3.505	JJ	30,722	70,000	01/20/2015	01/23/2025
38148L-AE-6	GOLDMAN SACHS GROUP			2	2.A FE	996,780	96.8060	968,060	1,000,000	999,086	0	347	0	0	3.750	3.789	MN	4,063	37,500	05/19/2015	05/22/2025
382550-BF-7	GOODYEAR TIRE & RUBBER	LS		1	3.C FE	100,750	94.4920	94,492	100,000	94,492	(5,661)	(104)	0	0	5.000	4.884	MN	417	5,000	06/17/2016	05/31/2026
382550-BF-7	GOODYEAR TIRE & RUBBER	LS		1	3.C FE	1,000,000	94.4920	944,920	1,000,000	944,920	(55,080)	0	0	0	5.000	5.000	MN	4,167	50,000	05/10/2016	05/31/2026
382550-BG-5	GOODYEAR TIRE & RUBBER			1	3.C FE	246,875	91.6190	229,048	250,000	229,048	(19,435)	313	0	0	4.875	5.035	MS	3,589	12,188	03/13/2017	03/15/2027
382550-BG-5	GOODYEAR TIRE & RUBBER			1	3.C FE	490,000	91.6190	458,095	500,000	458,095	(37,043)	1,004	0	0	4.875	5.133	MS	7,177	24,375	03/14/2017	03/15/2027
382550-BG-5	GOODYEAR TIRE & RUBBER			1	3.C FE	961,250	91.6190	916,190	1,000,000	916,190	(63,222)	4,234	0	0	4.875	5.427	MS	14,354	48,750	04/04/2018	03/15/2027
382550-BG-5	GOODYEAR TIRE & RUBBER			1	3.C FE	1,890,000	91.6190	1,832,380	2,000,000	1,832,380	(101,014)	13,591	0	0	4.875	5.776	MS	28,708	97,500	07/26/2019	03/15/2027
382550-BJ-9	GOODYEAR TIRE & RUBBER LS:1.1M	LS		1	3.C FE	4,000,000	83.1590	3,326,360	4,000,000	3,326,360	(673,640)	0	0	0	5.250	5.250	AO	35,000	210,000	03/31/2021	04/30/2031
382550-BN-0	GOODYEAR TIRE & RUBBER LS:1.3M	LS		1	3.C FE	3,210,000	83.5440	2,506,320	3,000,000	2,506,320	(672,472)	(24,564)	0	0	5.000	3.922	JJ	69,167	173,750	09/13/2021	07/15/2029
382550-BR-1	GOODYEAR TIRE & RUBBER			1	3.C FE	1,000,000	81.9240	819,240	1,000,000	819,240	(180,760)	0	0	0	5.250	5.250	JJ	24,208	60,813	05/13/2021	07/15/2031
38869P-AM-6	GRAPHIC PACKAGING INTERNATIONAL			1	3.B FE	234,000	98.4020	230,261	234,000	230,261	(3,739)	0	0	0	4.125	4.125	FA	3,647	9,653	08/08/2016	08/15/2024
38869A-AA-5	GRAPHIC PACKAGING INTERNATIONAL (144A)			1	3.B FE	1,478,675	94.2800	1,334,062	1,415,000	1,334,062	(122,600)	(8,726)	0	0	4.750	3.997	JJ	30,992	67,213	05/18/2020	07/15/2027
38869A-AA-5	GRAPHIC PACKAGING INTERNATIONAL (144A)			1	3.B FE	1,496,560	94.2800	1,356,689	1,439,000	1,356,689	(116,588)	(7,150)	0	0	4.750	4.139	JJ	31,518	68,353	07/22/2019	07/15/2027
38869A-AA-5	GRAPHIC PACKAGING INTERNATIONAL (144A)			1	3.B FE	100,000	94.2800	94,280	100,000	94,280	(5,720)	0	0	0	4.750	4.750	JJ	2,190	4,750	06/11/2019	07/15/2027
38869A-AB-3	GRAPHIC PACKAGING INTERNATIONAL (144A)				3.B FE	500,000	87.1860	435,930	500,000	435,930	(63,535)	0	0	0	3.500	3.500	MS	5,153	17,500	02/21/2020	03/15/2028
38869A-AC-1	GRAPHIC PACKAGING INTERNATIONAL (144A)			1	3.B FE	2,518,750	85.5970	2,139,925	2,500,000	2,139,925	(342,602)	(2,298)	0	0	3.500	3.386	MS	29,167	87,500	03/03/2021	03/01/2029
38869A-AC-1	GRAPHIC PACKAGING INTERNATIONAL (144A)			1	3.B FE	3,000,000	85.5970	2,567,910	3,000,000	2,567,910	(413,880)	0	0	0	3.500	3.500	MS	35,000	105,000	07/15/2021	03/01/2029
38869A-AD-9	GRAPHIC PACKAGING INTERNATIONAL (144A)			1	3.B FE	500,000	85.1250	425,625	500,000	425,625	(74,375)	0	0	0	3.750	3.750	FA	7,813	13,125	11/09/2021	02/01/2030
39138Q-AA-3	GREAT-WEST LIFECO INC (144A)			1	1.F FE	3,000,000	93.9340	2,818,020	3,000,000	3,000,000	0	0	0	0	4.047	4.047	MN	14,839	121,410	05/14/2018	05/17/2028
36264F-AM-3	GSK CONSUMER HEALTHCARE			1	2.B FE	4,841,700	88.0670	4,403,350	5,000,000	4,850,978	0	9,278	0	0	3.625	4.014	MS	48,837	90,625	04/12/2022	03/24/2032
40139L-AE-3	GUARDIAN LIFE GLOBAL FUNDING (144A)				1.B FE	1,999,280	99.5410	1,990,820	2,000,000	1,999,817	0	88	0	0	3.400	3.408	AO	12,467	68,000	04/19/2018	04/25/2023
40139L-AE-3	GUARDIAN LIFE GLOBAL FUNDING (144A)				1.B FE	998,810	99.5410	995,410	1,000,000	999,852	0	217	0	0	3.400	3.426	AO	6,233	34,000	04/18/2018	04/25/2023
40139L-BA-0	GUARDIAN LIFE GLOBAL FUNDING (144A)				1.B FE	4,993,050	84.1740	4,208,700	5,000,000	4,995,026	0	978	0	0	1.250	1.271	MN	7,292	62,500	12/03/2020	11/19/2027
40139L-BE-2	GUARDIAN LIFE GLOBAL FUNDING (144A)				1.B FE	9,994,100	83.5780	8,357,800	10,000,000	9,995,033	0	810	0	0	1.625	1.633	MS	47,396	162,500	09/13/2021	09/16/2028
40139L-BG-7	GUARDIAN LIFE GLOBAL FUNDING (144A)				1.B FE	8,032,919	102.1880	8,036,064	7,864,000	8,029,569	0	(3,350)	0	0	5.550	5.050	AO	76,379	0	11/22/2022	10/28/2027
40139L-BG-7	GUARDIAN LIFE GLOBAL FUNDING (144A)				1.B FE	3,029,220	102.1880	3,065,640	3,000,000	3,028,143	0	(1,077)	0	0	5.550	5.325	AO	29,138	0	10/27/2022	10/28/2027
402479-CF-4	GULF POWER			1	1.E FE	998,300	94.1730	941,730	1,000,000	999,166	0	169	0	0	3.300	3.320	MN	2,750	33,000	05/15/2017	05/30/2027
40410K-AA-3	H.B. FULLER CO			1	3.C FE	2,060,000	88.8410	1,776,820	2,000,000	1,776,820	(258,568)	(11,891)	0	0	4.250	3.576	AO	17,944	85,000	11/19/2020	10/15/2028
40410K-AA-3	H.B. FULLER CO			1	3.C FE	1,030,000	88.8410	888,410	1,000,000	888,410	(129,257)	(5,937)	0	0	4.250	3.577	AO	8,972	42,500	11/17/2020	10/15/2028
40410K-AA-3	H.B. FULLER CO			1	3.C FE	1,030,000	88.8410	888,410	1,000,000	888,410	(129,231)	(5,928)	0	0	4.250	3.578	AO	8,972	42,500	11/13/2020	10/15/2028
40410K-AA-3	H.B. FULLER CO			1	3.C FE	1,539,375	88.8410	1,332,615	1,500,000	1,332,615	(191,493)	(8,094)	0	0	4.250	3.637	AO	13,458	63,750	01/29/2021	10/15/2028
40410K-AA-3	H.B. FULLER CO			1	3.C FE	1,533,750	88.8410	1,332,615	1,500,000	1,332,615	(188,508)	(7,085)	0	0	4.250	3.712	AO	13,458	63,750	03/10/2021	10/15/2028
40410K-AA-3	H.B. FULLER CO			1	3.C FE	250,000	88.8410	222,103	250,000	222,103	(27,898)	0	0	0	4.250	4.250	AO	2,243	10,625	10/07/2020	10/15/2028
404030-AJ-7	H&E EQUIPMENT SERVICES (144A)			1	4.B FE	1,500,000	85.3540	1,280,310	1,500,000	1,280,310	(211,095)	0	0	0	3.875	3.875	JD	2,583	58,125	11/30/2020	12/15/2028
404030-AJ-7	H&E EQUIPMENT SERVICES (144A)			1	4.B FE	1,113,050	85.3540	964,500	1,130,000	964,500	(151,873)	1,979	0	0	3.875	4.104	JD	1,946	43,788	04/19/2021	12/15/2028
404030-AJ-7	H&E EQUIPMENT SERVICES (144A)			1	4.B FE	884,250	85.3540	768,186	900,000	768,186	(119,138)	1,839	0	0	3.875	4.143	JD	1,550	34,875	04/20/2021	12/15/2028
404030-AJ-7	H&E EQUIPMENT SERVICES (144A)			1	4.B FE	1,962,500	85.3540	1,707,080	2,000,000	1,707,080	(262,573)	4,400	0	0	3.875	4.165	JD	3,444	77,500	05/12/2021	12/15/2028
404030-AJ-7	H&E EQUIPMENT SERVICES (144A)			1	4.B FE	676,375	85.3540	597,478	700,000	597,478	(81,690)	2,793	0	0	3.875	4.448	JD	1,206	27,125	01/24/2022	12/15/2028
404030-AJ-7	H&E EQUIPMENT SERVICES (144A)			1	4.B FE	471,875	85.3540	426,770	500,000	426,770	(48,289)	3,184	0	0	3.875	4.848	JD	861	19,375	02/04/2022	12/15/2028
410345-AJ-1	HANESBRANDS INC (144A)			1	3.C FE	302,250	97.0150	291,045	300,000	291,045	(9,339)	(322)	0	0	4.625	4.508	MN	1,773	13,875	06/13/2016	05/15/2024
410345-AJ-1	HANESBRANDS INC (144A)			1	3.C FE	1,005,000	97.0150	970,150	1,000,000	970,150	(30,696)	(705)	0	0	4.625	4.548	MN	5,910	46,250	05/19/2016	05/15/2024
410345-AJ-1	HANESBRANDS INC (144A)			1	3.C FE	1,002,500	97.0150	970,150	1,000,000	970,150	(30,274)	(346)	0	0	4.625	4.587	MN	5,910	46,250	05/03/2016	05/15/2024
410345-AJ-1	HANESBRANDS INC (144A)			1	3.C FE	500,000	97.0150	485,075	500,000	485,075	(14,925)	0	0	0	4.625	4.625	MN	2,955	23,125	05/03/2016	05/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
410345-AJ-1	HANESBRANDS INC (144A)			1	3.C FE	1,738,100	97.0150	1,852,987	1,910,000	1,847,289	0	41,928	0	0	4.625	7.174	MN	11,288	88,338	03/23/2020	05/15/2024
410345-AL-6	HANESBRANDS INC (144A) LS:548K	LS		1	3.C FE	1,083,750	89.5320	895,320	1,000,000	895,320	(157,062)	(17,608)	0	0	4.875	2.905	MN	6,229	48,750	07/15/2021	05/15/2026
410345-AL-6	HANESBRANDS INC (144A) LS:548K	LS		1	3.C FE	1,083,750	89.5320	895,320	1,000,000	895,320	(157,100)	(17,570)	0	0	4.875	2.909	MN	6,229	48,750	07/13/2021	05/15/2026
410345-AL-6	HANESBRANDS INC (144A) LS:323K	LS		1	3.C FE	592,950	89.5320	528,239	590,000	528,239	(62,882)	(322)	0	0	4.875	4.809	MN	3,675	28,763	06/15/2016	05/15/2026
410345-AL-6	HANESBRANDS INC (144A) LS:548K	LS		1	3.C FE	1,002,500	89.5320	895,320	1,000,000	895,320	(105,604)	(263)	0	0	4.875	4.843	MN	6,229	48,750	05/03/2016	05/15/2026
410345-AL-6	HANESBRANDS INC (144A) LS:548K	LS		1	3.C FE	1,001,250	89.5320	895,320	1,000,000	895,320	(105,174)	(138)	0	0	4.875	4.858	MN	6,229	48,750	05/23/2016	05/15/2026
410345-AL-6	HANESBRANDS INC (144A) LS:274K	LS		1	3.C FE	500,000	89.5320	447,660	500,000	447,660	(52,340)	0	0	0	4.875	4.875	MN	3,115	24,375	05/03/2016	05/15/2026
410345-AL-6	HANESBRANDS INC (144A) LS:548K	LS		1	3.C FE	975,000	89.5320	895,320	1,000,000	895,320	(93,137)	3,037	0	0	4.875	5.251	MN	6,229	48,750	02/14/2018	05/15/2026
412822-AD-0	HARLEY-DAVIDSON			1	2.C FE	1,004,710	95.2100	952,100	1,000,000	1,001,301	0	(521)	0	0	3.500	3.442	JJ	14,875	35,000	09/11/2015	07/28/2025
412822-AD-0	HARLEY-DAVIDSON			1	2.C FE	994,490	95.2100	952,100	1,000,000	998,370	0	587	0	0	3.500	3.566	JJ	14,875	35,000	07/23/2015	07/28/2025
404119-BQ-1	HCA INC			1	2.C FE	1,500,000	99.5050	1,492,575	1,500,000	1,500,000	0	0	0	0	5.250	5.250	AO	16,625	78,750	10/07/2014	04/15/2025
404121-AJ-4	HCA INC			1	2.C FE	2,175,000	99.6320	1,992,640	2,000,000	2,111,806	0	(18,906)	0	0	5.625	4.402	MS	37,500	112,500	06/19/2019	09/01/2028
42704L-AA-2	HERC HOLDINGS INC (144A)			1	4.A FE	1,003,750	93.4780	934,780	1,000,000	934,780	(66,927)	(621)	0	0	5.500	5.426	JJ	25,361	55,000	06/24/2019	07/15/2027
42704L-AA-2	HERC HOLDINGS INC (144A)			1	4.A FE	1,001,250	93.4780	934,780	1,000,000	934,780	(65,802)	(218)	0	0	5.500	5.474	JJ	25,361	55,000	07/19/2019	07/15/2027
42704L-AA-2	HERC HOLDINGS INC (144A)			1	4.A FE	998,750	93.4780	934,780	1,000,000	934,780	(64,439)	142	0	0	5.500	5.519	JJ	25,361	55,000	07/19/2019	07/15/2027
42704L-AA-2	HERC HOLDINGS INC (144A)			1	4.A FE	1,887,500	93.4780	1,869,560	2,000,000	1,869,560	(19,342)	1,402	0	0	5.500	6.946	JJ	50,722	0	12/06/2022	07/15/2027
427866-AL-2	HERSHEY COMPANY				1.E FE	5,495	109.0600	4,362	4,000	4,644	0	(127)	0	0	7.200	3.405	FA	109	288	07/07/2015	08/15/2027
427866-AL-2	HERSHEY COMPANY				1.E FE	204,360	109.0600	169,043	155,000	175,091	0	(3,875)	0	0	7.200	4.092	FA	4,216	11,160	03/11/2014	08/15/2027
427866-AT-5	HERSHEY COMPANY			1	1.E FE	997,400	99.2250	992,250	1,000,000	999,863	0	272	0	0	2.625	2.655	MN	4,375	26,250	05/14/2013	05/01/2023
427866-AU-2	HERSHEY COMPANY			1	1.E FE	1,994,060	96.4280	1,928,560	2,000,000	1,998,191	0	628	0	0	3.200	3.235	FA	23,111	64,000	08/18/2015	08/21/2025
427866-AX-6	HERSHEY COMPANY			1	1.E FE	3,018,510	92.0060	2,760,180	3,000,000	3,009,708	0	(2,740)	0	0	2.300	2.200	FA	26,067	69,000	09/12/2019	08/15/2026
427866-AZ-1	HERSHEY COMPANY			1	1.F FE	3,998,320	99.5020	3,980,080	4,000,000	3,999,653	0	239	0	0	3.375	3.384	MN	17,250	135,000	05/03/2018	05/15/2023
427866-BD-9	HERSHEY COMPANY			1	1.F FE	5,014,800	86.1240	4,306,200	5,000,000	5,010,354	0	(1,422)	0	0	2.450	2.416	MN	15,653	122,500	10/29/2019	11/15/2029
427866-BD-9	HERSHEY COMPANY			1	1.F FE	4,473,696	86.1240	4,280,363	4,970,000	4,493,653	0	19,958	0	0	2.450	4.062	MN	15,559	60,883	08/30/2022	11/15/2029
428291-AM-0	HEXCEL CORP			1	3.A FE	1,013,240	97.6520	976,520	1,000,000	976,520	(27,261)	(1,464)	0	0	4.950	4.531	FA	18,700	49,500	08/04/2015	08/15/2025
428291-AM-0	HEXCEL CORP			1	3.A FE	997,130	97.6520	976,520	1,000,000	976,520	(22,549)	305	0	0	4.950	4.736	FA	18,700	49,500	07/29/2015	08/15/2025
428291-AN-8	HEXCEL CORP			1	3.A FE	995,590	92.4930	924,930	1,000,000	924,930	(73,007)	440	0	0	4.200	4.004	FA	15,867	42,000	02/13/2017	02/15/2027
428291-AN-8	HEXCEL CORP			1	3.A FE	1,585,424	92.4930	1,479,888	1,600,000	1,479,888	(112,627)	1,611	0	0	4.200	4.073	FA	25,387	67,200	04/03/2018	02/15/2027
428291-AN-8	HEXCEL CORP			1	3.A FE	1,095,970	92.4930	1,026,672	1,110,000	1,026,672	(75,861)	1,609	0	0	4.200	4.128	FA	17,612	46,620	08/20/2018	02/15/2027
428291-AN-8	HEXCEL CORP			1	3.A FE	2,832,227	92.4930	2,682,297	2,900,000	2,682,297	(181,314)	7,832	0	0	4.200	4.283	FA	46,013	121,800	09/10/2018	02/15/2027
42981C-AA-6	HIGH STREET FUNDING TRUST I			1	2.A FE	1,005,470	93.4640	934,645	1,000,000	1,003,028	0	(549)	0	0	4.111	4.042	FA	15,530	41,110	04/16/2018	02/15/2028
431282-AP-7	HIGHWOODS REALTY LP			1	2.B FE	989,350	92.9690	929,690	1,000,000	995,014	0	1,070	0	0	3.875	4.005	MS	12,917	38,750	02/14/2017	03/01/2027
431282-AQ-5	HIGHWOODS REALTY LP			1	2.B FE	988,180	90.5100	905,100	1,000,000	993,197	0	1,135	0	0	4.125	4.271	MS	12,146	41,250	02/22/2018	03/15/2028
431282-AR-3	HIGHWOODS REALTY LP			1	2.B FE	2,991,510	87.3610	2,620,830	3,000,000	2,994,259	0	760	0	0	4.200	4.234	AO	26,600	126,000	02/26/2019	04/15/2029
432833-AL-5	HILTON DOMESTIC OPERATING CO INC (144A)			1	3.B FE	2,707,500	83.8690	2,516,070	3,000,000	2,516,070	(202,057)	10,627	0	0	4.000	5.415	MN	20,000	60,000	08/04/2022	05/01/2031
432833-AN-1	HILTON DOMESTIC OPERATING CO INC (144A)			1	3.B FE	1,237,500	80.2580	1,203,870	1,500,000	1,203,870	(34,977)	1,347	0	0	3.625	6.146	FA	20,542	0	12/07/2022	02/15/2032
432833-AN-1	HILTON DOMESTIC OPERATING CO INC (144A)			1	3.B FE	1,224,375	80.2580	1,203,870	1,500,000	1,203,870	(21,110)	605	0	0	3.625	6.296	FA	20,542	0	12/19/2022	02/15/2032
436440-AM-3	HOLOGIC INC (144A)			1	3.B FE	2,000,000	94.4620	1,889,240	2,000,000	1,889,240	(110,760)	0	0	0	4.625	4.625	FA	38,542	92,500	01/18/2018	02/01/2028
436440-AM-3	HOLOGIC INC (144A)			1	3.B FE	1,491,563	94.4620	1,416,930	1,500,000	1,416,930	(78,247)	812	0	0	4.625	4.696	FA	28,906	69,375	02/02/2018	02/01/2028
436440-AM-3	HOLOGIC INC (144A)			1	3.B FE	1,597,725	94.4620	1,530,284	1,620,000	1,530,284	(77,072)	2,138	0	0	4.625	4.799	FA	31,219	74,925	02/07/2018	02/01/2028
436440-AP-6	HOLOGIC INC (144A)			1	3.B FE	2,055,000	86.0320	1,720,640	2,000,000	1,720,640	(269,307)	(13,133)	0	0	3.250	2.532	FA	24,556	65,000	09/02/2021	02/15/2029
436440-AP-6	HOLOGIC INC (144A)			1	3.B FE	2,000,000	86.0320	1,720,640	2,000,000	1,720,640	(279,360)	0	0	0	3.250	3.250	FA	24,556	65,000	09/14/2020	02/15/2029
436440-AP-6	HOLOGIC INC (144A)			1	3.B FE	1,370,625	86.0320	1,290,480	1,500,000	1,290,480	(91,897)	11,752	0	0	3.250	4.740	FA	18,417	24,375	04/08/2022	02/15/2029
437076-AZ-5	HOME DEPOT INC			1	1.F FE	970,630	99.5410	995,410	1,000,000	998,983	0	3,743	0	0	2.700	3.089	AO	6,750	27,000	07/31/2014	04/01/2023
437076-BC-5	HOME DEPOT INC			1	1.F FE	1,024,780	99.0230	990,230	1,000,000	1,002,582	0	(2,856)	0	0	3.750	3.448	FA	14,167	37,500	02/11/2014	02/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
437076-BC-5	HOME DEPOT INC			1	1.F FE	1,023,800	99.0230	990,230	1,000,000	1,002,506	0	(2,770)	0	0	3.750	3.457	FA	14,167	37,500	03/17/2014	02/15/2024
437076-BC-5	HOME DEPOT INC			1	1.F FE	1,004,580	99.0230	990,230	1,000,000	1,000,486	0	(526)	0	0	3.750	3.695	FA	14,167	37,500	11/08/2013	02/15/2024
437076-BC-5	HOME DEPOT INC			1	1.F FE	994,810	99.0230	990,230	1,000,000	999,303	0	568	0	0	3.750	3.811	FA	14,167	37,500	09/03/2013	02/15/2024
437076-BK-7	HOME DEPOT INC			1	1.F FE	1,030,330	97.0360	970,360	1,000,000	1,008,556	0	(3,309)	0	0	3.350	2.986	MS	9,864	33,500	10/16/2015	09/15/2025
437076-BK-7	HOME DEPOT INC			1	1.F FE	1,029,080	97.0360	970,360	1,000,000	1,008,178	0	(3,162)	0	0	3.350	3.002	MS	9,864	33,500	10/02/2015	09/15/2025
437076-BK-7	HOME DEPOT INC			1	1.F FE	2,038,800	97.0360	1,940,720	2,000,000	2,010,931	0	(4,218)	0	0	3.350	3.117	MS	19,728	67,000	09/28/2015	09/15/2025
437076-BK-7	HOME DEPOT INC			1	1.F FE	2,008,820	97.0360	1,940,720	2,000,000	2,002,478	0	(953)	0	0	3.350	3.297	MS	19,728	67,000	09/10/2015	09/15/2025
437076-BK-7	HOME DEPOT INC			1	1.F FE	998,570	97.0360	970,360	1,000,000	999,530	0	151	0	0	3.350	3.367	MS	9,864	33,500	09/08/2015	09/15/2025
437076-BM-3	HOME DEPOT INC			1	1.F FE	1,002,540	95.2880	952,880	1,000,000	1,000,853	0	(268)	0	0	3.000	2.970	AO	7,500	30,000	02/04/2016	04/01/2026
437076-BM-3	HOME DEPOT INC			1	1.F FE	993,560	95.2880	952,880	1,000,000	997,699	0	655	0	0	3.000	3.074	AO	7,500	30,000	02/03/2016	04/01/2026
437076-BW-1	HOME DEPOT INC			1	1.F FE	4,979,500	96.4760	4,823,800	5,000,000	4,986,783	0	1,925	0	0	3.900	3.950	JD	13,542	195,000	11/28/2018	12/06/2028
438516-BD-7	HONEYWELL INTERNATIONAL			1	1.F FE	1,987,680	98.6780	1,973,560	2,000,000	1,998,654	0	1,380	0	0	3.350	3.423	JD	5,583	67,000	11/18/2013	12/01/2023
438516-BL-9	HONEYWELL INTERNATIONAL			1	1.F FE	7,971,200	92.2330	7,378,640	8,000,000	7,987,951	0	2,922	0	0	2.500	2.541	MN	33,333	200,000	10/24/2016	11/01/2026
438516-BU-9	HONEYWELL INTERNATIONAL			1	1.F FE	2,989,290	89.1260	2,673,780	3,000,000	2,992,546	0	1,006	0	0	2.700	2.741	FA	30,600	81,000	07/30/2019	08/15/2029
438516-BZ-8	HONEYWELL INTERNATIONAL			1	1.F FE	5,216,950	82.7480	4,137,400	5,000,000	5,173,407	0	(22,808)	0	0	1.950	1.439	JD	8,125	97,500	01/27/2021	06/01/2030
438516-BZ-8	HONEYWELL INTERNATIONAL			1	1.F FE	11,474,829	82.7480	9,238,814	11,165,000	11,426,349	0	(34,141)	0	0	1.950	1.602	JD	18,143	217,718	07/26/2021	06/01/2030
438516-CF-1	HONEYWELL INTERNATIONAL			1	1.F FE	4,988,050	79.2820	3,964,100	5,000,000	4,989,557	0	1,111	0	0	1.750	1.776	MS	29,167	91,146	08/02/2021	09/01/2031
438516-CK-0	HONEYWELL INTERNATIONAL			1	1.F FE	2,979,300	102.1830	3,065,490	3,000,000	2,979,337	0	37	0	0	5.000	5.087	FA	24,583	0	10/31/2022	02/15/2033
440452-AF-7	HORMEL FOODS CORP			1	1.F FE	7,009,870	81.5950	5,711,650	7,000,000	7,008,507	0	(1,093)	0	0	1.800	1.781	JD	7,000	126,000	09/21/2021	06/11/2030
440452-AF-7	HORMEL FOODS CORP			1	1.F FE	4,883,800	81.5950	4,079,750	5,000,000	4,898,455	0	12,476	0	0	1.800	2.096	JD	5,000	90,000	10/26/2021	06/11/2030
440452-AH-3	HORMEL FOODS CORP			1	1.F FE	5,008,400	86.5150	4,325,750	5,000,000	5,006,527	0	(1,176)	0	0	1.700	1.673	JD	6,611	85,000	05/26/2021	06/03/2028
44107T-AV-8	HOST HOTELS & RESORTS LP			1	2.C FE	998,380	96.1820	961,820	1,000,000	999,521	0	176	0	0	4.000	4.020	JD	1,778	40,000	05/06/2015	06/15/2025
44107T-AW-6	HOST HOTELS & RESORTS LP			1	2.C FE	1,993,600	95.9390	1,918,780	2,000,000	1,997,652	0	674	0	0	4.500	4.540	FA	37,500	90,000	10/08/2015	02/01/2026
44107T-AX-4	HOST HOTELS & RESORTS LP			1	2.C FE	1,002,860	97.3760	973,760	1,000,000	1,000,576	0	(502)	0	0	3.875	3.821	MN	4,951	38,750	01/31/2018	04/01/2024
44107T-AX-4	HOST HOTELS & RESORTS LP			1	2.C FE	995,750	97.3760	973,760	1,000,000	999,164	0	639	0	0	3.875	3.944	MN	4,951	38,750	03/09/2017	04/01/2024
44107T-AY-2	HOST HOTELS & RESORTS LP			1	2.C FE	9,921,800	83.8060	8,380,600	10,000,000	9,943,454	0	7,060	0	0	3.375	3.467	JD	15,000	337,500	09/12/2019	12/15/2029
013817-AJ-0	HOWMET AEROSPACE INC			1	3.A FE	1,068,750	99.6010	996,010	1,000,000	996,010	(36,812)	(7,089)	0	0	5.900	5.000	FA	24,583	59,000	04/21/2017	02/01/2027
013817-AJ-0	HOWMET AEROSPACE INC			1	3.A FE	1,025,000	99.6010	996,010	1,000,000	996,010	(26,040)	(2,950)	0	0	5.900	5.290	FA	24,583	29,500	05/12/2022	02/01/2027
013817-AJ-0	HOWMET AEROSPACE INC			1	3.A FE	2,032,500	99.6010	1,992,020	2,000,000	1,992,020	(25,656)	(3,774)	0	0	5.900	5.653	FA	49,167	118,000	09/10/2018	02/01/2027
013817-AW-1	HOWMET AEROSPACE INC			1	3.A FE	1,057,500	99.1040	991,040	1,000,000	991,040	(21,571)	(7,976)	0	0	5.125	4.248	AO	12,813	51,250	09/23/2016	10/01/2024
013817-AW-1	HOWMET AEROSPACE INC			1	3.A FE	1,053,750	99.1040	991,040	1,000,000	991,040	(20,846)	(7,513)	0	0	5.125	4.298	AO	12,813	51,250	10/13/2016	10/01/2024
013817-AW-1	HOWMET AEROSPACE INC			1	3.A FE	2,000,000	99.1040	1,982,080	2,000,000	1,982,080	(17,920)	0	0	0	5.125	5.125	AO	25,625	102,500	09/17/2014	10/01/2024
022249-AU-0	HOWMET AEROSPACE INC			1	3.A FE	1,040,000	101.5120	1,015,120	1,000,000	1,015,120	(24,607)	(273)	0	0	6.750	5.827	JJ	31,125	0	12/14/2022	01/15/2028
443201-AB-4	HOWMET AEROSPACE INC			1	3.A FE	862,500	85.1440	851,440	1,000,000	851,440	(11,984)	924	0	0	3.000	5.705	JJ	13,833	0	12/12/2022	01/15/2029
443510-AH-5	HUBBELL INC			1	2.A FE	992,000	91.0810	910,810	1,000,000	995,972	0	791	0	0	3.150	3.244	FA	11,900	31,500	07/31/2017	08/15/2027
443510-AJ-1	HUBBELL INC			1	2.A FE	1,988,760	92.2210	1,844,420	2,000,000	1,993,720	0	1,089	0	0	3.500	3.567	FA	26,444	70,000	01/31/2018	02/15/2028
443510-AK-8	HUBBELL INC			1	2.A FE	4,978,250	79.7160	3,985,800	5,000,000	4,981,731	0	1,988	0	0	2.300	2.349	MS	33,861	115,000	03/03/2021	03/15/2031
443510-AK-8	HUBBELL INC			1	2.A FE	1,982,300	79.7160	1,594,320	2,000,000	1,985,151	0	1,615	0	0	2.300	2.400	MS	13,544	46,000	03/10/2021	03/15/2031
446150-AM-6	HUNTINGTON BANCSHARES			2	2.A FE	1,993,720	97.4300	1,948,600	2,000,000	1,997,594	0	918	0	0	4.000	4.052	MN	10,222	80,000	05/08/2018	05/15/2025
446413-AL-0	HUNTINGTON INGALLS INDUSTRIES			1	2.C FE	2,000,000	90.9260	1,818,520	2,000,000	2,000,000	0	0	0	0	3.483	3.483	JD	5,805	69,660	11/16/2017	12/01/2027
446413-AL-0	HUNTINGTON INGALLS INDUSTRIES			1	2.C FE	1,942,980	90.9260	1,818,520	2,000,000	1,968,680	0	5,677	0	0	3.483	3.835	JD	5,805	69,660	02/20/2018	12/01/2027
446413-AT-3	HUNTINGTON INGALLS INDUSTRIES			1	2.C FE	5,987,262	90.9960	4,757,271	5,228,000	5,862,238	0	(81,438)	0	0	4.200	2.331	MN	36,596	219,576	06/11/2021	05/01/2030
44644A-AE-7	HUNTINGTON NATIONAL BANK			1	1.G FE	4,989,000	98.9700	4,948,500	5,000,000	4,998,010	0	2,274	0	0	3.550	3.598	AO	41,910	177,500	08/16/2018	10/06/2023
447010-BF-8	HUNTSMAN INTERNATIONAL LLC			1	2.C FE	1,009,100	77.8400	778,400	1,000,000	1,007,794	0	(830)	0	0	2.950	2.843	JD	1,311	29,500	05/25/2021	06/15/2031
447010-BF-8	HUNTSMAN INTERNATIONAL LLC			1	2.C FE	1,998,600	77.8400	1,556,800	2,000,000	1,998,793	0	122	0	0	2.950	2.957	JD	2,622	59,000	05/24/2021	06/15/2031

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
448579-AF-9	HYATT HOTELS			1	2.C FE	999,200	98.4040	984,040	1,000,000	999,636	0	83	0	0	4.850	4.860	MS	14,281	48,500	02/29/2016	03/15/2026
448579-AG-7	HYATT HOTELS			1	2.C FE	2,995,980	91.6820	2,750,460	3,000,000	2,997,428	0	363	0	0	4.375	4.391	MS	38,646	131,250	08/07/2018	09/15/2028
449253-AB-9	IAA SPINCO IN (144A)			1	4.B FE	1,015,000	97.7070	977,070	1,000,000	977,070	(29,597)	(2,494)	0	0	5.500	5.206	JD	2,444	55,000	05/22/2019	06/15/2027
449253-AB-9	IAA SPINCO IN (144A)			1	4.B FE	2,534,375	97.7070	2,442,675	2,500,000	2,442,675	(72,564)	(5,700)	0	0	5.500	5.231	JD	6,111	137,500	05/22/2019	06/15/2027
449253-AB-9	IAA SPINCO IN (144A)			1	4.B FE	3,543,750	97.7070	3,419,745	3,500,000	3,419,745	(99,670)	(7,262)	0	0	5.500	5.255	JD	8,556	192,500	05/23/2019	06/15/2027
449253-AB-9	IAA SPINCO IN (144A)			1	4.B FE	250,000	97.7070	244,268	250,000	244,268	(5,733)	0	0	0	5.500	5.500	JD	611	13,750	05/22/2019	06/15/2027
449253-AB-9	IAA SPINCO IN (144A)			1	4.B FE	952,500	97.7070	977,070	1,000,000	955,093	0	2,593	0	0	5.500	6.680	JD	2,444	27,500	09/13/2022	06/15/2027
459200-HU-8	IBM CORP			1	1.G FE	1,003,920	98.5500	985,500	1,000,000	1,000,480	0	(440)	0	0	3.625	3.578	FA	13,997	36,250	02/07/2014	02/12/2024
459200-HU-8	IBM CORP			1	1.G FE	997,920	98.5500	985,500	1,000,000	999,701	0	234	0	0	3.625	3.650	FA	13,997	36,250	02/06/2014	02/12/2024
459200-KT-7	IBM CORP			1	1.G FE	6,990,900	97.6060	6,832,420	7,000,000	6,991,444	0	544	0	0	4.150	4.179	JJ	124,269	0	07/20/2022	07/27/2027
452308-AT-6	ILLINOIS TOOL WORKS INC			1	1.E FE	530,762	98.4850	492,425	500,000	503,594	0	(3,820)	0	0	3.500	2.701	MS	5,833	17,500	03/24/2015	03/01/2024
452308-AT-6	ILLINOIS TOOL WORKS INC			1	1.E FE	2,989,440	98.4850	2,954,550	3,000,000	2,998,470	0	1,178	0	0	3.500	3.542	MS	35,000	105,000	02/18/2014	03/01/2024
452308-AX-7	ILLINOIS TOOL WORKS INC			1	1.E FE	3,030,570	93.0090	2,790,270	3,000,000	3,016,330	0	(4,252)	0	0	2.650	2.492	MN	10,158	79,500	07/15/2019	11/15/2026
452308-AX-7	ILLINOIS TOOL WORKS INC			1	1.E FE	996,850	93.0090	930,090	1,000,000	998,668	0	318	0	0	2.650	2.686	MN	3,386	26,500	10/31/2016	11/15/2026
452308-AX-7	ILLINOIS TOOL WORKS INC			1	1.E FE	987,630	93.0090	930,090	1,000,000	994,405	0	1,345	0	0	2.650	2.803	MN	3,386	26,500	08/23/2017	11/15/2026
452308-AX-7	ILLINOIS TOOL WORKS INC			1	1.E FE	976,980	93.0090	930,090	1,000,000	989,332	0	2,560	0	0	2.650	2.943	MN	3,386	26,500	11/13/2017	11/15/2026
452308-AX-7	ILLINOIS TOOL WORKS INC			1	1.E FE	2,789,820	93.0090	2,790,270	3,000,000	2,894,510	0	24,921	0	0	2.650	3.631	MN	10,158	79,500	07/11/2018	11/15/2026
454889-AP-1	INDIANA MICHIGAN POWER			1	1.G FE	1,996,780	99.6650	1,993,300	2,000,000	1,999,799	0	306	0	0	3.200	3.219	MS	18,844	64,000	03/13/2013	03/15/2023
454889-AS-5	INDIANA MICHIGAN POWER			1	1.G FE	2,990,550	94.4360	2,833,080	3,000,000	2,994,415	0	901	0	0	3.850	3.888	MN	14,758	115,500	04/30/2018	05/15/2028
45688C-AB-3	INGEVITY CORP (144A)			1	3.C FE	1,000,000	86.1640	861,640	1,000,000	861,640	(113,620)	0	0	0	3.875	3.875	MN	6,458	38,750	10/20/2020	11/01/2028
45688C-AB-3	INGEVITY CORP (144A)			1	3.C FE	858,750	86.1640	861,640	1,000,000	860,081	0	1,331	0	0	3.875	6.820	MN	6,458	0	12/02/2022	11/01/2028
45688C-AB-3	INGEVITY CORP (144A)			1	3.C FE	1,660,000	86.1640	1,723,280	2,000,000	1,671,364	0	11,364	0	0	3.875	7.391	MN	12,917	38,750	09/27/2022	11/01/2028
45688C-AB-3	INGEVITY CORP (144A)			1	3.C FE	826,250	86.1640	861,640	1,000,000	831,994	0	5,744	0	0	3.875	7.479	MN	6,458	19,375	09/28/2022	11/01/2028
457030-AK-0	INGLES MARKETS INC (144A)			1	3.B FE	1,000,000	84.2310	842,310	1,000,000	842,310	(157,690)	0	0	0	4.000	4.000	JD	1,778	40,000	06/14/2021	06/15/2031
457030-AK-0	INGLES MARKETS INC (144A)			1	3.B FE	2,082,535	84.2310	1,762,955	2,093,000	1,762,955	(320,507)	926	0	0	4.000	4.064	JD	3,721	83,720	01/25/2022	06/15/2031
457030-AK-0	INGLES MARKETS INC (144A)			1	3.B FE	1,907,500	84.2310	1,684,620	2,000,000	1,684,620	(229,492)	6,612	0	0	4.000	4.618	JD	3,556	80,000	03/08/2022	06/15/2031
457030-AK-0	INGLES MARKETS INC (144A)			1	3.B FE	1,297,500	84.2310	1,263,465	1,500,000	1,263,465	(39,351)	5,316	0	0	4.000	6.004	JD	2,667	30,000	09/13/2022	06/15/2031
458140-AS-9	INTEL CORP			1	1.E FE	998,510	97.6310	976,310	1,000,000	999,539	0	159	0	0	3.700	3.718	JJ	15,622	37,000	07/22/2015	07/29/2025
458140-AX-8	INTEL CORP			1	1.E FE	1,995,740	94.3770	1,887,540	2,000,000	1,997,929	0	426	0	0	3.150	3.175	MN	8,750	63,000	05/09/2017	05/11/2027
458140-BH-2	INTEL CORP			1	1.E FE	8,988,120	86.1110	7,749,990	9,000,000	8,991,385	0	1,120	0	0	2.450	2.465	MN	28,175	220,500	11/18/2019	11/15/2029
459506-AK-7	INTERNATIONAL FLAVOR & FRAGRANCES			1	2.C FE	2,997,360	94.3220	2,829,660	3,000,000	2,998,162	0	248	0	0	4.450	4.461	MS	35,229	133,500	09/24/2018	09/26/2028
461070-AL-8	INTERSTATE POWER & LIGHT CO			1	2.A FE	1,009,570	96.5350	965,350	1,000,000	1,002,544	0	(1,457)	0	0	3.250	3.093	JD	2,708	32,500	11/09/2017	12/01/2024
461070-AL-8	INTERSTATE POWER & LIGHT CO			1	2.A FE	2,933,100	96.5350	2,896,050	3,000,000	2,976,603	0	11,544	0	0	3.250	3.674	JD	8,125	97,500	01/09/2019	12/01/2024
461070-AM-6	INTERSTATE POWER & LIGHT CO			1	2.A FE	997,400	95.4670	954,670	1,000,000	999,202	0	276	0	0	3.400	3.431	FA	12,844	34,000	08/13/2015	08/15/2025
461070-AM-6	INTERSTATE POWER & LIGHT CO			1	2.A FE	2,921,730	95.4670	2,864,010	3,000,000	2,967,943	0	11,377	0	0	3.400	3.831	FA	38,533	102,000	08/30/2018	08/15/2025
46266T-AA-6	IQVIA INC (144A)			1	3.C FE	2,090,000	95.5500	1,911,000	2,000,000	1,911,000	(118,135)	(20,345)	0	0	5.000	3.896	MN	12,778	100,000	11/20/2019	05/15/2027
46266T-AA-6	IQVIA INC (144A)			1	3.C FE	2,060,000	95.5500	1,911,000	2,000,000	1,911,000	(107,017)	(12,551)	0	0	5.000	4.313	MN	12,778	100,000	06/19/2019	05/15/2027
46266T-AA-6	IQVIA INC (144A)			1	3.C FE	1,500,000	95.5500	1,433,250	1,500,000	1,433,250	(66,750)	0	0	0	5.000	5.000	MN	9,583	75,000	05/07/2019	05/15/2027
465685-AJ-4	ITC HOLDINGS CORP			1	2.B FE	999,810	97.6100	976,100	1,000,000	999,959	0	18	0	0	3.650	3.652	JD	1,622	36,500	08/26/2015	06/15/2024
465685-AJ-4	ITC HOLDINGS CORP			1	2.B FE	996,660	97.6100	976,100	1,000,000	999,425	0	369	0	0	3.650	3.690	JD	1,622	36,500	05/28/2014	06/15/2024
465685-AP-0	ITC HOLDINGS CORP			1	2.B FE	1,998,640	92.2380	1,844,760	2,000,000	1,999,233	0	133	0	0	3.350	3.358	MN	8,561	67,000	11/09/2017	11/15/2027
465685-AQ-8	ITC HOLDINGS CORP (144A)			1	2.B FE	10,856,700	84.5800	8,458,000	10,000,000	10,687,861	0	(89,362)	0	0	2.950	1.912	MN	38,514	295,000	02/03/2021	05/14/2030
465685-AR-6	ITC HOLDINGS CORP (144A)			1	2.B FE	2,996,970	98.7880	2,963,640	3,000,000	2,996,900	0	(70)	0	0	4.950	4.973	MS	40,838	0	09/08/2022	09/22/2027
466313-AH-6	JABIL INC			1	2.C FE	997,140	93.2950	932,950	1,000,000	998,408	0	279	0	0	3.950	3.985	JJ	18,543	39,500	01/09/2018	01/12/2028
466313-AH-6	JABIL INC			1	2.C FE	995,840	93.2950	932,950	1,000,000	997,686	0	406	0	0	3.950	4.001	JJ	18,543	39,500	01/10/2018	01/12/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
466313-AL-7	JABIL INC			1	2.C FE	1,003,300	88.7310	887,310	1,000,000	1,002,174	0	(656)	0	0	1.700	1.630	AO	3,589	17,000	04/08/2021	04/15/2026
466313-AL-7	JABIL INC			1	2.C FE	1,999,620	88.7310	1,774,620	2,000,000	1,999,728	0	75	0	0	1.700	1.704	AO	7,178	34,000	04/07/2021	04/15/2026
466313-AM-5	JABIL INC			1	2.C FE	2,987,460	94.7130	2,841,390	3,000,000	2,988,868	0	1,408	0	0	4.250	4.343	MN	16,292	67,646	04/20/2022	05/15/2027
46849L-SQ-5	JACKSON NATIONAL LIFE (144A)				1.F FE	995,810	93.3770	933,770	1,000,000	998,435	0	432	0	0	3.050	3.099	AO	5,253	30,500	04/25/2016	04/29/2026
46849L-SS-1	JACKSON NATIONAL LIFE (144A)				1.F FE	995,600	97.6880	976,880	1,000,000	999,116	0	772	0	0	3.250	3.332	JJ	13,542	32,500	02/15/2018	01/30/2024
46849L-TC-5	JACKSON NATIONAL LIFE (144A)				1.F FE	2,994,180	96.1080	2,883,240	3,000,000	2,997,727	0	848	0	0	3.875	3.907	JD	6,458	116,250	06/06/2018	06/11/2025
46849L-TK-7	JACKSON NATIONAL LIFE (144A)				1.F FE	4,990,250	95.5010	4,775,050	5,000,000	4,996,965	0	1,979	0	0	2.650	2.692	JD	3,681	132,500	06/17/2019	06/21/2024
445658-CD-7	JB HUNT TRANSPORT			1	2.A FE	1,081,860	98.3370	983,370	1,000,000	1,009,823	0	(10,003)	0	0	3.850	2.801	MS	11,336	38,500	01/29/2015	03/15/2024
445658-CD-7	JB HUNT TRANSPORT			1	2.A FE	522,190	98.3370	491,685	500,000	502,669	0	(2,705)	0	0	3.850	3.278	MS	5,668	19,250	12/02/2014	03/15/2024
445658-CD-7	JB HUNT TRANSPORT			1	2.A FE	1,002,220	98.3370	983,370	1,000,000	1,000,260	0	(261)	0	0	3.850	3.823	MS	11,336	38,500	03/04/2014	03/15/2024
445658-CD-7	JB HUNT TRANSPORT			1	2.A FE	1,000,480	98.3370	983,370	1,000,000	1,000,065	0	(64)	0	0	3.850	3.844	MS	11,336	38,500	03/05/2014	03/15/2024
445658-CD-7	JB HUNT TRANSPORT			1	2.A FE	999,000	98.3370	983,370	1,000,000	999,815	0	111	0	0	3.850	3.862	MS	11,336	38,500	03/03/2014	03/15/2024
476556-DB-8	JERSEY CENTRAL POWER & LIGHT (144A)			1	2.A FE	1,551,764	98.6480	1,472,815	1,493,000	1,505,724	0	(12,252)	0	0	4.700	3.823	AO	17,543	70,171	01/09/2019	04/01/2024
476556-DB-8	JERSEY CENTRAL POWER & LIGHT (144A)			1	2.A FE	994,810	98.6480	986,480	1,000,000	999,187	0	564	0	0	4.700	4.762	AO	11,750	47,000	08/14/2013	04/01/2024
832696-AK-4	JM SMUCKER CO			1	2.B FE	2,003,800	96.8300	1,936,600	2,000,000	2,000,938	0	(434)	0	0	3.500	3.476	MS	20,611	70,000	10/01/2015	03/15/2025
832696-AK-4	JM SMUCKER CO			1	2.B FE	999,750	96.8300	968,300	1,000,000	999,900	0	27	0	0	3.500	3.503	MS	10,306	35,000	03/12/2015	03/15/2025
832696-AK-4	JM SMUCKER CO			1	2.B FE	1,276,391	96.8300	1,244,266	1,285,000	1,282,682	0	972	0	0	3.500	3.584	MS	13,243	44,975	09/23/2015	03/15/2025
832696-AR-9	JM SMUCKER CO			1	2.B FE	1,002,340	92.6200	926,200	1,000,000	1,001,228	0	(233)	0	0	3.375	3.347	JD	1,500	33,750	12/05/2017	12/15/2027
832696-AR-9	JM SMUCKER CO			1	2.B FE	999,660	92.6200	926,200	1,000,000	999,807	0	33	0	0	3.375	3.379	JD	1,500	33,750	12/04/2017	12/15/2027
832696-AU-2	JM SMUCKER CO LS:830K	LS		1	2.B FE	6,973,890	77.7360	5,441,520	7,000,000	6,976,647	0	2,243	0	0	2.125	2.165	MS	43,799	145,031	09/22/2021	03/15/2032
24422E-SP-5	JOHN DEERE CAPITAL CORP				1.F FE	999,240	97.9150	979,150	1,000,000	999,861	0	84	0	0	3.350	3.359	JD	1,768	33,500	06/09/2014	06/12/2024
24422E-UB-3	JOHN DEERE CAPITAL CORP				1.F FE	998,380	93.5800	935,800	1,000,000	999,120	0	159	0	0	3.050	3.069	JJ	14,826	30,500	01/03/2018	01/06/2028
24422E-UH-0	JOHN DEERE CAPITAL CORP				1.F FE	1,001,410	99.4470	994,470	1,000,000	1,000,099	0	(314)	0	0	3.450	3.419	JD	2,300	34,500	06/05/2018	06/07/2023
24422E-WE-5	JOHN DEERE CAPITAL CORP				1.F FE	4,993,200	92.6220	4,631,100	5,000,000	4,993,637	0	437	0	0	3.350	3.371	AO	33,965	83,750	04/12/2022	04/18/2029
24422E-WL-9	JOHN DEERE CAPITAL CORP				1.F FE	1,994,520	97.4610	1,949,220	2,000,000	1,994,542	0	22	0	0	4.350	4.383	MS	27,308	0	09/06/2022	09/15/2032
78408L-AB-3	JOHNSON (SC) & SON (144A)			1	1.G FE	1,032,240	96.3790	963,790	1,000,000	1,005,621	0	(3,612)	0	0	3.350	2.964	MS	8,375	33,500	10/16/2014	09/30/2024
78408L-AB-3	JOHNSON (SC) & SON (144A)			1	1.G FE	324,532	96.3790	303,594	315,000	316,665	0	(1,069)	0	0	3.350	2.987	MS	2,638	10,553	10/21/2014	09/30/2024
78408L-AB-3	JOHNSON (SC) & SON (144A)			1	1.G FE	1,998,160	96.3790	1,927,580	2,000,000	1,999,559	0	202	0	0	3.350	3.361	MS	16,750	67,000	09/30/2014	09/30/2024
478160-AF-1	JOHNSON & JOHNSON LS:1.4M	LS			1.A FE	2,119,113	102.0820	1,681,291	1,647,000	1,695,555	0	(54,100)	0	0	6.730	3.268	MN	14,163	110,843	02/14/2014	11/15/2023
478160-BH-6	JOHNSON & JOHNSON			1	1.A FE	1,051,530	98.5580	985,580	1,000,000	1,005,874	0	(6,183)	0	0	3.375	2.728	JD	2,438	33,750	11/18/2014	12/05/2023
478160-BH-6	JOHNSON & JOHNSON			1	1.A FE	1,499,115	98.5580	1,478,370	1,500,000	1,499,879	0	99	0	0	3.375	3.382	JD	3,656	50,625	12/02/2013	12/05/2023
478160-BT-0	JOHNSON & JOHNSON			1	1.A FE	1,996,140	99.6380	1,992,760	2,000,000	1,999,853	0	565	0	0	2.050	2.080	MS	13,667	41,000	03/21/2016	03/01/2023
478160-BY-9	JOHNSON & JOHNSON			1	1.A FE	998,590	94.0910	940,910	1,000,000	999,499	0	145	0	0	2.450	2.466	MS	8,167	24,500	02/25/2016	03/01/2026
478160-CE-2	JOHNSON & JOHNSON			1	1.A FE	994,510	94.6920	946,920	1,000,000	997,483	0	552	0	0	2.950	3.014	MS	9,669	29,500	03/03/2017	03/03/2027
478160-CK-8	JOHNSON & JOHNSON			1	1.A FE	998,810	93.3910	933,910	1,000,000	999,387	0	110	0	0	2.900	2.913	JJ	13,372	29,000	11/08/2017	01/15/2028
46625H-JH-4	JP MORGAN CHASE				1.F FE	999,920	99.9250	999,250	1,000,000	999,970	0	(5)	0	0	3.200	3.201	JJ	13,867	32,000	01/17/2013	01/25/2023
46625H-JH-4	JP MORGAN CHASE				1.F FE	998,640	99.9250	999,250	1,000,000	999,960	0	141	0	0	3.200	3.216	JJ	13,867	32,000	02/06/2013	01/25/2023
46625H-JH-4	JP MORGAN CHASE				1.F FE	693,399	99.9250	699,475	700,000	699,911	0	970	0	0	3.200	3.344	JJ	9,707	22,400	08/12/2015	01/25/2023
46625H-JT-8	JP MORGAN CHASE				1.F FE	994,420	98.7430	987,430	1,000,000	999,259	0	633	0	0	3.875	3.943	FA	16,146	38,750	01/21/2014	02/01/2024
46625H-JX-9	JP MORGAN CHASE				1.F FE	995,100	98.3270	983,270	1,000,000	999,188	0	546	0	0	3.625	3.684	MN	4,833	36,250	05/06/2014	05/13/2024
46625H-KC-3	JP MORGAN CHASE			2	1.F FE	1,995,560	96.5900	1,931,800	2,000,000	1,998,944	0	476	0	0	3.125	3.151	JJ	27,431	62,500	01/15/2015	01/23/2025
46625H-MN-7	JP MORGAN CHASE			2	1.F FE	1,028,040	97.8590	978,590	1,000,000	1,007,635	0	(3,135)	0	0	3.900	3.551	JJ	17,983	39,000	09/24/2015	07/15/2025
46625H-MN-7	JP MORGAN CHASE			2	1.F FE	3,069,900	97.8590	2,935,770	3,000,000	3,019,098	0	(7,827)	0	0	3.900	3.609	JJ	53,950	117,000	09/28/2015	07/15/2025
46625H-MN-7	JP MORGAN CHASE			2	1.F FE	996,240	97.8590	978,590	1,000,000	998,885	0	405	0	0	3.900	3.946	JJ	17,983	39,000	07/14/2015	07/15/2025
46625H-QW-3	JP MORGAN CHASE			2	1.F FE	1,018,500	94.9130	949,130	1,000,000	1,006,427	0	(2,015)	0	0	3.300	3.074	AO	8,250	33,000	06/22/2016	04/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46625H-RV-4	JP MORGAN CHASE			1	1.F FE	997,840	93.3980	933,980	1,000,000	999,092	0	219	0	0	2.950	2.975	AO	7,375	29,500	07/14/2016	10/01/2026
46625H-RY-8	JP MORGAN CHASE			1	1.F FE	1,004,970	93.5740	935,740	1,000,000	1,002,229	0	(502)	0	0	3.782	3.722	FA	15,758	37,820	01/27/2017	02/01/2028
46625H-RY-8	JP MORGAN CHASE			1	1.F FE	1,000,000	93.5740	935,740	1,000,000	1,000,000	0	0	0	0	3.782	3.782	FA	15,758	37,820	01/25/2017	02/01/2028
46647P-AF-3	JP MORGAN CHASE			1	1.F FE	2,000,000	92.1720	1,843,440	2,000,000	2,000,000	0	0	0	0	3.540	3.540	MN	11,800	70,800	04/18/2017	05/01/2028
46647P-AM-8	JP MORGAN CHASE			1	1.F FE	2,000,000	90.9240	1,818,480	2,000,000	2,000,000	0	0	0	0	3.509	3.509	JJ	30,801	70,180	01/17/2018	01/23/2029
46647P-DC-7	JP MORGAN CHASE			1	1.E FE	2,000,000	92.8620	1,857,240	2,000,000	2,000,000	0	0	0	0	4.586	4.586	AO	16,561	45,860	04/19/2022	04/26/2033
46647P-AR-7	JPMORGAN CHASE			1	1.F FE	3,000,000	92.6940	2,780,820	3,000,000	3,000,000	0	0	0	0	4.005	4.005	AO	22,695	120,150	04/16/2018	04/23/2029
46647P-CC-8	JPMORGAN CHASE			1	1.E FE	5,183,750	80.3450	4,017,250	5,000,000	5,161,163	0	(17,543)	0	0	2.580	2.153	AO	24,725	129,000	09/15/2021	04/22/2032
46647P-CC-8	JPMORGAN CHASE			1	1.E FE	3,009,210	80.3450	2,410,350	3,000,000	3,007,761	0	(835)	0	0	2.580	2.545	AO	14,835	77,400	04/19/2021	04/22/2032
46647P-CR-5	JPMORGAN CHASE			1	1.E FE	5,000,000	79.2950	3,964,750	5,000,000	5,000,000	0	0	0	0	2.545	2.545	MN	18,734	127,250	11/01/2021	11/08/2032
485134-BN-9	KANSAS CITY POWER & LIGHT			1	1.F FE	999,060	99.6740	996,740	1,000,000	999,918	0	77	0	0	3.150	3.161	MS	9,275	31,500	03/11/2013	03/15/2023
485134-BP-4	KANSAS CITY POWER & LIGHT			1	1.F FE	1,992,880	97.2440	1,944,880	2,000,000	1,997,808	0	760	0	0	3.650	3.693	FA	27,578	73,000	08/13/2015	08/15/2025
485170-AR-5	KANSAS CITY SOUTHERN			1	2.B FE	1,990,970	98.2100	1,964,200	2,000,000	1,998,791	0	1,258	0	0	3.850	3.917	MN	9,839	77,000	12/09/2015	11/15/2023
485170-AV-6	KANSAS CITY SOUTHERN			1	2.B FE	1,904,108	99.1330	1,982,660	2,000,000	1,994,386	0	14,227	0	0	3.000	3.745	MN	7,500	60,000	12/09/2015	05/15/2023
485170-BA-1	KANSAS CITY SOUTHERN			1	2.B FE	999,730	94.0370	940,370	1,000,000	999,887	0	26	0	0	3.125	3.128	JD	2,604	31,250	05/12/2016	06/01/2026
485170-BD-5	KANSAS CITY SOUTHERN			1	2.B FE	4,995,700	86.6030	4,330,150	5,000,000	4,996,805	0	402	0	0	2.875	2.885	MN	18,368	143,750	11/14/2019	11/15/2029
48238T-AA-7	KAR AUCTION (144A)			1	4.B FE	37,740	97.8480	36,204	37,000	36,204	(852)	(138)	0	0	5.125	4.734	JD	158	1,896	06/21/2017	06/01/2025
48238T-AA-7	KAR AUCTION (144A)			1	4.B FE	1,016,250	97.8480	978,480	1,000,000	978,480	(22,858)	(3,332)	0	0	5.125	4.777	JD	4,271	51,250	01/16/2018	06/01/2025
48238T-AA-7	KAR AUCTION (144A)			1	4.B FE	1,000,000	97.8480	978,480	1,000,000	978,480	(21,520)	0	0	0	5.125	5.125	JD	4,271	51,250	05/22/2017	06/01/2025
487836-BP-2	KELLOGG CO			1	2.B FE	998,960	95.1880	951,880	1,000,000	999,600	0	105	0	0	3.250	3.262	AO	8,125	32,500	02/25/2016	04/01/2026
487836-BS-6	KELLOGG CO			1	2.B FE	1,665,500	97.8960	1,631,926	1,667,000	1,666,770	0	223	0	0	2.650	2.664	JD	3,681	44,176	11/07/2016	12/01/2023
487836-BU-1	KELLOGG CO			1	2.B FE	2,991,930	93.1640	2,794,920	3,000,000	2,995,644	0	793	0	0	3.400	3.432	MN	13,033	102,000	11/07/2017	11/15/2027
487836-BW-7	KELLOGG CO			1	2.B FE	4,982,300	97.2190	4,860,950	5,000,000	4,989,340	0	1,691	0	0	4.300	4.344	MN	27,472	215,000	05/07/2018	05/15/2028
487836-BX-5	KELLOGG CO			2	2.B FE	3,320,166	81.5280	2,621,940	3,216,000	3,297,642	0	(10,613)	0	0	2.100	1.722	JD	5,628	67,536	11/06/2020	06/01/2030
491674-BK-2	KENTUCKY UTILITIES			1	1.F FE	1,008,510	95.3410	953,410	1,000,000	1,002,430	0	(919)	0	0	3.300	3.198	AO	8,250	33,000	09/23/2015	10/01/2025
491674-BK-2	KENTUCKY UTILITIES			1	1.F FE	1,999,140	95.3410	1,906,820	2,000,000	1,999,672	0	89	0	0	3.300	3.305	AO	16,500	66,000	09/21/2015	10/01/2025
26138E-AS-8	KEURIG DR PEPPER INC			1	2.B FE	1,063,570	95.9890	959,890	1,000,000	1,020,285	0	(7,379)	0	0	3.400	2.595	MN	4,344	34,000	09/20/2016	11/15/2025
26138E-AS-8	KEURIG DR PEPPER INC			1	2.B FE	1,988,060	95.9890	1,919,780	2,000,000	1,996,094	0	1,254	0	0	3.400	3.471	MN	8,689	68,000	10/29/2015	11/15/2025
26138E-AU-3	KEURIG DR PEPPER INC			1	2.B FE	988,840	91.6310	916,310	1,000,000	995,493	0	1,137	0	0	2.550	2.678	MS	7,508	25,500	09/09/2016	09/15/2026
26138E-AU-3	KEURIG DR PEPPER INC			1	2.B FE	945,230	91.6310	916,310	1,000,000	976,166	0	5,954	0	0	2.550	3.237	MS	7,508	25,500	05/24/2017	09/15/2026
26138E-AX-7	KEURIG DR PEPPER INC			1	2.B FE	1,013,880	93.2140	932,140	1,000,000	1,006,532	0	(1,422)	0	0	3.430	3.263	JD	1,524	34,300	06/05/2017	06/15/2027
49271V-AF-7	KEURIG DR PEPPER INC			1	2.B FE	4,990,850	97.8950	4,894,755	5,000,000	4,994,350	0	868	0	0	4.597	4.620	MN	22,985	229,850	05/15/2018	05/25/2028
49271V-AN-0	KEURIG DR PEPPER INC			1	2.B FE	6,000,540	80.5480	4,832,880	6,000,000	6,000,422	0	(48)	0	0	2.250	2.249	MS	39,750	135,000	03/02/2021	03/15/2031
49327M-2K-9	KEY BANK NA				1.G FE	997,630	96.0800	960,800	1,000,000	999,336	0	252	0	0	3.300	3.328	JD	2,750	33,000	05/27/2015	06/01/2025
49327M-2U-7	KEY BANK NA				1.G FE	999,820	99.7860	997,860	1,000,000	999,927	0	6	0	0	3.375	3.379	MS	10,688	33,750	02/28/2018	03/07/2023
49326E-EG-4	KEYCORP				2.A FE	2,994,870	95.5100	2,865,300	3,000,000	2,996,872	0	492	0	0	4.100	4.121	AO	20,500	123,000	04/23/2018	04/30/2028
49338L-AB-9	KEYSIGHT TECHNOLOGIES			1	2.B FE	999,660	98.5390	985,390	1,000,000	999,874	0	36	0	0	4.550	4.504	AO	7,583	45,500	10/06/2014	10/30/2024
49338L-AE-3	KEYSIGHT TECHNOLOGIES			1	2.B FE	3,361,080	97.1840	2,915,520	3,000,000	3,208,955	0	(48,584)	0	0	4.600	2.755	AO	32,583	138,000	10/08/2019	04/06/2027
49338L-AE-3	KEYSIGHT TECHNOLOGIES			1	2.B FE	2,048,900	97.1840	1,943,680	2,000,000	2,022,621	0	(5,061)	0	0	4.600	4.290	AO	21,722	92,000	04/11/2017	04/06/2027
49338L-AE-3	KEYSIGHT TECHNOLOGIES			1	2.B FE	998,730	97.1840	971,840	1,000,000	999,322	0	127	0	0	4.600	4.616	AO	10,861	46,000	03/28/2017	04/06/2027
49338L-AF-0	KEYSIGHT TECHNOLOGIES			1	2.B FE	3,258,870	86.8820	2,606,460	3,000,000	3,198,324	0	(27,994)	0	0	3.000	1.926	AO	15,000	90,000	10/21/2020	10/30/2029
49338L-AF-0	KEYSIGHT TECHNOLOGIES			1	2.B FE	7,029,610	86.8820	6,081,740	7,000,000	7,026,629	0	(2,981)	0	0	3.000	2.936	AO	35,000	210,000	03/02/2022	10/30/2029
49338C-AB-9	KEYSPAN GAS EAST CORP		C	1	2.A FE	3,000,000	89.4750	2,684,250	3,000,000	3,000,000	0	0	0	0	2.742	2.742	FA	31,076	82,260	08/02/2016	08/15/2026
49338C-AB-9	KEYSPAN GAS EAST CORP		C	1	2.A FE	1,917,120	89.4750	1,789,500	2,000,000	1,962,016	0	9,706	0	0	2.742	3.302	FA	20,717	54,840	01/24/2018	08/15/2026
494368-BJ-1	KIMBERLY-CLARK			1	1.F FE	494,110	99.0120	495,060	500,000	499,660	0	771	0	0	2.400	2.560	JD	1,000	12,000	03/24/2015	06/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
494368-BJ-1	KIMBERLY-CLARK			1	1.F FE	1,364,280	99.0120	1,485,180	1,500,000	1,492,935	0	16,383	0	0	2.400	3.540	JD	3,000	36,000	01/03/2014	06/01/2023
494368-BQ-5	KIMBERLY-CLARK			1	1.F FE	997,120	95.5920	955,920	1,000,000	999,290	0	305	0	0	2.650	2.683	MS	8,833	26,500	02/24/2015	03/01/2025
494368-BR-3	KIMBERLY-CLARK			1	1.F FE	996,310	96.2010	962,010	1,000,000	998,903	0	388	0	0	3.050	3.093	FA	11,522	30,500	08/03/2015	08/15/2025
494368-BU-6	KIMBERLY-CLARK			1	1.F FE	996,280	94.3380	943,380	1,000,000	998,705	0	386	0	0	2.750	2.793	FA	10,389	27,500	02/17/2016	02/15/2026
494368-BY-8	KIMBERLY-CLARK			1	1.F FE	5,313,896	96.5830	4,645,642	4,810,000	5,133,574	0	(53,101)	0	0	3.950	2.646	MN	31,666	189,995	06/26/2019	11/01/2028
494368-BZ-5	KIMBERLY-CLARK			1	1.F FE	3,009,060	91.5110	2,745,330	3,000,000	3,005,910	0	(870)	0	0	3.200	3.164	AO	17,600	96,000	04/24/2019	04/25/2029
494368-CC-5	KIMBERLY-CLARK			1	1.F FE	3,000,000	85.4320	2,562,960	3,000,000	3,000,000	0	0	0	0	1.050	1.050	MS	9,275	31,500	09/08/2020	09/15/2027
494368-CD-3	KIMBERLY-CLARK			1	1.F FE	2,451,284	80.6990	1,973,091	2,445,000	2,450,574	0	(590)	0	0	2.000	1.970	MN	8,014	48,900	11/04/2021	11/02/2031
49446R-AP-4	KIMCO REALTY CORP			1	2.A FE	2,837,190	91.7810	2,753,430	3,000,000	2,912,313	0	21,425	0	0	2.800	3.640	AO	21,000	84,000	04/24/2019	10/01/2026
49446R-AU-3	KIMCO REALTY CORP			1	2.A FE	998,430	95.9000	959,000	1,000,000	999,502	0	219	0	0	3.300	3.324	FA	13,750	33,000	08/01/2017	02/01/2025
49446R-AY-5	KIMCO REALTY CORP			1	2.A FE	4,976,800	77.0250	3,851,250	5,000,000	4,979,505	0	2,249	0	0	2.250	2.300	JD	9,375	134,063	09/13/2021	12/01/2031
49446R-BA-6	KIMCO REALTY CORP			1	2.A FE	4,971,500	91.7510	4,587,550	5,000,000	4,971,979	0	479	0	0	4.600	4.669	FA	81,139	0	08/10/2022	02/01/2033
948741-AK-9	KIMCO REALTY CORP			2	2.A FE	397,485	98.8150	390,319	395,000	395,449	0	(528)	0	0	4.450	4.307	JJ	8,105	17,578	11/06/2018	01/15/2024
948741-AK-9	KIMCO REALTY CORP			2	2.A FE	1,176,997	98.8150	1,156,136	1,170,000	1,171,268	0	(1,487)	0	0	4.450	4.314	JJ	24,008	52,065	11/06/2018	01/15/2024
948741-AK-9	KIMCO REALTY CORP			2	2.A FE	719,247	98.8150	706,527	715,000	715,770	0	(902)	0	0	4.450	4.315	JJ	14,671	31,818	11/06/2018	01/15/2024
494550-BV-7	KINDER MORGAN ENERGY PARTNERS LP			1	2.B FE	4,029,480	98.3630	3,934,520	4,000,000	4,007,806	0	(5,230)	0	0	4.250	4.107	MS	56,667	170,000	07/26/2018	09/01/2024
49456B-AF-8	KINDER MORGAN INC			1	2.B FE	3,206,670	98.1600	2,944,800	3,000,000	3,083,749	0	(36,868)	0	0	4.300	2.961	JD	10,750	129,000	07/15/2019	06/01/2025
49456B-AF-8	KINDER MORGAN INC			1	2.B FE	1,015,370	98.1600	981,600	1,000,000	1,005,218	0	(2,249)	0	0	4.300	4.047	JD	3,583	43,000	02/12/2018	06/01/2025
49456B-AM-3	KINDER MORGAN INC			1	2.B FE	1,995,480	99.9140	1,998,280	2,000,000	1,999,928	0	879	0	0	3.150	3.196	JJ	29,050	63,000	08/03/2017	01/15/2023
49456B-AP-6	KINDER MORGAN INC			1	2.B FE	2,190,600	95.9740	1,919,480	2,000,000	2,124,520	0	(23,217)	0	0	4.300	2.931	MS	28,667	86,000	01/24/2020	03/01/2028
49456B-AP-6	KINDER MORGAN INC			1	2.B FE	2,182,280	95.9740	1,919,480	2,000,000	2,118,782	0	(22,107)	0	0	4.300	2.992	MS	28,667	86,000	01/15/2020	03/01/2028
49456B-AP-6	KINDER MORGAN INC			1	2.B FE	1,992,440	95.9740	1,919,480	2,000,000	1,995,589	0	729	0	0	4.300	4.347	MS	28,667	86,000	02/22/2018	03/01/2028
49456B-AP-6	KINDER MORGAN INC			1	2.B FE	991,350	95.9740	959,740	1,000,000	995,006	0	834	0	0	4.300	4.408	MS	14,333	43,000	03/06/2018	03/01/2028
49456B-AP-6	KINDER MORGAN INC			1	2.B FE	1,946,940	95.9740	1,919,480	2,000,000	1,968,877	0	5,199	0	0	4.300	4.641	MS	28,667	86,000	06/05/2018	03/01/2028
500255-AU-8	KOHLS CORP			1	3.A FE	1,885,000	93.7500	1,875,000	2,000,000	1,875,000	(11,416)	1,416	0	0	4.250	6.714	JJ	38,722	0	12/15/2022	07/17/2025
50077L-AD-8	KRAFT HEINZ FOODS CO			1	2.C FE	876,567	93.7060	866,781	925,000	905,658	0	5,218	0	0	3.000	3.656	JD	2,313	27,750	11/18/2016	06/01/2026
50077L-AV-8	KRAFT HEINZ FOODS CO		LS	1	2.C FE	3,273,750	91.3000	2,739,000	3,000,000	3,235,833	25,046	(30,443)	0	0	3.750	2.518	AO	28,125	112,500	09/29/2021	04/01/2030
501044-CY-5	KROGER CO			1	2.A FE	997,960	98.6430	986,430	1,000,000	999,710	0	232	0	0	4.000	4.025	FA	16,667	40,000	01/23/2014	02/01/2024
501044-DC-2	KROGER CO			1	2.A FE	999,150	95.5880	955,880	1,000,000	999,689	0	88	0	0	3.500	3.510	FA	14,583	35,000	01/11/2016	02/01/2026
501044-DC-2	KROGER CO			1	2.A FE	997,630	95.5880	955,880	1,000,000	999,167	0	245	0	0	3.500	3.528	FA	14,583	35,000	01/08/2016	02/01/2026
501044-DE-8	KROGER CO			1	2.A FE	996,760	91.9210	919,210	1,000,000	998,654	0	328	0	0	2.650	2.687	AO	5,594	26,500	09/26/2016	10/15/2026
501044-DJ-7	KROGER CO			1	2.A FE	999,410	94.6430	946,430	1,000,000	999,684	0	58	0	0	3.700	3.707	FA	15,417	37,000	07/17/2017	08/01/2027
50540R-AN-2	LABORATORY CORP			1	2.B FE	987,260	99.2830	992,830	1,000,000	998,681	0	1,471	0	0	4.000	4.157	MN	6,667	40,000	10/29/2013	11/01/2023
50540R-AQ-5	LABORATORY CORP			1	2.B FE	1,997,000	96.9210	1,938,420	2,000,000	1,999,239	0	325	0	0	3.600	3.618	FA	30,000	72,000	01/21/2015	02/01/2025
50540R-AT-9	LABORATORY CORP			1	2.B FE	1,007,890	96.9620	969,620	1,000,000	1,001,889	0	(1,212)	0	0	3.250	3.120	MS	10,833	32,500	09/15/2017	09/01/2024
50540R-AU-6	LABORATORY CORP			1	2.B FE	998,490	94.8480	948,480	1,000,000	999,198	0	148	0	0	3.600	3.618	MS	12,000	36,000	08/15/2017	09/01/2027
50540R-AW-2	LABORATORY CORP			1	2.B FE	5,201,750	86.3780	4,318,900	5,000,000	5,163,841	0	(22,385)	0	0	2.950	2.415	JD	12,292	147,500	04/14/2021	12/01/2029
50540R-AY-8	LABORATORY CORP			1	2.B FE	9,965,200	83.5530	8,355,300	10,000,000	9,969,988	0	3,117	0	0	2.700	2.739	JD	22,500	270,000	05/12/2021	06/01/2031
505588-BJ-1	LACLEDE GAS CO			1	1.F FE	1,993,940	99.0530	1,981,060	2,000,000	1,999,507	0	687	0	0	3.400	3.436	FA	25,689	68,000	08/06/2013	08/15/2023
50587K-AA-9	LAFARGEHOLCIM FINANCE US (144A)		C	1	2.A FE	1,014,400	93.4710	934,710	1,000,000	1,005,662	0	(1,513)	0	0	3.500	3.326	MS	9,625	35,000	09/21/2016	09/22/2026
50587K-AA-9	LAFARGEHOLCIM FINANCE US (144A)		C	1	2.A FE	997,710	93.4710	934,710	1,000,000	998,924	0	257	0	0	3.500	3.530	MS	9,625	35,000	12/07/2017	09/22/2026
513075-BR-1	LAMAR MEDIA CORP			1	3.C FE	250,000	89.6680	224,170	250,000	224,170	(25,830)	0	0	0	3.750	3.750	JJ	4,323	9,375	01/23/2020	02/15/2028
513075-BR-1	LAMAR MEDIA CORP			1	3.C FE	995,000	89.6680	896,680	1,000,000	896,680	(99,500)	665	0	0	3.750	3.833	JJ	17,292	37,500	03/16/2021	02/15/2028
513075-BR-1	LAMAR MEDIA CORP			1	3.C FE	1,488,750	89.6680	1,345,020	1,500,000	1,345,020	(146,424)	1,486	0	0	3.750	3.874	JJ	25,938	56,250	03/16/2021	02/15/2028
513075-BT-7	LAMAR MEDIA CORP			2	3.B FE	1,008,750	87.5770	875,770	1,000,000	875,770	(130,099)	(1,013)	0	0	4.000	3.873	JD	1,778	40,000	01/24/2020	02/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
513075-BT-7	LAMAR MEDIA CORP			2	3.B FE	250,000	87.5770	218,943	250,000	218,943	(31,058)	0	0	0	4.000	4.000	JD	444	10,000	01/23/2020	02/15/2030
513075-BT-7	LAMAR MEDIA CORP			2	3.B FE	995,000	87.5770	875,770	1,000,000	875,770	(120,324)	468	0	0	4.000	4.064	JD	1,778	40,000	08/17/2020	02/15/2030
513075-BW-0	LAMAR MEDIA CORP			1	3.C FE	500,000	92.1890	460,945	500,000	460,945	(39,055)	0	0	0	4.875	4.875	MS	7,177	24,375	05/11/2020	01/15/2029
513075-BW-0	LAMAR MEDIA CORP			1	3.C FE	496,250	92.1890	460,945	500,000	460,945	(36,231)	391	0	0	4.875	4.984	MS	7,177	24,375	05/14/2020	01/15/2029
513075-BZ-3	LAMAR MEDIA CORP			1	3.C FE	1,000,000	82.8020	828,020	1,000,000	828,020	(147,250)	0	0	0	3.625	3.625	AO	7,653	36,250	01/07/2021	01/15/2031
513075-BZ-3	LAMAR MEDIA CORP			1	3.C FE	985,000	82.8020	828,020	1,000,000	828,020	(148,650)	1,400	0	0	3.625	3.819	AO	7,653	36,250	10/26/2021	01/15/2031
513075-BZ-3	LAMAR MEDIA CORP			1	3.C FE	1,451,250	82.8020	1,242,030	1,500,000	1,242,030	(213,679)	4,459	0	0	3.625	4.059	AO	11,479	54,375	01/12/2022	01/15/2031
513272-AD-6	LAMB WESTON HOLDINGS (144A)			1	3.C FE	3,000,000	88.4550	2,653,650	3,000,000	2,653,650	(346,350)	0	0	0	4.125	4.125	JJ	51,563	90,406	10/19/2021	01/31/2030
513272-AD-6	LAMB WESTON HOLDINGS (144A)			1	3.C FE	962,500	88.4550	884,550	1,000,000	884,550	(81,580)	3,630	0	0	4.125	4.691	JJ	17,188	30,135	02/11/2022	01/31/2030
524660-AX-5	LEGGETT & PLATT			1	2.B FE	997,440	97.2070	972,070	1,000,000	999,411	0	281	0	0	3.800	3.831	MN	4,856	38,000	11/05/2014	11/15/2024
524660-AY-3	LEGGETT & PLATT			1	2.B FE	1,986,820	91.7660	1,835,320	2,000,000	1,992,934	0	1,294	0	0	3.500	3.579	MN	8,944	70,000	11/14/2017	11/15/2027
524660-AZ-0	LEGGETT & PLATT			1	2.B FE	2,981,730	94.0750	2,822,250	3,000,000	2,987,588	0	1,676	0	0	4.400	4.476	MS	38,867	132,000	03/04/2019	03/15/2029
52532X-AF-2	LEIDOS INC			1	2.C FE	1,850,120	90.4060	1,808,120	2,000,000	1,858,360	0	8,240	0	0	4.375	5.557	MN	11,181	43,750	06/15/2022	05/15/2030
526057-CT-9	LENNAR CORP			1	2.B FE	6,290,944	100.3610	6,167,183	6,145,000	6,206,184	0	(19,158)	0	0	5.250	4.878	JD	26,884	322,613	02/12/2018	06/01/2026
526107-AD-9	LENNOX INTERNATIONAL INC			1	2.B FE	1,005,200	98.2500	982,500	1,000,000	1,000,648	0	(891)	0	0	3.000	2.907	MN	3,833	30,000	07/13/2017	11/15/2023
526107-AD-9	LENNOX INTERNATIONAL INC			1	2.B FE	999,430	98.2500	982,500	1,000,000	999,902	0	86	0	0	3.000	3.009	MN	3,833	30,000	10/25/2016	11/15/2023
526107-AD-9	LENNOX INTERNATIONAL INC			1	2.B FE	976,660	98.2500	982,500	1,000,000	996,125	0	4,276	0	0	3.000	3.452	MN	3,833	30,000	02/21/2018	11/15/2023
52736R-BJ-0	LEVI STRAUSS (144A) LS:331K	LS		1	3.A FE	500,000	79.4990	397,495	500,000	397,495	(102,505)	0	0	0	3.500	3.500	MS	5,833	17,500	02/02/2021	03/01/2031
52736R-BJ-0	LEVI STRAUSS (144A) LS:1.3M	LS		1	3.A FE	1,935,000	79.4990	1,589,980	2,000,000	1,589,980	(354,861)	5,628	0	0	3.500	3.897	MS	23,333	70,000	03/17/2021	03/01/2031
52736R-BJ-0	LEVI STRAUSS (144A) LS:662K	LS		1	3.A FE	937,500	79.4990	794,990	1,000,000	794,990	(147,526)	5,016	0	0	3.500	4.343	MS	11,667	35,000	02/14/2022	03/01/2031
52736R-BJ-0	LEVI STRAUSS (144A) LS:662K	LS		1	3.A FE	780,700	79.4990	794,990	1,000,000	784,892	0	4,192	0	0	3.500	7.001	MS	11,667	0	10/11/2022	03/01/2031
52736R-BJ-0	LEVI STRAUSS (144A) LS:331K	LS		1	3.A FE	390,000	79.4990	397,495	500,000	392,074	0	2,074	0	0	3.500	7.015	MS	5,833	0	10/12/2022	03/01/2031
74005P-BF-0	LINDE INC/CT LS: 45K	LS		1	1.F FE	3,359,766	99.9090	3,444,862	3,448,000	3,444,703	0	21,963	0	0	2.700	3.359	FA	33,618	93,096	12/10/2018	02/21/2023
74005P-BN-3	LINDE INC/CT			1	1.F FE	996,170	95.8160	958,160	1,000,000	999,096	0	408	0	0	2.650	2.694	FA	10,747	26,500	01/29/2015	02/05/2025
74005P-BN-3	LINDE INC/CT			1	1.F FE	3,247,078	95.8160	3,310,443	3,455,000	3,379,131	0	34,165	0	0	2.650	3.749	FA	37,132	91,558	11/27/2018	02/05/2025
74005P-BQ-6	LINDE INC/CT			1	1.F FE	347,509	96.0540	325,623	339,000	342,257	0	(1,087)	0	0	3.200	2.845	JJ	4,520	10,848	11/15/2017	01/30/2026
74005P-BQ-6	LINDE INC/CT			1	1.F FE	2,042,520	96.0540	1,921,080	2,000,000	2,013,679	0	(4,555)	0	0	3.200	2.947	JJ	26,667	64,000	02/04/2016	01/30/2026
74005P-BQ-6	LINDE INC/CT			1	1.F FE	995,840	96.0540	960,540	1,000,000	998,585	0	424	0	0	3.200	3.248	JJ	13,333	32,000	09/21/2015	01/30/2026
74005P-BT-0	LINDE INC/CT			1	1.F FE	983,270	76.8450	768,450	1,000,000	986,629	0	1,662	0	0	1.100	1.285	FA	4,308	11,000	12/16/2020	08/10/2030
74005P-BT-0	LINDE INC/CT			1	1.F FE	2,086,827	76.8450	1,661,389	2,162,000	2,101,250	0	7,485	0	0	1.100	1.492	FA	9,315	23,782	01/20/2021	08/10/2030
74005P-BT-0	LINDE INC/CT			1	1.F FE	2,798,645	76.8450	2,228,505	2,900,000	2,818,104	0	10,089	0	0	1.100	1.494	FA	12,494	31,900	01/20/2021	08/10/2030
74005P-BT-0	LINDE INC/CT			1	1.F FE	1,335,054	76.8450	1,075,830	1,400,000	1,344,663	0	6,770	0	0	1.100	1.654	FA	6,032	15,400	07/26/2021	08/10/2030
74005P-BT-0	LINDE INC/CT			1	1.F FE	6,295,989	76.8450	5,074,844	6,604,000	6,341,587	0	32,100	0	0	1.100	1.658	FA	28,452	72,644	07/26/2021	08/10/2030
538034-AK-5	LIVE NATION ENTERTAINMENT (144A)			1	4.C FE	2,005,000	96.9790	1,939,580	2,000,000	1,939,580	(60,420)	(663)	0	0	4.875	4.826	MN	16,250	97,500	10/28/2016	11/01/2024
538034-AK-5	LIVE NATION ENTERTAINMENT (144A)			1	4.C FE	3,000,000	96.9790	2,909,370	3,000,000	2,909,370	(90,630)	0	0	0	4.875	4.875	MN	24,375	146,250	11/01/2016	11/01/2024
538034-AK-5	LIVE NATION ENTERTAINMENT (144A)			1	4.C FE	998,750	96.9790	969,790	1,000,000	969,790	(29,815)	168	0	0	4.875	4.894	MN	8,125	48,750	11/09/2016	11/01/2024
538034-AK-5	LIVE NATION ENTERTAINMENT (144A)			1	4.C FE	968,750	96.9790	969,790	1,000,000	969,790	(19,445)	5,399	0	0	4.875	5.496	MN	8,125	48,750	11/13/2018	11/01/2024
538034-AN-9	LIVE NATION ENTERTAINMENT (144A)			1	4.C FE	2,012,500	94.7230	1,894,460	2,000,000	1,894,460	(108,256)	(2,267)	0	0	5.625	5.499	MS	33,125	112,500	04/09/2018	03/15/2026
539830-BH-1	LOCKHEED MARTIN CORP			1	1.G FE	497,525	97.2550	486,275	500,000	499,167	0	253	0	0	3.550	3.608	JJ	8,185	17,750	11/17/2015	01/15/2026
539830-BH-1	LOCKHEED MARTIN CORP			1	1.G FE	1,984,560	97.2550	1,945,100	2,000,000	1,994,786	0	1,588	0	0	3.550	3.641	JJ	32,739	71,000	11/16/2015	01/15/2026
539830-BH-1	LOCKHEED MARTIN CORP			1	1.G FE	984,030	97.2550	972,550	1,000,000	993,018	0	2,125	0	0	3.550	3.795	JJ	16,369	35,500	06/25/2018	01/15/2026
539830-BP-3	LOCKHEED MARTIN CORP			1	1.G FE	1,406,967	82.3580	1,106,068	1,343,000	1,393,374	0	(6,625)	0	0	1.850	1.303	JD	1,104	24,846	12/03/2020	06/15/2030
539830-BP-3	LOCKHEED MARTIN CORP			1	1.G FE	1,889,762	82.3580	1,485,738	1,804,000	1,871,539	0	(8,882)	0	0	1.850	1.304	JD	1,483	33,374	12/03/2020	06/15/2030
539830-BP-3	LOCKHEED MARTIN CORP			1	1.G FE	10,555,377	82.3580	8,308,275	10,088,000	10,455,805	0	(48,342)	0	0	1.850	1.318	JD	8,295	186,628	12/02/2020	06/15/2030
539830-BP-3	LOCKHEED MARTIN CORP			1	1.G FE	1,777,894	82.3580	1,400,086	1,700,000	1,761,387	0	(8,067)	0	0	1.850	1.323	JD	1,398	31,450	12/07/2020	06/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
539830-BP-3	LOCKHEED MARTIN CORP			1	1.G FE	5,176,900	82.3580	4,117,900	5,000,000	5,141,241	0	(18,472)	0	0	1.850	1.436	JD	4,111	92,500	01/19/2021	06/15/2030
539830-BP-3	LOCKHEED MARTIN CORP			1	1.G FE	5,100,050	82.3580	4,117,900	5,000,000	5,080,674	0	(10,473)	0	0	1.850	1.612	JD	4,111	92,500	02/17/2021	06/15/2030
539830-BP-3	LOCKHEED MARTIN CORP			1	1.G FE	3,035,044	82.3580	2,450,974	2,976,000	3,023,610	0	(6,180)	0	0	1.850	1.614	JD	2,447	55,056	02/17/2021	06/15/2030
539830-BP-3	LOCKHEED MARTIN CORP			1	1.G FE	2,028,100	82.3580	1,647,160	2,000,000	2,023,947	0	(3,100)	0	0	1.850	1.673	JD	1,644	37,000	08/23/2021	06/15/2030
539830-BV-0	LOCKHEED MARTIN CORP			1	1.G FE	4,981,950	102.3830	5,119,150	5,000,000	4,982,167	0	217	0	0	5.100	5.181	MN	47,458	0	10/24/2022	11/15/2027
539830-BW-8	LOCKHEED MARTIN CORP			1	1.G FE	5,147,800	103.4310	5,171,550	5,000,000	5,146,424	0	(1,376)	0	0	5.250	4.871	JJ	48,854	0	11/21/2022	01/15/2033
539830-BW-8	LOCKHEED MARTIN CORP			1	1.G FE	10,285,500	103.4310	10,343,100	10,000,000	10,282,651	0	(2,849)	0	0	5.250	4.883	JJ	97,708	0	11/17/2022	01/15/2033
539830-BW-8	LOCKHEED MARTIN CORP			1	1.G FE	4,971,900	103.4310	5,171,550	5,000,000	4,971,920	0	20	0	0	5.250	5.323	JJ	48,854	0	10/19/2022	01/15/2033
546676-AW-7	LOUISVILLE GAS & ELECTRIC			1	1.F FE	1,009,370	95.6540	956,540	1,000,000	1,002,501	0	(990)	0	0	3.300	3.185	AO	8,250	33,000	09/22/2015	10/01/2025
546676-AW-7	LOUISVILLE GAS & ELECTRIC			1	1.F FE	1,999,140	95.6540	1,913,080	2,000,000	1,999,672	0	89	0	0	3.300	3.305	AO	16,500	66,000	09/21/2015	10/01/2025
548661-CZ-8	LOWES COMPANIES			1	2.A FE	994,010	99.0820	990,820	1,000,000	999,451	0	690	0	0	3.875	3.948	MS	11,410	38,750	09/04/2013	09/15/2023
548661-DD-6	LOWES COMPANIES			1	2.A FE	1,982,660	96.8040	1,936,080	2,000,000	1,996,580	0	1,886	0	0	3.125	3.227	MS	18,403	62,500	09/03/2014	09/15/2024
548661-DH-7	LOWES COMPANIES			1	2.A FE	2,000,340	96.1320	1,922,640	2,000,000	2,000,090	0	(34)	0	0	3.375	3.373	MS	19,875	67,500	09/11/2015	09/15/2025
548661-DH-7	LOWES COMPANIES			1	2.A FE	994,210	96.1320	961,320	1,000,000	998,197	0	613	0	0	3.375	3.444	MS	9,938	33,750	09/09/2015	09/15/2025
548661-DM-6	LOWES COMPANIES			1	2.A FE	995,440	93.3110	933,110	1,000,000	998,350	0	469	0	0	2.500	2.552	AO	5,278	25,000	04/11/2016	04/15/2026
548661-DM-6	LOWES COMPANIES			1	2.A FE	961,730	93.3110	933,110	1,000,000	984,244	0	4,486	0	0	2.500	3.006	AO	5,278	25,000	08/22/2017	04/15/2026
548661-DP-9	LOWES COMPANIES			1	2.A FE	1,996,920	93.2540	1,865,080	2,000,000	1,998,497	0	308	0	0	3.100	3.118	MN	9,989	62,000	04/19/2017	05/03/2027
548661-DR-5	LOWES COMPANIES			1	2.A FE	4,992,950	92.6040	4,630,200	5,000,000	4,995,076	0	659	0	0	3.650	3.667	AO	43,597	182,500	04/03/2019	04/05/2029
413875-AR-6	L3HARRIS TECH INC			1	2.B FE	1,000,000	97.2040	972,040	1,000,000	1,000,000	0	0	0	0	3.832	3.832	AO	6,812	38,320	04/22/2015	04/27/2025
413875-AR-6	L3HARRIS TECH INC			1	2.B FE	980,120	97.2040	972,040	1,000,000	994,558	0	2,173	0	0	3.832	4.078	AO	6,812	38,320	06/05/2015	04/27/2025
413875-AR-6	L3HARRIS TECH INC			1	2.B FE	973,330	97.2040	972,040	1,000,000	992,569	0	2,969	0	0	3.832	4.169	AO	6,812	38,320	08/18/2015	04/27/2025
413875-AW-5	L3HARRIS TECH INC			1	2.B FE	4,999,500	95.9120	4,795,600	5,000,000	4,999,663	0	38	0	0	4.400	4.401	JD	9,778	220,000	05/23/2018	06/15/2028
502431-AK-5	L3HARRIS TECH INC			1	2.B FE	357,780	98.4420	336,672	342,000	346,129	0	(3,452)	0	0	3.950	2.884	MN	1,238	13,509	07/02/2019	05/28/2024
502431-AL-3	L3HARRIS TECH INC			1	2.B FE	3,159,150	95.5110	2,865,330	3,000,000	3,086,207	0	(21,649)	0	0	3.850	3.025	JD	5,133	115,500	07/02/2019	12/15/2026
502431-AL-3	L3HARRIS TECH INC			1	2.B FE	2,924,220	95.5110	2,865,330	3,000,000	2,931,386	0	7,166	0	0	3.850	4.487	JD	5,133	57,750	07/14/2022	12/15/2026
502431-AM-1	L3HARRIS TECH INC			1	2.B FE	5,482,600	95.9120	4,795,600	5,000,000	5,304,199	0	(52,996)	0	0	4.400	3.125	JD	9,778	220,000	07/02/2019	06/15/2028
502431-AN-9	L3HARRIS TECH INC			1	2.B FE	4,515,753	76.9750	3,473,882	4,513,000	4,515,313	0	(271)	0	0	1.800	1.793	JJ	37,458	81,234	01/29/2021	01/15/2031
55305B-AS-0	M/I HOMES INC			1	3.B FE	3,045,000	89.0040	2,670,120	3,000,000	2,670,120	(354,395)	(7,267)	0	0	4.950	4.661	FA	61,875	148,500	01/08/2020	02/01/2028
55305B-AS-0	M/I HOMES INC			1	3.B FE	2,500,000	89.0040	2,225,100	2,500,000	2,225,100	(274,900)	0	0	0	4.950	4.950	FA	51,563	123,750	01/07/2020	02/01/2028
55305B-AV-3	M/I HOMES INC			1	3.B FE	2,500,000	80.8710	2,021,775	2,500,000	2,021,775	(444,500)	0	0	0	3.950	3.950	FA	37,306	96,556	08/09/2021	02/15/2030
55305B-AV-3	M/I HOMES INC			1	3.B FE	747,188	80.8710	606,533	750,000	606,533	(133,638)	288	0	0	3.950	4.002	FA	11,192	28,967	10/08/2021	02/15/2030
55305B-AV-3	M/I HOMES INC			1	3.B FE	86,460	80.8710	71,166	88,000	71,166	(15,477)	159	0	0	3.950	4.201	FA	1,313	3,399	10/27/2021	02/15/2030
55305B-AV-3	M/I HOMES INC			1	3.B FE	379,000	80.8710	323,484	400,000	323,484	(57,493)	1,977	0	0	3.950	4.744	FA	5,969	15,449	02/03/2022	02/15/2030
55305B-AV-3	M/I HOMES INC			1	3.B FE	566,250	80.8710	485,226	600,000	485,226	(84,184)	3,160	0	0	3.950	4.803	FA	8,953	23,173	02/04/2022	02/15/2030
559080-AH-9	MAGELLAN MIDSTREAM PARTNERS			1	2.A FE	4,465,747	95.4080	4,460,324	4,675,000	4,597,968	0	32,701	0	0	3.200	3.986	MS	44,049	149,600	09/05/2018	03/15/2025
559080-AK-2	MAGELLAN MIDSTREAM PARTNERS			2	2.A FE	1,438,182	99.4550	1,282,970	1,290,000	1,348,643	0	(18,830)	0	0	5.000	3.351	MS	21,500	64,500	11/29/2017	03/01/2026
559080-AK-2	MAGELLAN MIDSTREAM PARTNERS			2	2.A FE	1,624,707	99.4550	1,519,672	1,528,000	1,568,615	0	(12,870)	0	0	5.000	4.025	MS	25,467	76,400	04/23/2018	03/01/2026
559080-AK-2	MAGELLAN MIDSTREAM PARTNERS			2	2.A FE	1,156,991	99.4550	1,108,923	1,115,000	1,134,041	0	(5,992)	0	0	5.000	4.370	MS	18,583	55,750	11/26/2018	03/01/2026
55279H-AQ-3	MANUFACTURERS & TRADERS TRUST				1.G FE	1,006,670	91.1550	911,550	1,000,000	1,003,336	0	(662)	0	0	3.400	3.321	FA	12,656	34,000	08/16/2017	08/17/2027
565849-AP-1	MARATHON OIL LS:1.7M			1	2.C FE	2,072,480	95.6580	1,913,160	2,000,000	2,041,819	0	(8,786)	0	0	4.400	3.867	JJ	40,578	88,000	04/24/2019	07/15/2027
565849-AP-1	MARATHON OIL LS:1.7M			1	2.C FE	2,008,360	95.6580	1,913,160	2,000,000	2,004,559	0	(930)	0	0	4.400	4.342	JJ	40,578	88,000	08/02/2018	07/15/2027
565849-AP-1	MARATHON OIL LS:930K			1	2.C FE	1,098,026	95.6580	1,046,499	1,094,000	1,096,197	0	(447)	0	0	4.400	4.349	JJ	22,196	48,136	08/02/2018	07/15/2027
565849-AP-1	MARATHON OIL LS:850K			1	2.C FE	999,450	95.6580	956,580	1,000,000	999,698	0	56	0	0	4.400	4.407	JJ	20,289	44,000	07/14/2017	07/15/2027
565849-AP-1	MARATHON OIL LS:850K			1	2.C FE	996,340	95.6580	956,580	1,000,000	998,111	0	365	0	0	4.400	4.446	JJ	20,289	44,000	07/13/2017	07/15/2027
56585A-AG-7	MARATHON PETROLEUM			1	2.B FE	1,992,820	97.3770	1,947,540	2,000,000	1,998,511	0	787	0	0	3.625	3.668	MS	21,347	72,500	09/02/2014	09/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ 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-AP-8	MARRIOTT INTERNATIONAL			1	2.B FE	1,977,520	96.0060	1,920,120	2,000,000	1,992,880	0	2,377	0	0	3.750	3.886	AO	18,750	75,000	09/09/2015	10/01/2025
571903-AS-2	MARRIOTT INTERNATIONAL			1	2.B FE	996,670	93.7380	937,380	1,000,000	998,723	0	342	0	0	3.125	3.164	JD	1,389	31,250	06/07/2016	06/15/2026
571903-AS-2	MARRIOTT INTERNATIONAL			1	2.B FE	512,222	93.7380	481,813	514,000	513,227	0	207	0	0	3.125	3.171	JD	714	16,063	11/07/2017	06/15/2026
571903-AV-5	MARRIOTT INTERNATIONAL			1	2.B FE	1,955,200	99.7440	1,994,880	2,000,000	1,998,908	0	7,838	0	0	3.125	3.532	FA	23,611	62,500	12/13/2016	02/15/2023
571903-AW-3	MARRIOTT INTERNATIONAL			1	2.B FE	2,993,130	96.7940	2,903,820	3,000,000	2,997,859	0	859	0	0	3.750	3.782	MS	33,125	112,500	12/13/2016	03/15/2025
571903-AY-9	MARRIOTT INTERNATIONAL			1	2.B FE	992,810	93.0490	930,490	1,000,000	995,803	0	689	0	0	4.000	4.088	AO	8,444	40,000	04/03/2018	04/15/2028
571903-BJ-1	MARRIOTT INTERNATIONAL			1	2.B FE	6,938,960	98.8460	6,919,220	7,000,000	6,941,704	0	2,744	0	0	5.000	5.194	AO	109,861	0	09/06/2022	10/15/2027
571676-AA-3	MARS INC (144A)			1	1.F FE	3,997,360	95.2790	3,811,160	4,000,000	3,998,868	0	443	0	0	2.700	2.712	AO	27,000	108,000	03/26/2019	04/01/2025
571676-AA-3	MARS INC (144A)			1	1.F FE	7,927,920	95.2790	7,622,320	8,000,000	7,971,243	0	12,121	0	0	2.700	2.865	AO	54,000	216,000	04/08/2019	04/01/2025
573284-AN-6	MARTIN MARIETTA MATERIALS			1	2.B FE	3,183,150	98.7160	2,961,480	3,000,000	3,051,288	0	(39,567)	0	0	4.250	2.854	JJ	63,396	127,500	07/17/2019	07/02/2024
573284-AN-6	MARTIN MARIETTA MATERIALS			1	2.B FE	152,037	98.7160	140,177	142,000	144,072	0	(1,594)	0	0	4.250	3.057	JJ	3,001	6,035	08/28/2017	07/02/2024
573284-AN-6	MARTIN MARIETTA MATERIALS			1	2.B FE	25,387	98.7160	24,679	25,000	25,076	0	(57)	0	0	4.250	4.009	JJ	528	1,063	12/19/2016	07/02/2024
573284-AN-6	MARTIN MARIETTA MATERIALS			1	2.B FE	1,011,220	98.7160	987,160	1,000,000	1,001,791	0	(1,325)	0	0	4.250	4.109	JJ	21,132	42,500	09/15/2014	07/02/2024
573284-AQ-9	MARTIN MARIETTA MATERIALS			1	2.B FE	997,980	92.9780	929,780	1,000,000	999,005	0	201	0	0	3.450	3.474	JD	2,875	34,500	05/17/2017	06/01/2027
573284-AQ-9	MARTIN MARIETTA MATERIALS			1	2.B FE	1,995,280	92.9780	1,859,560	2,000,000	1,997,684	0	469	0	0	3.450	3.478	JD	5,750	69,000	05/18/2017	06/01/2027
573284-AQ-9	MARTIN MARIETTA MATERIALS			1	2.B FE	1,906,060	92.9780	1,859,560	2,000,000	1,950,522	0	10,023	0	0	3.450	4.067	JD	5,750	69,000	03/20/2018	06/01/2027
573284-AT-3	MARTIN MARIETTA MATERIALS			1	2.B FE	997,910	92.7120	927,120	1,000,000	998,860	0	205	0	0	3.500	3.525	JD	1,556	35,000	12/07/2017	12/15/2027
573284-AT-3	MARTIN MARIETTA MATERIALS			1	2.B FE	997,500	92.7120	927,120	1,000,000	998,635	0	246	0	0	3.500	3.530	JD	1,556	35,000	12/06/2017	12/15/2027
573284-AT-3	MARTIN MARIETTA MATERIALS			1	2.B FE	959,830	92.7120	927,120	1,000,000	977,710	0	3,989	0	0	3.500	4.000	JD	1,556	35,000	03/01/2018	12/15/2027
573284-AW-6	MARTIN MARIETTA MATERIALS			1	2.B FE	5,045,950	80.1070	4,005,350	5,000,000	5,040,863	0	(4,284)	0	0	2.400	2.294	JJ	55,333	124,333	10/04/2021	07/15/2031
574599-BN-5	MASCO CORP LS:337K	LS		1	2.B FE	1,000,370	92.7940	927,940	1,000,000	1,000,173	0	(32)	0	0	3.500	3.496	MN	4,472	35,000	06/13/2017	11/15/2027
574599-BP-0	MASCO CORP			1	2.B FE	4,186,752	77.7540	3,240,009	4,167,000	4,182,625	0	(1,917)	0	0	2.000	1.946	AO	20,835	83,340	10/22/2020	10/01/2030
574599-BP-0	MASCO CORP			1	2.B FE	999,270	77.7540	777,540	1,000,000	999,416	0	68	0	0	2.000	2.008	AO	5,000	20,000	09/09/2020	10/01/2030
574599-BQ-8	MASCO CORP			1	2.B FE	6,948,690	77.1720	5,402,040	7,000,000	6,957,244	0	4,777	0	0	2.000	2.082	FA	52,889	140,000	02/18/2021	02/15/2031
574599-BQ-8	MASCO CORP			1	2.B FE	2,967,870	77.1720	2,315,160	3,000,000	2,973,239	0	2,986	0	0	2.000	2.120	FA	22,667	60,000	02/19/2021	02/15/2031
575718-AG-6	MASS INSTITUTE OF TECH (TXBL)			1	1.A FE	44,263,200	73.2070	29,282,800	40,000,000	44,114,742	0	(106,204)	0	0	2.989	2.465	JJ	597,800	1,195,600	07/27/2021	07/01/2050
575718-AG-6	MASS INSTITUTE OF TECH (TXBL)			1	1.A FE	52,950,000	73.2070	38,763,107	52,950,000	52,950,000	0	0	0	0	2.989	2.989	JJ	791,338	1,582,676	12/17/2019	07/01/2050
575634-AU-4	MASSACHUSETTS ELECTRIC (144A)		C	1	2.A FE	3,256,549	75.5720	2,497,655	3,305,000	3,265,153	0	4,633	0	0	1.729	1.894	MN	5,873	57,143	02/16/2021	11/24/2030
57629W-BV-1	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	203,780	98.1350	196,270	200,000	200,620	0	(475)	0	0	3.600	3.346	AO	1,640	7,200	08/12/2015	04/09/2024
57629W-BV-1	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	997,250	98.1350	981,350	1,000,000	999,553	0	307	0	0	3.600	3.633	AO	8,200	36,000	04/02/2014	04/09/2024
57629W-CG-3	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	1,995,980	96.1970	1,923,940	2,000,000	1,998,738	0	590	0	0	2.950	2.982	JJ	27,861	59,000	01/08/2018	01/11/2025
57629W-CG-3	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	1,993,720	96.1970	1,923,940	2,000,000	1,998,035	0	921	0	0	2.950	3.000	JJ	27,861	59,000	01/09/2018	01/11/2025
57629W-CW-8	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	4,981,600	77.2880	3,864,400	5,000,000	4,985,394	0	1,748	0	0	1.550	1.590	AO	17,653	77,500	10/07/2020	10/09/2030
57629W-CW-8	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	4,956,950	77.2880	3,864,400	5,000,000	4,965,800	0	4,088	0	0	1.550	1.644	AO	17,653	77,500	10/21/2020	10/09/2030
57629W-CZ-1	MASSMUTUAL GLOBAL FUNDING II (LS:1.8M	LS			1.B FE	14,978,550	79.7850	11,967,750	15,000,000	14,981,875	0	1,980	0	0	2.150	2.166	MS	100,333	322,500	03/04/2021	03/09/2031
57636Q-AB-0	MASTERCARD INC			1	1.D FE	1,589,626	98.2120	1,520,322	1,548,000	1,554,189	0	(4,824)	0	0	3.375	3.044	AO	13,061	52,245	10/29/2014	04/01/2024
57636Q-AB-0	MASTERCARD INC			1	1.D FE	1,015,190	98.2120	982,120	1,000,000	1,002,204	0	(1,727)	0	0	3.375	3.191	AO	8,438	33,750	07/22/2014	04/01/2024
57636Q-AB-0	MASTERCARD INC			1	1.D FE	1,013,330	98.2120	982,120	1,000,000	1,002,119	0	(1,661)	0	0	3.375	3.198	AO	8,438	33,750	07/13/2015	04/01/2024
57636Q-AB-0	MASTERCARD INC			1	1.D FE	999,490	98.2120	982,120	1,000,000	999,892	0	56	0	0	3.375	3.381	AO	8,438	33,750	03/27/2014	04/01/2024
57636Q-AB-0	MASTERCARD INC			1	1.D FE	995,710	98.2120	982,120	1,000,000	999,345	0	477	0	0	3.375	3.426	AO	8,438	33,750	03/26/2014	04/01/2024
57636Q-AG-9	MASTERCARD INC			1	1.D FE	1,996,380	94.4280	1,888,560	2,000,000	1,998,431	0	366	0	0	2.950	2.971	MN	6,556	59,000	11/16/2016	11/21/2026
57636Q-AJ-3	MASTERCARD INC			1	1.D FE	1,007,190	95.0690	950,690	1,000,000	1,003,897	0	(718)	0	0	3.500	3.413	FA	12,153	35,000	02/26/2018	02/26/2028
57636Q-AJ-3	MASTERCARD INC			1	1.D FE	1,001,170	95.0690	950,690	1,000,000	1,000,626	0	(114)	0	0	3.500	3.486	FA	12,153	35,000	02/22/2018	02/26/2028
57636Q-AJ-3	MASTERCARD INC			1	1.D FE	2,001,440	95.0690	1,901,380	2,000,000	2,000,804	0	(146)	0	0	3.500	3.491	FA	24,306	70,000	08/28/2018	02/26/2028
57636Q-AM-6	MASTERCARD INC			1	1.D FE	2,149,520	90.4820	1,809,640	2,000,000	2,117,839	0	(17,824)	0	0	2.950	1.932	JD	4,917	59,000	03/12/2021	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
57636Q-AM-6	MASTERCARD INC			1	1.D FE	1,999,320	90.4820	1,809,640	2,000,000	1,999,506	0	65	0	0	2.950	2.954	JD	4,917	59,000	05/29/2019	06/01/2029
57636Q-AS-3	MASTERCARD INC			1	1.E FE	9,987,200	81.4820	8,148,200	10,000,000	9,989,306	0	1,180	0	0	1.900	1.914	MS	55,944	190,000	03/02/2021	03/15/2031
57636Q-AU-8	MASTERCARD INC			1	1.E FE	9,948,700	80.5460	8,054,600	10,000,000	9,953,858	0	4,680	0	0	2.000	2.057	MN	23,889	200,000	11/15/2021	11/18/2031
576485-AE-6	MATADOR RESOURCES CO			1	3.C FE	58,600	96.0990	192,200	200,000	81,418	0	13,827	0	0	5.875	23.079	MS	3,460	11,750	10/01/2018	09/15/2026
576485-AE-6	MATADOR RESOURCES CO			1	3.C FE	586,000	96.0990	1,921,995	2,000,000	814,182	0	138,271	0	0	5.875	23.079	MS	34,597	117,500	11/01/2018	09/15/2026
577081-BD-3	MATTEL INC (144A)			1	3.A FE	963,750	98.2620	982,620	1,000,000	965,247	0	1,497	0	0	5.875	6.710	JD	2,611	29,375	10/03/2022	12/15/2027
577081-BE-1	MATTEL INC (144A)			1	3.A FE	1,001,250	92.0700	920,700	1,000,000	920,700	(79,996)	(308)	0	0	3.375	3.341	AO	8,438	33,750	03/09/2021	04/01/2026
577081-BE-1	MATTEL INC (144A)			1	3.A FE	500,000	92.0700	460,350	500,000	460,350	(39,650)	0	0	0	3.375	3.375	AO	4,219	16,875	03/09/2021	04/01/2026
579780-AJ-6	MCCORMICK & COMPANY INC			1	2.B FE	991,380	98.9690	989,690	1,000,000	999,293	0	979	0	0	3.500	3.603	MS	11,667	35,000	08/14/2013	09/01/2023
579780-AJ-6	MCCORMICK & COMPANY INC			1	2.B FE	989,550	98.9690	989,690	1,000,000	999,149	0	1,188	0	0	3.500	3.625	MS	11,667	35,000	08/15/2013	09/01/2023
579780-AN-7	MCCORMICK & COMPANY INC			1	2.B FE	1,004,560	93.3100	933,100	1,000,000	1,002,224	0	(463)	0	0	3.400	3.345	FA	12,844	34,000	08/11/2017	08/15/2027
579780-AN-7	MCCORMICK & COMPANY INC			1	2.B FE	996,550	93.3100	933,100	1,000,000	998,235	0	341	0	0	3.400	3.441	FA	12,844	34,000	08/09/2017	08/15/2027
579780-AN-7	MCCORMICK & COMPANY INC			1	2.B FE	2,987,100	93.3100	2,799,300	3,000,000	2,992,291	0	1,497	0	0	3.400	3.460	FA	38,533	102,000	05/22/2019	08/15/2027
579780-AQ-0	MCCORMICK & COMPANY INC			1	2.B FE	5,663,103	83.6230	4,432,019	5,300,000	5,582,683	0	(37,507)	0	0	2.500	1.693	AO	27,972	132,500	10/29/2020	04/15/2030
579780-AQ-0	MCCORMICK & COMPANY INC			1	2.B FE	5,330,250	83.6230	4,181,150	5,000,000	5,257,164	0	(34,083)	0	0	2.500	1.721	AO	26,389	125,000	10/29/2020	04/15/2030
579780-AS-6	MCCORMICK & COMPANY INC			1	2.B FE	4,972,800	77.5460	3,877,300	5,000,000	4,977,488	0	2,534	0	0	1.850	1.910	FA	34,944	92,500	02/09/2021	02/15/2031
58013M-ES-9	MCDONALDS CORP			1	2.A FE	997,200	97.8830	978,830	1,000,000	999,525	0	307	0	0	3.250	3.283	JD	1,896	32,500	06/04/2014	06/10/2024
58013M-EY-6	MCDONALDS CORP			1	2.A FE	1,042,080	97.3400	973,400	1,000,000	1,016,223	0	(5,391)	0	0	3.700	3.098	JJ	15,417	37,000	11/20/2017	01/30/2026
58013M-FF-6	MCDONALDS CORP			1	2.A FE	1,997,820	95.8730	1,917,460	2,000,000	1,998,684	0	207	0	0	3.800	3.813	AO	19,000	76,000	03/14/2018	04/01/2028
58013M-FS-8	MCDONALDS CORP			1	2.A FE	4,977,800	98.0950	4,904,750	5,000,000	4,978,052	0	252	0	0	4.600	4.656	MS	71,556	0	09/06/2022	09/09/2032
58155Q-AG-8	MCKESSON CORP			1	2.A FE	998,780	99.6250	996,250	1,000,000	999,922	0	112	0	0	2.850	2.864	MS	8,392	28,500	03/05/2013	03/15/2023
581557-BE-4	MCKESSON CORP			1	2.A FE	2,000,000	98.3380	1,966,760	2,000,000	2,000,000	0	0	0	0	3.796	3.796	MS	22,354	75,920	03/05/2014	03/15/2024
62482B-AA-0	MEDLINE BORROWER LP (144A)			1	4.A FE	3,000,000	80.7740	2,423,220	3,000,000	2,423,220	(572,190)	0	0	0	3.875	3.875	AO	29,063	111,729	09/30/2021	04/01/2029
62482B-AA-0	MEDLINE BORROWER LP (144A)			1	4.A FE	997,500	80.7740	807,740	1,000,000	807,740	(190,069)	283	0	0	3.875	3.914	AO	9,688	37,243	09/30/2021	04/01/2029
62482B-AA-0	MEDLINE BORROWER LP (144A)			1	4.A FE	1,470,000	80.7740	1,211,610	1,500,000	1,211,610	(261,841)	3,451	0	0	3.875	4.199	AO	14,531	55,865	01/14/2022	04/01/2029
62482B-AA-0	MEDLINE BORROWER LP (144A)			1	4.A FE	932,500	80.7740	807,740	1,000,000	807,740	(131,781)	7,021	0	0	3.875	5.013	AO	9,688	37,243	02/15/2022	04/01/2029
62482B-AA-0	MEDLINE BORROWER LP (144A)			1	4.A FE	459,375	80.7740	403,870	500,000	403,870	(59,187)	3,682	0	0	3.875	5.277	AO	4,844	18,622	03/25/2022	04/01/2029
58933Y-AF-2	MERCK & CO INC			1	1.E FE	999,130	99.2690	992,690	1,000,000	999,927	0	79	0	0	2.800	2.810	MN	3,344	28,000	05/15/2013	05/18/2023
58933Y-AF-2	MERCK & CO INC			1	1.E FE	1,983,500	99.2690	1,985,380	2,000,000	1,999,016	0	2,304	0	0	2.800	2.921	MN	6,689	56,000	09/25/2015	05/18/2023
58933Y-AR-6	MERCK & CO INC			1	1.E FE	998,350	95.9060	959,060	1,000,000	999,597	0	176	0	0	2.750	2.769	FA	10,771	27,500	02/05/2015	02/10/2025
58933Y-AZ-8	MERCK & CO INC			1	1.E FE	9,943,000	80.0140	8,001,400	10,000,000	9,954,184	0	5,741	0	0	1.450	1.515	JD	2,819	145,000	01/13/2021	06/24/2030
592179-JZ-9	MET LIFE GLOBAL FUNDING I				1.D FE	1,000,000	89.4690	894,698	1,000,000	1,000,000	0	0	0	0	3.394	3.394	AO	7,718	33,940	04/03/2020	04/09/2030
592179-KC-8	MET LIFE GLOBAL FUNDING I				1.D FE	1,951,180	96.1420	1,922,852	2,000,000	1,958,312	0	7,132	0	0	3.257	4.235	AO	16,240	33,105	08/02/2022	04/01/2025
59217G-AX-7	MET LIFE GLOBAL FUNDING I (144A)				1.D FE	999,490	99.9660	999,660	1,000,000	999,988	0	53	0	0	3.000	3.006	JJ	14,250	30,000	01/03/2013	01/10/2023
59217G-BY-4	MET LIFE GLOBAL FUNDING I (144 LS: 28K	LS			1.D FE	999,330	93.6090	936,090	1,000,000	999,696	0	68	0	0	3.450	3.458	JD	1,246	34,500	12/12/2016	12/18/2026
59217G-BY-4	MET LIFE GLOBAL FUNDING I (144 LS: 74K	LS			1.D FE	2,644,442	93.6090	2,522,763	2,695,000	2,669,950	0	5,758	0	0	3.450	3.704	JD	3,358	92,978	04/09/2018	12/18/2026
59217G-CK-3	MET LIFE GLOBAL FUNDING I (144A)				1.D FE	992,800	91.0030	910,030	1,000,000	996,267	0	719	0	0	3.000	3.085	MS	8,500	30,000	11/08/2017	09/19/2027
59217G-CK-3	MET LIFE GLOBAL FUNDING I (144A)				1.D FE	1,876,580	91.0030	1,820,060	2,000,000	1,933,112	0	12,713	0	0	3.000	3.780	MS	17,000	60,000	03/21/2018	09/19/2027
59217G-DC-0	MET LIFE GLOBAL FUNDING I (144A)				1.D FE	1,153,317	88.8760	977,636	1,100,000	1,137,013	0	(5,220)	0	0	3.050	2.483	JD	1,305	33,550	10/10/2019	06/17/2029
59156R-BB-3	METLIFE INC			1	1.G FE	2,155,460	99.7070	1,994,140	2,000,000	2,015,438	0	(21,302)	0	0	4.368	3.269	MJSD	3,883	87,360	09/23/2015	09/15/2023
59156R-BB-3	METLIFE INC			1	1.G FE	2,010,000	99.7070	1,994,140	2,000,000	2,000,840	0	(1,171)	0	0	4.368	4.329	MJSD	3,883	87,360	09/03/2013	09/15/2023
59156R-BH-0	METLIFE INC			1	1.G FE	1,001,170	98.2400	982,400	1,000,000	1,000,133	0	(130)	0	0	3.600	3.586	AO	8,100	36,000	04/08/2014	04/10/2024
59156R-BH-0	METLIFE INC			1	1.G FE	999,920	98.2400	982,400	1,000,000	999,948	0	9	0	0	3.600	3.601	AO	8,100	36,000	04/07/2014	04/10/2024
59156R-BM-9	METLIFE INC			1	1.G FE	994,280	96.0970	960,970	1,000,000	998,580	0	613	0	0	3.000	3.067	MS	10,000	30,000	03/02/2015	03/01/2025
591894-BY-5	METROPOLITAN EDISON (144A)			1	2.B FE	2,997,011	99.6810	3,035,286	3,045,000	3,042,292	0	11,484	0	0	3.500	3.896	MS	31,380	106,575	11/05/2018	03/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
591894-BY-5	METROPOLITAN EDISON (144A)			1	2.B FE	983,520	99.6810	996,810	1,000,000	999,069	0	3,963	0	0	3.500	3.916	MS	10,306	35,000	11/09/2018	03/15/2023
591894-CB-4	METROPOLITAN EDISON (144A)			1	2.A FE	1,994,500	95.7850	1,915,700	2,000,000	1,998,647	0	514	0	0	4.000	4.031	AO	16,889	80,000	06/05/2014	04/15/2025
591894-CC-2	METROPOLITAN EDISON (144A)			1	2.B FE	2,007,980	94.0850	1,881,700	2,000,000	2,005,140	0	(756)	0	0	4.300	4.250	JJ	39,656	86,000	01/08/2019	01/15/2029
594918-AT-1	MICROSOFT CORP			1	1.A FE	951,080	99.2990	992,990	1,000,000	997,862	0	6,133	0	0	2.375	3.011	MN	3,958	23,750	07/03/2014	05/01/2023
594918-AW-4	MICROSOFT CORP			1	1.A FE	2,985,240	98.9860	2,969,580	3,000,000	2,998,313	0	1,663	0	0	3.625	3.684	JD	4,833	108,750	12/03/2013	12/15/2023
594918-BB-9	MICROSOFT CORP			1	1.A FE	998,780	96.1470	961,470	1,000,000	999,698	0	130	0	0	2.700	2.714	FA	10,425	27,000	02/10/2015	02/12/2025
594918-BB-9	MICROSOFT CORP			1	1.A FE	997,910	96.1470	961,470	1,000,000	999,494	0	222	0	0	2.700	2.724	FA	10,425	27,000	02/09/2015	02/12/2025
594918-BJ-2	MICROSOFT CORP			1	1.A FE	1,999,480	96.7090	1,934,180	2,000,000	1,999,785	0	54	0	0	3.125	3.128	MN	10,069	62,500	10/29/2015	11/03/2025
594918-BR-4	MICROSOFT CORP			1	1.A FE	469,505	93.3770	466,885	500,000	487,348	0	3,265	0	0	2.400	3.148	FA	4,767	12,000	02/06/2017	08/08/2026
594918-BR-4	MICROSOFT CORP			1	1.A FE	468,460	93.3770	466,885	500,000	487,065	0	3,336	0	0	2.400	3.165	FA	4,767	12,000	12/19/2016	08/08/2026
594918-BY-9	MICROSOFT CORP			1	1.A FE	996,450	96.5200	965,200	1,000,000	998,383	0	358	0	0	3.300	3.342	FA	13,292	33,000	01/30/2017	02/06/2027
594918-BY-9	MICROSOFT CORP			1	1.A FE	2,956,350	96.5200	2,895,600	3,000,000	2,978,120	0	4,870	0	0	3.300	3.492	FA	39,875	99,000	03/26/2018	02/06/2027
59523U-AN-7	MID-AMERICA APARTMENTS			1	1.G FE	1,991,600	94.9050	1,898,100	2,000,000	1,995,910	0	830	0	0	3.600	3.650	JD	6,000	72,000	05/02/2017	06/01/2027
59523U-AP-2	MID-AMERICA APARTMENTS LS:391K	LS		1	1.G FE	2,982,090	95.0180	2,850,540	3,000,000	2,989,389	0	1,685	0	0	4.200	4.273	JD	5,600	126,000	05/07/2018	06/15/2028
59523U-AQ-0	MID-AMERICA APARTMENTS			1	1.G FE	2,156,540	94.0700	1,881,400	2,000,000	2,104,584	0	(15,821)	0	0	3.950	2.985	MS	23,261	79,000	08/05/2019	03/15/2029
59524Q-AA-3	MID-ATLANTIC INTERSTATE (144A)			1	2.A FE	3,001,680	94.2870	2,828,610	3,000,000	3,000,885	0	(164)	0	0	4.100	4.093	MN	15,717	123,000	05/08/2018	05/15/2028
595620-AK-1	MIDAMERICAN ENERGY CO			1	1.E FE	256,673	99.0910	247,728	250,000	250,382	0	(819)	0	0	3.700	3.359	MS	2,724	9,250	04/04/2014	09/15/2023
595620-AK-1	MIDAMERICAN ENERGY CO			1	1.E FE	1,015,820	99.0910	990,910	1,000,000	1,000,892	0	(1,907)	0	0	3.700	3.501	MS	10,894	37,000	01/16/2014	09/15/2023
595620-AM-7	MIDAMERICAN ENERGY CO			1	1.E FE	1,033,570	97.7960	977,960	1,000,000	1,005,920	0	(3,699)	0	0	3.500	3.103	AO	7,389	35,000	08/21/2014	10/15/2024
595620-AM-7	MIDAMERICAN ENERGY CO			1	1.E FE	509,735	97.7960	488,980	500,000	501,712	0	(1,067)	0	0	3.500	3.270	AO	3,694	17,500	07/09/2014	10/15/2024
595620-AM-7	MIDAMERICAN ENERGY CO			1	1.E FE	995,110	97.7960	977,960	1,000,000	999,000	0	512	0	0	3.500	3.556	AO	7,389	35,000	03/31/2014	10/15/2024
595620-AQ-8	MIDAMERICAN ENERGY CO			1	1.E FE	1,000,030	93.7980	937,980	1,000,000	1,000,000	0	0	0	0	3.100	3.099	MN	5,167	31,000	01/24/2017	05/01/2027
595620-AQ-8	MIDAMERICAN ENERGY CO			1	1.E FE	1,999,360	93.7980	1,875,960	2,000,000	1,999,625	0	68	0	0	3.100	3.103	MN	10,333	62,000	01/23/2017	05/01/2027
595620-AT-2	MIDAMERICAN ENERGY CO			1	1.E FE	2,216,920	93.7110	1,874,220	2,000,000	2,146,395	0	(22,316)	0	0	3.650	2.343	AO	15,411	73,000	10/02/2019	04/15/2029
595620-AT-2	MIDAMERICAN ENERGY CO			1	1.E FE	3,300,180	93.7110	2,811,330	3,000,000	3,203,889	0	(30,981)	0	0	3.650	2.433	AO	23,117	109,500	10/21/2019	04/15/2029
595620-AT-2	MIDAMERICAN ENERGY CO			1	1.E FE	2,997,330	93.7110	2,811,330	3,000,000	2,998,040	0	256	0	0	3.650	3.661	AO	23,117	109,500	01/07/2019	04/15/2029
59565X-AC-4	MIDCONTINENT COMM & FIN (144A)			1	4.C FE	677,625	90.6960	589,524	650,000	589,524	(71,269)	(9,357)	0	0	5.375	3.710	FA	13,199	34,938	08/03/2021	08/15/2027
59565X-AC-4	MIDCONTINENT COMM & FIN (144A)			1	4.C FE	1,167,600	90.6960	1,015,795	1,120,000	1,015,795	(122,830)	(16,095)	0	0	5.375	3.714	FA	22,742	60,200	08/02/2021	08/15/2027
59565X-AC-4	MIDCONTINENT COMM & FIN (144A)			1	4.C FE	961,400	90.6960	834,403	920,000	834,403	(103,274)	(10,843)	0	0	5.375	4.078	FA	18,681	49,450	10/29/2020	08/15/2027
59565X-AC-4	MIDCONTINENT COMM & FIN (144A)			1	4.C FE	1,049,020	90.6960	921,471	1,016,000	921,471	(114,116)	(11,908)	0	0	5.375	4.085	FA	20,630	54,610	12/02/2021	08/15/2027
59565X-AC-4	MIDCONTINENT COMM & FIN (144A)			1	4.C FE	1,050,000	90.6960	906,960	1,000,000	906,960	(111,104)	(10,573)	0	0	5.375	4.208	FA	20,306	53,750	10/31/2019	08/15/2027
59565X-AC-4	MIDCONTINENT COMM & FIN (144A)			1	4.C FE	500,000	90.6960	453,480	500,000	453,480	(46,520)	0	0	0	5.375	5.375	FA	10,153	26,875	07/24/2019	08/15/2027
60856B-AC-8	MOLEX ELECTRONIC TECHNOLOGIES (144A)			1	2.A FE	1,009,750	95.2080	952,080	1,000,000	1,002,000	0	(926)	0	0	3.900	3.676	AO	8,233	39,000	04/02/2015	04/15/2025
60856B-AC-8	MOLEX ELECTRONIC TECHNOLOGIES (144A)			1	2.A FE	1,001,080	95.2080	952,080	1,000,000	1,000,347	0	(160)	0	0	3.900	3.882	AO	8,233	39,000	03/08/2018	04/15/2025
60856B-AC-8	MOLEX ELECTRONIC TECHNOLOGIES (144A)			1	2.A FE	998,430	95.2080	952,080	1,000,000	999,542	0	169	0	0	3.900	3.919	AO	8,233	39,000	04/01/2015	04/15/2025
60856B-AC-8	MOLEX ELECTRONIC TECHNOLOGIES (144A)			1	2.A FE	2,038,120	95.2080	1,944,147	2,042,000	2,040,533	0	562	0	0	3.900	3.931	AO	16,812	79,638	04/04/2018	04/15/2025
60871R-AG-5	MOLSON COORS BEVERAGE			1	2.C FE	999,380	92.9320	929,320	1,000,000	999,759	0	62	0	0	3.000	3.007	JJ	13,833	30,000	10/11/2016	07/15/2026
60871R-AG-5	MOLSON COORS BEVERAGE			1	2.C FE	998,450	92.9320	929,320	1,000,000	999,392	0	158	0	0	3.000	3.018	JJ	13,833	30,000	06/28/2016	07/15/2026
609207-AM-7	MONDELEZ INTERNATIONAL			1	2.B FE	2,970,660	96.4000	2,892,000	3,000,000	2,982,653	0	2,809	0	0	4.125	4.246	MN	18,563	123,750	05/03/2018	05/07/2028
609207-AY-1	MONDELEZ INTERNATIONAL			1	2.B FE	3,225,857	76.1420	2,444,158	3,210,000	3,223,427	0	(1,277)	0	0	1.875	1.827	AO	12,706	60,188	01/25/2021	10/15/2032
609207-AY-1	MONDELEZ INTERNATIONAL			1	2.B FE	4,988,250	76.1420	3,807,100	5,000,000	4,990,161	0	902	0	0	1.875	1.897	AO	19,792	93,750	09/30/2020	10/15/2032
610202-BN-2	MONONGAHELA POWER (144A)			1	1.G FE	998,860	98.3360	983,360	1,000,000	999,788	0	120	0	0	4.100	4.113	AO	8,656	41,000	11/19/2013	04/15/2024
610202-BR-3	MONONGAHELA POWER (144A)			1	1.G FE	2,492,064	94.1420	2,400,621	2,550,000	2,519,403	0	6,293	0	0	3.550	3.850	MN	11,567	90,525	05/01/2018	05/15/2027
615394-AM-5	MOOG INC (144A)			1	3.C FE	1,033,750	92.6720	926,720	1,000,000	926,720	(76,730)	(5,650)	0	0	4.250	3.605	JD	1,889	42,500	02/04/2020	12/15/2027
615394-AM-5	MOOG INC (144A)			1	3.C FE	1,270,313	92.6720	1,158,400	1,250,000	1,158,400	(99,654)	(3,321)	0	0	4.250	3.943	JD	2,361	53,125	12/06/2019	12/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
615394-AM-5	MOOG INC (144A)			1	3.C FE	1,518,750	92.6720	1,390,080	1,500,000	1,390,080	(119,668)	(3,055)	0	0	4.250	4.014	JD	2,833	63,750	12/06/2019	12/15/2027
615394-AM-5	MOOG INC (144A)			1	3.C FE	1,006,250	92.6720	926,720	1,000,000	926,720	(78,089)	(1,441)	0	0	4.250	4.075	JD	1,889	42,500	01/10/2022	12/15/2027
615394-AM-5	MOOG INC (144A)			1	3.C FE	500,000	92.6720	463,360	500,000	463,360	(36,640)	0	0	0	4.250	4.250	JD	944	21,250	12/06/2019	12/15/2027
615394-AM-5	MOOG INC (144A)			1	3.C FE	1,340,625	92.6720	1,390,080	1,500,000	1,345,030	0	4,405	0	0	4.250	6.735	JD	2,833	31,875	10/27/2022	12/15/2027
61744Y-AP-3	MORGAN STANLEY			1	1.G FE	2,006,960	91.7470	1,834,940	2,000,000	2,003,805	0	(678)	0	0	3.772	3.730	JJ	32,900	75,440	01/18/2018	01/24/2029
61744Y-AQ-1	MORGAN STANLEY			1	1.G FE	5,000,000	99.4720	4,973,600	5,000,000	5,000,000	0	0	0	0	3.737	3.737	AO	34,775	186,850	04/19/2018	04/24/2024
617446-8C-6	MORGAN STANLEY			1	1.G FE	1,039,000	97.7460	977,460	1,000,000	1,012,006	0	(4,412)	0	0	4.000	3.505	JJ	17,556	40,000	03/28/2016	07/23/2025
617446-8C-6	MORGAN STANLEY			1	1.G FE	2,036,120	97.7460	1,954,920	2,000,000	2,010,702	0	(3,923)	0	0	4.000	3.778	JJ	35,111	80,000	09/16/2015	07/23/2025
617446-8J-1	MORGAN STANLEY			1	1.E FE	3,000,000	95.6610	2,869,830	3,000,000	3,000,000	0	0	0	0	2.720	2.720	JJ	36,040	81,600	07/18/2019	07/22/2025
61746B-DJ-2	MORGAN STANLEY			1	1.G FE	1,989,980	99.8000	1,996,000	2,000,000	1,999,472	0	2,356	0	0	3.750	3.876	FA	26,250	75,000	10/25/2018	02/25/2023
61746B-DQ-6	MORGAN STANLEY			1	1.G FE	1,060,380	98.4980	984,980	1,000,000	1,011,509	0	(8,398)	0	0	3.875	2.982	AO	6,674	38,750	09/14/2016	04/29/2024
61746B-DQ-6	MORGAN STANLEY			1	1.G FE	991,240	98.4980	984,980	1,000,000	998,586	0	986	0	0	3.875	3.982	AO	6,674	38,750	04/23/2014	04/29/2024
61746B-DZ-6	MORGAN STANLEY			1	1.G FE	997,950	96.9170	969,170	1,000,000	999,260	0	216	0	0	3.875	3.900	JJ	16,576	38,750	01/22/2016	01/27/2026
61747Y-EE-1	MORGAN STANLEY			1	1.E FE	897,750	88.4640	884,644	1,000,000	905,292	0	7,542	0	0	1.779	4.059	FA	7,215	0	08/02/2022	08/04/2027
61747Y-EV-3	MORGAN STANLEY			1	1.E FE	2,001,940	103.4070	2,068,140	2,000,000	2,001,646	0	(294)	0	0	6.296	6.273	AO	25,534	0	10/17/2022	10/18/2028
61761J-VL-0	MORGAN STANLEY			1	1.G FE	998,260	97.6710	976,710	1,000,000	999,595	0	191	0	0	3.700	3.721	AO	6,989	37,000	10/20/2014	10/23/2024
61761J-3R-8	MORGAN STANLEY			1	1.G FE	993,200	93.4060	934,060	1,000,000	997,305	0	697	0	0	3.125	3.205	JJ	13,368	31,250	07/20/2016	07/27/2026
61945C-AC-7	MOSAIC CO			1	2.B FE	1,995,800	99.2000	1,984,000	2,000,000	1,999,474	0	486	0	0	4.250	4.276	MN	10,861	85,000	11/07/2013	11/15/2023
61945C-AG-8	MOSAIC CO			1	2.B FE	1,996,080	94.3280	1,886,560	2,000,000	1,997,821	0	383	0	0	4.050	4.074	MN	10,350	81,000	11/08/2017	11/15/2027
620076-BF-5	MOTOROLA SOLUTIONS INC			1	2.C FE	981,340	98.2250	982,250	1,000,000	996,289	0	2,079	0	0	4.000	4.230	MS	13,333	40,000	08/13/2014	09/01/2024
620076-BF-5	MOTOROLA SOLUTIONS INC			1	2.C FE	980,540	98.2250	982,250	1,000,000	996,130	0	2,169	0	0	4.000	4.240	MS	13,333	40,000	08/12/2014	09/01/2024
620076-BN-8	MOTOROLA SOLUTIONS INC			1	2.C FE	4,998,000	95.3890	4,769,450	5,000,000	4,998,411	0	181	0	0	4.600	4.605	MN	24,278	230,000	05/09/2019	05/23/2029
620076-BT-5	MOTOROLA SOLUTIONS INC			1	2.C FE	2,961,990	78.4220	2,352,660	3,000,000	2,966,646	0	3,792	0	0	2.300	2.455	MN	8,817	69,000	10/04/2021	11/15/2030
620076-BU-2	MOTOROLA SOLUTIONS INC			1	2.C FE	10,000,000	80.1950	8,019,500	10,000,000	10,000,000	0	0	0	0	2.750	2.750	MN	28,264	275,000	05/10/2021	05/24/2031
55336V-AA-8	MPLX LP			1	2.B FE	996,400	97.0030	970,030	1,000,000	999,077	0	392	0	0	4.000	4.044	FA	15,111	40,000	02/09/2015	02/15/2025
55336V-AE-0	MPLX LP			1	2.B FE	5,233,700	99.6170	4,980,850	5,000,000	5,018,158	0	(61,024)	0	0	4.500	3.238	JJ	103,750	225,000	04/18/2019	07/15/2023
55336V-AJ-9	MPLX LP			1	2.B FE	1,071,790	98.5590	985,590	1,000,000	1,023,893	0	(10,390)	0	0	4.875	3.718	JD	4,063	48,750	01/16/2018	06/01/2025
55336V-AK-6	MPLX LP			2	2.B FE	1,025,720	94.5990	945,990	1,000,000	1,012,159	0	(2,827)	0	0	4.125	3.788	MS	13,750	41,250	10/25/2017	03/01/2027
55336V-AR-1	MPLX LP			1	2.B FE	995,510	93.1890	931,890	1,000,000	997,440	0	425	0	0	4.000	4.054	MS	11,778	40,000	02/05/2018	03/15/2028
55336V-AR-1	MPLX LP			1	2.B FE	981,080	93.1890	931,890	1,000,000	989,165	0	1,816	0	0	4.000	4.233	MS	11,778	40,000	03/14/2018	03/15/2028
55354G-AH-3	MSCI INC (144A)	LS		1	3.A FE	1,500,000	87.2800	1,309,200	1,500,000	1,309,200	(190,800)	0	0	0	4.000	4.000	MN	7,667	60,000	11/18/2019	11/15/2029
55354G-AH-3	MSCI INC (144A)	LS		1	3.A FE	935,000	87.2800	872,800	1,000,000	872,800	(67,318)	5,118	0	0	4.000	5.040	MN	5,111	40,000	04/11/2022	11/15/2029
55354G-AK-6	MSCI INC (144A)			1	3.A FE	1,511,250	83.3020	1,249,530	1,500,000	1,249,530	(259,068)	(1,502)	0	0	3.625	3.502	MS	18,125	54,375	03/12/2021	09/01/2030
55354G-AL-4	MSCI INC (144A)			2	3.A FE	1,015,000	83.3200	833,200	1,000,000	833,200	(176,042)	(3,614)	0	0	3.875	3.471	JD	3,229	38,750	05/21/2021	02/15/2031
55354G-AL-4	MSCI INC (144A)			2	3.A FE	1,500,000	83.3200	1,249,800	1,500,000	1,249,800	(250,200)	0	0	0	3.875	3.875	JD	4,844	58,125	05/18/2020	02/15/2031
55354G-AQ-3	MSCI INC (144A)			1	3.A FE	500,000	77.3700	386,850	500,000	386,850	(113,150)	0	0	0	3.250	3.250	FA	6,139	16,160	08/03/2021	08/15/2033
624758-AF-5	MUELLER WATER PRODUCTS (144A)			1	3.B FE	360,895	88.0020	313,287	356,000	313,287	(45,774)	(1,008)	0	0	4.000	3.435	JD	633	14,240	11/17/2021	06/15/2029
624758-AF-5	MUELLER WATER PRODUCTS (144A)			1	3.B FE	1,170,881	88.0020	1,016,423	1,155,000	1,016,423	(148,497)	(3,281)	0	0	4.000	3.669	JD	2,053	46,200	11/22/2021	06/15/2029
624758-AF-5	MUELLER WATER PRODUCTS (144A)			1	3.B FE	1,000,000	88.0020	880,020	1,000,000	880,020	(119,980)	0	0	0	4.000	4.000	JD	1,778	40,000	05/18/2021	06/15/2029
624758-AF-5	MUELLER WATER PRODUCTS (144A)			1	3.B FE	2,988,750	88.0020	2,640,060	3,000,000	2,640,060	(349,928)	1,238	0	0	4.000	4.058	JD	5,333	120,000	01/19/2022	06/15/2029
624758-AF-5	MUELLER WATER PRODUCTS (144A)			1	3.B FE	942,500	88.0020	880,020	1,000,000	880,020	(67,744)	5,264	0	0	4.000	4.954	JD	1,778	40,000	03/18/2022	06/15/2029
624758-AF-5	MUELLER WATER PRODUCTS (144A)			1	3.B FE	1,329,375	88.0020	1,320,030	1,500,000	1,320,030	(9,483)	138	0	0	4.000	6.159	JD	2,667	0	12/23/2022	06/15/2029
624758-AF-5	MUELLER WATER PRODUCTS (144A)			1	3.B FE	220,313	88.0020	220,005	250,000	220,005	(308)	0	0	0	4.000	6.266	JD	0	0	12/30/2022	06/15/2029
628530-BD-8	MYLAN INC			1	2.C FE	1,992,240	99.0080	1,980,160	2,000,000	1,999,086	0	895	0	0	4.200	4.248	MN	7,467	84,000	11/19/2013	11/29/2023
628530-BK-2	MYLAN INC			1	2.C FE	997,520	92.7930	927,934	1,000,000	998,496	0	236	0	0	4.550	4.581	AO	9,606	45,500	03/28/2018	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
628530-AV-9	MYLAN INC (144A)			1	2.C FE	981,160	99.9240	999,240	1,000,000	999,855	0	3,133	0	0	3.125	3.448	JJ	14,410	31,250	06/20/2016	01/15/2023
628530-AV-9	MYLAN INC (144A)			1	2.C FE	963,930	99.9240	999,240	1,000,000	999,778	0	5,033	0	0	3.125	3.644	JJ	14,410	31,250	12/11/2014	01/15/2023
631005-BH-7	NARRAGANSETT ELECTRIC (144A)			1	1.G FE	3,010,980	93.7150	2,811,450	3,000,000	3,006,485	0	(1,065)	0	0	3.919	3.874	FA	48,988	117,570	07/25/2018	08/01/2028
636180-BL-4	NATIONAL FUEL GAS			1	2.C FE	1,396,262	99.7350	1,396,290	1,400,000	1,399,816	0	378	0	0	3.750	3.782	MS	17,500	52,500	02/12/2013	03/01/2023
636180-BN-0	NATIONAL FUEL GAS LS:214K			1	2.C FE	1,986,340	92.4650	1,849,300	2,000,000	1,992,769	0	1,351	0	0	3.950	4.034	MS	23,261	79,000	09/18/2017	09/15/2027
637417-AH-9	NATIONAL RETAIL PROPERTIES INC			1	2.A FE	501,177	96.1980	453,093	471,000	480,861	0	(3,550)	0	0	4.000	3.162	MN	2,407	18,840	10/17/2016	11/15/2025
637417-AH-9	NATIONAL RETAIL PROPERTIES INC			1	2.A FE	1,995,180	96.1980	1,923,960	2,000,000	1,998,366	0	502	0	0	4.000	4.029	MN	10,222	80,000	10/14/2015	11/15/2025
637417-AJ-5	NATIONAL RETAIL PROPERTIES INC			1	2.A FE	988,970	93.4200	934,200	1,000,000	995,138	0	1,118	0	0	3.600	3.733	JD	1,600	36,000	12/05/2016	12/15/2026
637417-AK-2	NATIONAL RETAIL PROPERTIES INC			1	2.A FE	995,930	90.8590	908,590	1,000,000	997,866	0	395	0	0	3.500	3.548	AO	7,389	35,000	09/06/2017	10/15/2027
637432-MV-4	NATIONAL RURAL UTILITIES			1	1.E FE	4,996,150	98.6740	4,933,700	5,000,000	4,999,480	0	426	0	0	3.400	3.409	MN	21,722	170,000	10/29/2013	11/15/2023
637432-ND-3	NATIONAL RURAL UTILITIES			1	1.E FE	999,390	96.0620	960,620	1,000,000	999,848	0	65	0	0	2.850	2.857	JJ	12,192	28,500	01/20/2015	01/27/2025
637432-NG-6	NATIONAL RURAL UTILITIES			1	1.E FE	2,992,860	95.4400	2,863,200	3,000,000	2,997,657	0	748	0	0	3.250	3.278	MN	16,250	97,500	10/20/2015	11/01/2025
637432-NJ-0	NATIONAL RURAL UTILITIES			1	1.E FE	997,270	99.7980	997,980	1,000,000	999,914	0	403	0	0	2.700	2.743	FA	10,200	27,000	02/03/2016	02/15/2023
637432-NP-6	NATIONAL RURAL UTILITIES			1	1.E FE	997,060	92.7640	927,640	1,000,000	998,352	0	287	0	0	3.400	3.435	FA	13,600	34,000	01/31/2018	02/07/2028
64083Y-AA-9	NESCO HOLDINGS II INC (144A)			1	4.C FE	1,560,000	87.6300	1,314,450	1,500,000	1,314,450	(224,591)	(12,364)	0	0	5.500	4.512	AO	17,417	82,500	10/01/2021	04/15/2029
64083Y-AA-9	NESCO HOLDINGS II INC (144A)			1	4.C FE	1,036,250	87.6300	876,300	1,000,000	876,300	(149,762)	(7,198)	0	0	5.500	4.633	AO	11,611	55,000	07/22/2021	04/15/2029
64083Y-AA-9	NESCO HOLDINGS II INC (144A)			1	4.C FE	722,750	87.6300	613,410	700,000	613,410	(102,155)	(4,290)	0	0	5.500	4.759	AO	8,128	38,500	04/16/2021	04/15/2029
64083Y-AA-9	NESCO HOLDINGS II INC (144A)			1	4.C FE	1,351,969	87.6300	1,148,829	1,311,000	1,148,829	(190,202)	(7,722)	0	0	5.500	4.787	AO	15,222	72,105	04/15/2021	04/15/2029
64083Y-AA-9	NESCO HOLDINGS II INC (144A)			1	4.C FE	1,020,000	87.6300	876,300	1,000,000	876,300	(138,700)	(4,121)	0	0	5.500	4.997	AO	11,611	55,000	10/14/2021	04/15/2029
64083Y-AA-9	NESCO HOLDINGS II INC (144A)			1	4.C FE	100,000	87.6300	87,630	100,000	87,630	(12,370)	0	0	0	5.500	5.500	AO	1,161	5,500	03/17/2021	04/15/2029
64083Y-AA-9	NESCO HOLDINGS II INC (144A)			1	4.C FE	995,000	87.6300	876,300	1,000,000	876,300	(119,204)	504	0	0	5.500	5.583	AO	11,611	55,000	02/03/2022	04/15/2029
64083Y-AA-9	NESCO HOLDINGS II INC (144A)			1	4.C FE	1,451,250	87.6300	1,314,450	1,500,000	1,314,450	(140,793)	3,993	0	0	5.500	6.076	AO	17,417	82,500	04/08/2022	04/15/2029
64083Y-AA-9	NESCO HOLDINGS II INC (144A)			1	4.C FE	435,000	87.6300	438,150	500,000	438,150	(19)	3,169	0	0	5.500	8.040	AO	5,806	13,750	07/26/2022	04/15/2029
64083Y-AA-9	NESCO HOLDINGS II INC (144A)			1	4.C FE	855,000	87.6300	876,300	1,000,000	857,195	0	2,195	0	0	5.500	8.473	AO	11,611	0	11/09/2022	04/15/2029
641062-AF-1	NESTLE HOLDINGS INC (144A) LS:1.4M		C	1	1.D FE	4,975,900	95.3950	4,769,750	5,000,000	4,984,935	0	2,289	0	0	3.625	3.653	MS	48,837	181,250	09/17/2018	09/24/2028
641062-AT-1	NESTLE HOLDINGS INC (144A)		C	1	1.D FE	4,982,600	78.4050	3,920,250	5,000,000	4,986,081	0	1,705	0	0	1.250	1.288	MS	18,403	62,500	12/08/2020	09/15/2030
641062-AX-2	NESTLE HOLDINGS INC (144A) LS:1.3M		C	1	1.D FE	3,017,100	80.7450	2,422,350	3,000,000	3,014,982	0	(1,626)	0	0	1.875	1.810	MS	16,719	56,250	09/16/2021	09/14/2031
641062-AX-2	NESTLE HOLDINGS INC (144A) LS:4.4M		C	1	1.D FE	10,000,000	80.7450	8,074,500	10,000,000	10,000,000	0	0	0	0	1.875	1.875	MS	55,729	187,500	09/07/2021	09/14/2031
641062-AX-2	NESTLE HOLDINGS INC (144A) LS:2.2M		C	1	1.D FE	4,943,100	80.7450	4,037,250	5,000,000	4,949,458	0	5,260	0	0	1.875	2.001	MS	27,865	93,750	10/07/2021	09/14/2031
641062-BC-7	NESTLE HOLDINGS INC (144A) LS:2.7M		C	2	1.D FE	9,991,300	97.7030	9,770,300	10,000,000	9,991,080	0	(220)	0	0	4.250	4.264	AO	127,500	0	09/06/2022	10/01/2029
641423-CC-0	NEVADA POWER CO			1	1.F FE	4,980,800	94.2080	4,710,400	5,000,000	4,986,948	0	1,768	0	0	3.700	3.746	MN	30,833	185,000	01/28/2019	05/01/2029
641423-CD-8	NEVADA POWER CO			1	1.F FE	2,992,200	84.0650	2,521,950	3,000,000	2,994,140	0	716	0	0	2.400	2.429	MN	12,000	72,000	01/28/2020	05/01/2030
64952W-CN-1	NEW YORK LIFE GLOBAL FUNDING (144A)				1.A FE	999,120	97.8320	978,320	1,000,000	999,848	0	133	0	0	2.900	2.914	JJ	13,211	29,000	01/09/2017	01/17/2024
64952W-CN-1	NEW YORK LIFE GLOBAL FUNDING (144A)				1.A FE	5,430,264	97.8320	5,478,592	5,600,000	5,565,492	0	31,833	0	0	2.900	3.505	JJ	73,982	162,400	06/25/2018	01/17/2024
64952W-CX-9	NEW YORK LIFE GLOBAL FUNDING (144A)				1.A FE	1,984,100	92.1440	1,842,880	2,000,000	1,991,394	0	1,558	0	0	3.000	3.093	JJ	28,500	60,000	01/03/2018	01/10/2028
64952W-DG-5	NEW YORK LIFE GLOBAL FUNDING (144A)				1.A FE	4,996,550	97.3630	4,868,150	5,000,000	4,998,940	0	708	0	0	2.875	2.890	AO	32,344	143,750	04/03/2019	04/10/2024
64952W-EG-4	NEW YORK LIFE GLOBAL FUNDING (144A)				1.A FE	9,996,400	78.6400	7,864,000	10,000,000	9,996,780	0	335	0	0	1.850	1.853	FA	77,083	183,972	07/29/2021	08/01/2031
651229-AW-6	NEWELL BRANDS INC			1	3.A FE	1,031,250	94.2990	942,990	1,000,000	942,990	(73,227)	(5,000)	0	0	4.450	3.856	AO	11,125	45,750	11/12/2019	04/01/2026
651229-AW-6	NEWELL BRANDS INC			1	3.A FE	1,026,960	94.2990	942,990	1,000,000	942,990	(66,396)	(2,888)	0	0	4.450	3.866	AO	11,125	45,750	03/24/2016	04/01/2026
651229-AW-6	NEWELL BRANDS INC			1	3.A FE	997,980	94.2990	942,990	1,000,000	942,990	(56,200)	211	0	0	4.450	4.225	AO	11,125	45,750	03/18/2016	04/01/2026
651229-BC-9	NEWELL BRANDS INC			1	3.A FE	250,000	99.3800	248,450	250,000	248,450	(1,550)	0	0	0	6.375	6.375	MS	4,737	0	09/09/2022	09/15/2027
651229-BD-7	NEWELL BRANDS INC			1	3.A FE	250,000	98.9710	247,428	250,000	247,428	(2,573)	0	0	0	6.625	6.625	MS	4,923	0	09/09/2022	09/15/2029
651229-BD-7	NEWELL BRANDS INC			1	3.A FE	996,250	98.9710	989,710	1,000,000	989,710	(6,529)	(11)	0	0	6.625	6.692	MS	19,691	0	09/20/2022	09/15/2029
62927#-AA-4	NFL VENTURES LP			1	1.E FE	12,401,815	96.3540	11,297,871	11,725,378	12,197,081	0	(70,486)	0	0	3.860	2.575	OCT	95,549	452,600	01/07/2020	10/15/2028
65364U-AK-2	NIAGARA MOHAWK POWER (144A)		C	1	2.A FE	1,999,980	96.1370	1,922,740	2,000,000	2,000,000	0	0	0	0	3.508	3.508	AO	17,540	70,160	09/22/2014	10/01/2024
65364U-AL-0	NIAGARA MOHAWK POWER (144A)		C	1	2.A FE	2,999,970	92.3740	2,771,220	3,000,000	3,000,000	0	0	0	0	4.278	4.278	JD	5,704	128,340	11/29/2018	12/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
654106-AC-7	NIKE INC			1	1.E FE	235,146	99.2260	233,181	235,000	235,000	0	(16)	0	0	2.250	2.125	MN	881	5,288	04/26/2013	05/01/2023
654106-AC-7	NIKE INC			1	1.E FE	998,300	99.2260	992,260	1,000,000	999,909	0	171	0	0	2.250	2.269	MN	3,750	22,500	04/23/2013	05/01/2023
654106-AC-7	NIKE INC			1	1.E FE	168,070	99.2260	173,646	175,000	174,689	0	891	0	0	2.250	2.777	MN	656	3,938	11/03/2014	05/01/2023
654106-AC-7	NIKE INC			1	1.E FE	21,857	99.2260	22,822	23,000	22,950	0	143	0	0	2.250	2.894	MN	86	518	07/14/2014	05/01/2023
654106-AC-7	NIKE INC			1	1.E FE	3,073,458	99.2260	3,141,495	3,166,000	3,158,255	0	22,307	0	0	2.250	2.980	MN	11,873	71,235	01/14/2019	05/01/2023
654106-AC-7	NIKE INC			1	1.E FE	928,950	99.2260	992,260	1,000,000	997,019	0	8,597	0	0	2.250	3.142	MN	3,750	22,500	02/03/2014	05/01/2023
654106-AF-0	NIKE INC			1	1.E FE	1,000,080	92.3610	923,610	1,000,000	1,000,035	0	(9)	0	0	2.375	2.374	MN	3,958	23,750	10/19/2016	11/01/2026
654106-AF-0	NIKE INC			1	1.E FE	1,997,160	92.3610	1,847,220	2,000,000	1,998,803	0	287	0	0	2.375	2.391	MN	7,917	47,500	10/18/2016	11/01/2026
654106-AF-0	NIKE INC			1	1.E FE	950,350	92.3610	923,610	1,000,000	978,324	0	5,258	0	0	2.375	2.977	MN	3,958	23,750	04/13/2017	11/01/2026
654106-AF-0	NIKE INC			1	1.E FE	3,002,701	92.3610	3,043,295	3,295,000	3,151,140	0	34,382	0	0	2.375	3.604	MN	13,043	78,256	05/23/2018	11/01/2026
654106-AK-9	NIKE INC			1	1.E FE	3,357,870	89.6030	2,688,090	3,000,000	3,283,626	0	(38,331)	0	0	2.850	1.424	MS	22,325	85,500	01/14/2021	03/27/2030
654106-AK-9	NIKE INC			1	1.E FE	5,319,100	89.6030	4,480,150	5,000,000	5,258,207	0	(34,022)	0	0	2.850	2.053	MS	37,208	142,500	03/10/2021	03/27/2030
654106-AK-9	NIKE INC			1	1.E FE	4,506,329	89.6030	4,352,914	4,858,000	4,524,517	0	18,188	0	0	2.850	3.948	MS	36,152	69,227	07/13/2022	03/27/2030
65473Q-BE-2	NISOURCE FINANCE CORP			1	2.B FE	1,015,260	94.3460	943,460	1,000,000	1,007,079	0	(1,576)	0	0	3.490	3.305	MN	4,459	34,900	05/31/2017	05/15/2027
65473Q-BE-2	NISOURCE FINANCE CORP			1	2.B FE	1,011,830	94.3460	943,460	1,000,000	1,005,813	0	(1,293)	0	0	3.490	3.338	MN	4,459	34,900	01/09/2018	05/15/2027
65473Q-BE-2	NISOURCE FINANCE CORP			1	2.B FE	1,999,680	94.3460	1,886,920	2,000,000	1,999,782	0	34	0	0	3.490	3.492	MN	8,919	69,800	05/11/2017	05/15/2027
655844-BL-1	NORFOLK SOUTHERN CORP			1	2.A FE	1,442,431	99.8720	1,448,144	1,450,000	1,449,794	0	1,157	0	0	2.903	2.987	FA	15,902	42,094	03/21/2016	02/15/2023
655844-BL-1	NORFOLK SOUTHERN CORP			1	2.A FE	951,370	99.8720	998,720	1,000,000	999,201	0	5,966	0	0	2.903	3.521	FA	10,967	29,030	10/28/2013	02/15/2023
655844-BP-2	NORFOLK SOUTHERN CORP			1	2.A FE	1,549,117	99.0370	1,535,074	1,550,000	1,549,886	0	87	0	0	3.850	3.856	JJ	27,517	59,675	11/18/2013	01/15/2024
655844-BS-6	NORFOLK SOUTHERN CORP			1	2.A FE	986,010	93.6760	936,760	1,000,000	993,906	0	1,644	0	0	2.900	3.087	JD	1,289	29,000	11/20/2017	06/15/2026
655844-BT-4	NORFOLK SOUTHERN CORP			1	2.A FE	1,996,940	93.1090	1,862,180	2,000,000	1,998,493	0	306	0	0	3.150	3.168	JD	5,250	63,000	05/22/2017	06/01/2027
655844-BT-4	NORFOLK SOUTHERN CORP			1	2.A FE	1,186,742	93.1090	1,154,552	1,240,000	1,212,074	0	5,713	0	0	3.150	3.707	JD	3,255	39,060	04/02/2018	06/01/2027
655844-BZ-0	NORFOLK SOUTHERN CORP			1	2.A FE	3,098,970	95.2840	2,858,520	3,000,000	3,062,379	0	(10,499)	0	0	3.800	3.371	FA	47,500	114,000	04/29/2019	08/01/2028
655844-BZ-0	NORFOLK SOUTHERN CORP			1	2.A FE	3,012,330	95.2840	2,858,520	3,000,000	3,007,369	0	(1,217)	0	0	3.800	3.749	FA	47,500	114,000	08/27/2018	08/01/2028
655844-CA-4	NORFOLK SOUTHERN CORP			1	2.A FE	2,993,580	96.8940	2,906,820	3,000,000	2,997,366	0	930	0	0	3.650	3.685	FA	45,625	109,500	07/30/2018	08/01/2025
655844-CE-6	NORFOLK SOUTHERN CORP			1	2.A FE	2,989,230	85.9690	2,579,070	3,000,000	2,992,288	0	1,012	0	0	2.550	2.591	MN	12,750	76,500	10/24/2019	11/01/2029
655844-CK-2	NORFOLK SOUTHERN CORP LS:900K	LS		1	2.A FE	3,004,170	82.4520	2,473,560	3,000,000	3,003,544	0	(392)	0	0	2.300	2.283	MN	8,817	69,000	06/02/2021	05/15/2031
655844-CK-2	NORFOLK SOUTHERN CORP LS:2.1M	LS		1	2.A FE	5,619,810	82.4520	5,771,640	7,000,000	5,652,197	0	32,387	0	0	2.300	5.160	MN	20,572	80,500	09/28/2022	05/15/2031
655844-CM-8	NORFOLK SOUTHERN CORP LS:5.0M	LS		2	2.A FE	5,999,940	85.6550	5,139,300	6,000,000	6,000,000	0	60	0	0	3.000	2.999	MS	53,000	100,000	02/15/2022	03/15/2032
665228-F#-4	NORTHERN ILLINOIS GAS COMPANY			1	1.D	16,000,000	84.4370	13,509,920	16,000,000	16,000,000	0	0	0	0	2.600	2.600	FA	157,156	416,000	08/14/2019	08/30/2029
665772-BN-8	NORTHERN STATES POWER - MN				1.F FE	1,083,024	106.0820	954,738	900,000	969,995	0	(26,190)	0	0	7.125	3.833	JJ	32,063	64,125	05/16/2018	07/01/2025
665772-BN-8	NORTHERN STATES POWER - MN				1.F FE	733,885	106.0820	647,100	610,000	657,380	0	(17,727)	0	0	7.125	3.837	JJ	21,731	43,463	05/16/2018	07/01/2025
665772-CK-3	NORTHERN STATES POWER - MN			1	1.F FE	1,996,340	99.1270	1,982,540	2,000,000	1,999,781	0	376	0	0	2.600	2.621	MN	6,644	52,000	05/13/2013	05/15/2023
665772-CT-4	NORTHERN STATES POWER - MN			1	1.E FE	4,636,334	83.2900	3,798,024	4,560,000	4,623,668	0	(7,422)	0	0	2.250	2.055	AO	25,650	102,600	04/19/2021	04/01/2031
665772-CT-4	NORTHERN STATES POWER - MN			1	1.E FE	4,724,075	83.2900	3,881,314	4,660,000	4,713,692	0	(6,127)	0	0	2.250	2.090	AO	26,213	104,850	04/14/2021	04/01/2031
665789-AY-9	NORTHERN STATES POWER - WI			1	1.E FE	1,000,070	97.8500	978,500	1,000,000	999,998	0	(28)	0	0	3.300	3.298	JD	1,467	33,000	03/28/2018	06/15/2024
665789-AY-9	NORTHERN STATES POWER - WI			1	1.E FE	1,992,940	97.8500	1,957,000	2,000,000	1,998,794	0	781	0	0	3.300	3.342	JD	2,933	66,000	06/16/2014	06/15/2024
665859-AT-1	NORTHERN TRUST CORP			2	1.E FE	2,996,250	95.1730	2,855,190	3,000,000	2,997,672	0	357	0	0	3.650	3.665	FA	45,017	109,500	07/31/2018	08/03/2028
666807-BG-6	NORTHROP GRUMMAN CORP			1	2.A FE	938,033	99.3800	899,389	905,000	907,514	0	(4,240)	0	0	3.250	2.764	FA	12,255	29,413	02/04/2015	08/01/2023
666807-BG-6	NORTHROP GRUMMAN CORP			1	2.A FE	989,840	99.3800	993,800	1,000,000	999,225	0	1,262	0	0	3.250	3.382	FA	13,542	32,500	07/31/2014	08/01/2023
666807-BG-6	NORTHROP GRUMMAN CORP			1	2.A FE	1,765,531	99.3800	1,778,902	1,790,000	1,788,161	0	3,011	0	0	3.250	3.426	FA	24,240	58,175	06/24/2014	08/01/2023
666807-BG-6	NORTHROP GRUMMAN CORP			1	2.A FE	313,411	99.3800	318,016	320,000	319,442	0	919	0	0	3.250	3.551	FA	4,333	10,400	09/02/2015	08/01/2023
666807-BG-6	NORTHROP GRUMMAN CORP			1	2.A FE	61,998	99.3800	64,597	65,000	64,781	0	361	0	0	3.250	3.835	FA	880	2,113	01/29/2014	08/01/2023
666807-BG-6	NORTHROP GRUMMAN CORP			1	2.A FE	927,110	99.3800	993,800	1,000,000	994,802	0	8,586	0	0	3.250	4.157	FA	13,542	32,500	09/11/2013	08/01/2023
666807-BK-7	NORTHROP GRUMMAN CORP			1	2.A FE	1,003,290	93.8970	938,970	1,000,000	1,001,480	0	(354)	0	0	3.200	3.159	FA	13,333	32,000	04/25/2017	02/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
666807-BK-7	NORTHROP GRUMMAN CORP			1	2.A FE	998,390	93.8970	938,970	1,000,000	999,299	0	154	0	0	3.200	3.218	FA	13,333	32,000	11/28/2016	02/01/2027
666807-BK-7	NORTHROP GRUMMAN CORP			1	2.A FE	979,240	93.8970	938,970	1,000,000	990,685	0	2,086	0	0	3.200	3.446	FA	13,333	32,000	01/25/2017	02/01/2027
666807-BM-3	NORTHROP GRUMMAN CORP			1	2.A FE	3,045,540	95.9770	2,879,310	3,000,000	3,016,760	0	(8,600)	0	0	2.930	2.623	JJ	40,532	87,900	07/16/2019	01/15/2025
666807-BM-3	NORTHROP GRUMMAN CORP			1	2.A FE	1,907,360	95.9770	1,919,540	2,000,000	1,968,230	0	14,716	0	0	2.930	3.746	JJ	27,021	58,600	08/03/2018	01/15/2025
666807-BN-1	NORTHROP GRUMMAN CORP			1	2.A FE	1,998,940	92.4000	1,848,000	2,000,000	1,999,520	0	83	0	0	3.250	3.255	JJ	29,972	65,000	10/10/2017	01/15/2028
666807-BN-1	NORTHROP GRUMMAN CORP			1	2.A FE	953,040	92.4000	924,000	1,000,000	973,594	0	4,664	0	0	3.250	3.831	JJ	14,986	32,500	04/18/2018	01/15/2028
666807-BS-0	NORTHROP GRUMMAN CORP			1	2.A FE	8,285,216	96.2060	6,473,702	6,729,000	7,946,970	0	(160,619)	0	0	4.400	1.679	MN	49,346	296,076	11/12/2020	05/01/2030
666807-BW-1	NORTHROP GRUMMAN CORP			1	2.A FE	3,875,790	107.7150	3,231,450	3,000,000	3,457,140	0	(136,222)	0	0	7.875	2.810	MS	78,750	236,250	10/30/2019	03/01/2026
66765R-CA-2	NORTHWEST NATURAL GAS CO			1	1.F FE	1,000,000	98.7900	987,900	1,000,000	1,000,000	0	0	0	0	3.542	3.542	FA	12,987	35,420	08/14/2013	08/19/2023
66775V-AB-1	NORTHWEST PIPELINE CORP			1	2.A FE	1,020,270	94.6960	946,960	1,000,000	1,009,756	0	(2,221)	0	0	4.000	3.735	AO	10,000	40,000	11/22/2017	04/01/2027
66775V-AB-1	NORTHWEST PIPELINE CORP			1	2.A FE	996,410	94.6960	946,960	1,000,000	998,248	0	360	0	0	4.000	4.044	AO	10,000	40,000	03/29/2017	04/01/2027
66775V-AB-1	NORTHWEST PIPELINE CORP			1	2.A FE	2,956,740	94.6960	2,840,880	3,000,000	2,976,481	0	4,923	0	0	4.000	4.201	AO	30,000	120,000	08/21/2018	04/01/2027
66815L-2D-0	NORTHWESTERN MUTUAL GLOBAL (144A)				1.A FE	2,502,475	84.6830	2,117,075	2,500,000	2,501,921	0	(338)	0	0	1.700	1.684	JD	3,542	42,500	05/25/2021	06/01/2028
66815L-2K-4	NORTHWESTERN MUTUAL GLOBAL (144A)				1.A FE	10,028,100	97.5290	9,752,900	10,000,000	10,026,031	0	(2,069)	0	0	4.350	4.286	MS	128,083	0	09/12/2022	09/15/2027
668444-AC-6	NORTHWESTERN UNIVERSITY			1	1.B FE	9,170,100	96.0650	9,606,500	10,000,000	9,174,493	0	4,393	0	0	4.643	5.283	JD	38,692	232,150	10/19/2022	12/01/2044
66989H-AG-3	NOVARTIS CAPITAL		C	1	1.D FE	3,971,480	98.0210	3,920,840	4,000,000	3,995,543	0	3,088	0	0	3.400	3.483	MN	20,778	136,000	02/18/2014	05/06/2024
66989H-AJ-7	NOVARTIS CAPITAL		C	1	1.D FE	4,950,500	95.9670	4,798,350	5,000,000	4,984,007	0	5,183	0	0	3.000	3.116	MN	17,083	150,000	11/17/2015	11/20/2025
66989H-AN-8	NOVARTIS CAPITAL		C	1	1.D FE	1,554,057	94.9120	1,459,747	1,538,000	1,545,839	0	(1,757)	0	0	3.100	2.968	MN	5,827	47,678	01/16/2018	05/17/2027
66989H-AN-8	NOVARTIS CAPITAL		C	1	1.D FE	991,090	94.9120	949,120	1,000,000	995,801	0	875	0	0	3.100	3.203	MN	3,789	31,000	02/14/2017	05/17/2027
66989H-AN-8	NOVARTIS CAPITAL		C	1	1.D FE	976,010	94.9120	949,120	1,000,000	988,630	0	2,366	0	0	3.100	3.381	MN	3,789	31,000	03/14/2017	05/17/2027
66989H-AR-9	NOVARTIS CAPITAL		C	1	1.D FE	4,993,450	85.2960	4,264,800	5,000,000	4,995,062	0	582	0	0	2.200	2.214	FA	41,861	110,000	02/11/2020	08/14/2030
67021C-AK-3	NSTAR ELECTRIC CO			1	1.F FE	1,990,380	94.6780	1,893,560	2,000,000	1,996,850	0	1,012	0	0	3.250	3.307	MN	8,306	65,000	11/13/2015	11/15/2025
67021C-AM-9	NSTAR ELECTRIC CO			1	1.F FE	999,240	93.9440	939,440	1,000,000	999,611	0	76	0	0	3.200	3.209	MN	4,089	32,000	05/10/2017	05/15/2027
67021C-AM-9	NSTAR ELECTRIC CO			1	1.F FE	4,836,050	93.9440	4,697,200	5,000,000	4,907,710	0	19,101	0	0	3.200	3.660	MN	20,444	160,000	01/16/2019	05/15/2027
67021C-AN-7	NSTAR ELECTRIC CO			1	1.F FE	2,670,596	91.2390	2,301,048	2,522,000	2,623,960	0	(15,209)	0	0	3.250	2.533	MN	10,473	81,965	11/06/2019	05/15/2029
670346-AP-0	NUCOR CORP			1	1.G FE	3,024,377	94.6530	2,853,788	3,015,000	3,020,364	0	(934)	0	0	3.950	3.911	MN	19,849	119,093	05/30/2018	05/01/2028
670346-AP-0	NUCOR CORP			1	1.G FE	1,997,040	94.6530	1,893,060	2,000,000	1,998,199	0	283	0	0	3.950	3.968	MN	13,167	79,000	04/23/2018	05/01/2028
670346-AP-0	NUCOR CORP			1	1.G FE	1,996,880	94.6530	1,893,060	2,000,000	1,998,103	0	299	0	0	3.950	3.969	MN	13,167	79,000	04/24/2018	05/01/2028
670346-AV-7	NUCOR CORP			1	2.A FE	5,004,650	85.0380	4,251,900	5,000,000	5,004,251	0	(399)	0	0	3.125	3.114	AO	39,063	86,806	03/03/2022	04/01/2032
670346-AY-1	NUCOR CORP			1	2.A FE	2,995,200	97.7130	2,931,390	3,000,000	2,995,606	0	406	0	0	4.300	4.335	MN	13,617	64,500	05/18/2022	05/23/2027
67080L-AA-3	NUVEEN LLC (144A)			1	1.C FE	4,755,197	93.0720	4,047,701	4,349,000	4,611,931	0	(42,897)	0	0	4.000	2.822	MN	28,993	173,960	07/15/2019	11/01/2028
67080L-AA-3	NUVEEN LLC (144A)			1	1.C FE	1,030,000	93.0720	930,720	1,000,000	1,018,798	0	(2,986)	0	0	4.000	3.625	MN	6,667	40,000	01/14/2019	11/01/2028
67080L-AA-3	NUVEEN LLC (144A)			1	1.C FE	514,550	93.0720	465,360	500,000	509,120	0	(1,448)	0	0	4.000	3.636	MN	3,333	20,000	01/14/2019	11/01/2028
67080L-AA-3	NUVEEN LLC (144A)			1	1.C FE	3,326,872	93.0720	3,010,879	3,235,000	3,292,699	0	(9,158)	0	0	4.000	3.644	MN	21,567	129,400	01/23/2019	11/01/2028
67080L-AA-3	NUVEEN LLC (144A)			1	1.C FE	2,982,090	93.0720	2,792,160	3,000,000	2,988,596	0	1,680	0	0	4.000	4.073	MN	20,000	120,000	10/17/2018	11/01/2028
67080L-AA-3	NUVEEN LLC (144A)			1	1.C FE	4,894,750	93.0720	4,653,600	5,000,000	4,901,620	0	6,870	0	0	4.000	4.385	MN	33,333	100,000	07/11/2022	11/01/2028
67066G-AM-6	NVIDIA CORP			1	1.F FE	16,946,110	85.5680	14,546,560	17,000,000	16,957,488	0	7,393	0	0	1.550	1.598	JD	11,711	263,500	06/14/2021	06/15/2028
67066G-AN-4	NVIDIA CORP			1	1.F FE	2,009,180	80.3440	1,606,880	2,000,000	2,008,016	0	(891)	0	0	2.000	1.947	JD	1,778	40,000	08/26/2021	06/15/2031
67066G-AN-4	NVIDIA CORP			1	1.F FE	5,019,950	80.3440	4,017,200	5,000,000	5,017,392	0	(1,931)	0	0	2.000	1.953	JD	4,444	100,000	08/26/2021	06/15/2031
649840-CQ-6	NY STATE ELECTRIC & GAS (144A)			1	1.G FE	2,362,652	94.1300	2,164,990	2,300,000	2,333,844	0	(8,635)	0	0	3.250	2.825	JD	6,229	74,750	07/16/2019	12/01/2026
649840-CQ-6	NY STATE ELECTRIC & GAS (144A)			1	1.G FE	1,024,110	94.1300	941,300	1,000,000	1,010,607	0	(2,698)	0	0	3.250	2.943	JD	2,708	32,500	08/29/2017	12/01/2026
649840-CQ-6	NY STATE ELECTRIC & GAS (144A)			1	1.G FE	992,820	94.1300	941,300	1,000,000	996,885	0	728	0	0	3.250	3.335	JD	2,708	32,500	11/21/2016	12/01/2026
649840-CT-0	NY STATE ELECTRIC & GAS (144A)			1	1.G FE	4,967,850	78.1830	3,909,150	5,000,000	4,971,442	0	2,930	0	0	2.150	2.221	AO	26,875	109,590	09/27/2021	10/01/2031
67103H-AD-9	O'REILLY AUTOMOTIVE INC			1	2.A FE	51,383	99.4780	49,739	50,000	50,041	0	(199)	0	0	3.850	3.442	JD	86	1,925	06/01/2015	06/15/2023
67103H-AD-9	O'REILLY AUTOMOTIVE INC			1	2.A FE	1,009,460	99.4780	994,780	1,000,000	1,000,279	0	(1,420)	0	0	3.850	3.707	JD	1,711	38,500	07/15/2015	06/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67103H-AE-7	O'REILLY AUTOMOTIVE INC			2	2.A FE	998,320	96.1710	961,710	1,000,000	999,361	0	174	0	0	3.550	3.570	MS	10,453	35,500	03/01/2016	03/15/2026
67103H-AF-4	O'REILLY AUTOMOTIVE INC			1	2.A FE	998,400	94.4100	944,100	1,000,000	999,155	0	156	0	0	3.600	3.619	MS	12,000	36,000	08/10/2017	09/01/2027
67103H-AG-2	O'REILLY AUTOMOTIVE INC			1	2.B FE	2,991,960	97.2660	2,917,980	3,000,000	2,995,174	0	758	0	0	4.350	4.383	JD	10,875	130,500	05/10/2018	06/01/2028
674599-DB-8	OCCIDENTAL PETROLEUM			1	3.A FE	2,691,659	102.0740	2,355,868	2,308,000	2,355,868	(78,711)	(81,121)	0	0	6.950	3.177	JJ	80,203	160,406	09/18/2019	07/01/2024
81618T-AC-4	OFFICE PPTY INCOME TRUST			1	3.A FE	994,750	90.6870	1,042,901	1,150,000	1,000,100	0	5,350	0	0	4.500	11.728	FA	21,563	0	11/29/2022	02/01/2025
677347-CH-7	OHIO EDISON			1	2.A FE	4,989,550	99.4020	4,970,100	5,000,000	4,989,305	0	(245)	0	0	5.500	5.528	JJ	71,806	0	09/22/2022	01/15/2033
677415-CT-6	OHIO POWER CO			1	1.G FE	9,984,300	77.6140	7,761,400	10,000,000	9,987,222	0	1,472	0	0	1.625	1.642	JJ	74,931	162,500	01/05/2021	01/15/2031
677415-CT-6	OHIO POWER CO			1	1.G FE	4,977,000	77.6140	3,880,700	5,000,000	4,981,258	0	2,159	0	0	1.625	1.675	JJ	37,465	81,250	01/06/2021	01/15/2031
677415-CT-6	OHIO POWER CO			1	1.G FE	1,987,340	77.6140	1,552,280	2,000,000	1,989,664	0	1,190	0	0	1.625	1.694	JJ	14,986	32,500	01/11/2021	01/15/2031
67777L-AD-5	OI EUROPEAN GROUP BV (144A)			1	3.C FE	2,000,000	87.7140	1,754,280	2,000,000	1,754,280	(245,720)	0	0	0	4.750	4.750	FA	35,625	70,986	11/08/2021	02/15/2030
678858-BT-7	OKLAHOMA GAS & ELECTRIC			1	1.G FE	4,990,550	93.7090	4,685,450	5,000,000	4,994,065	0	903	0	0	3.800	3.823	FA	71,778	190,000	08/14/2018	08/15/2028
68233J-AZ-7	ONCOR ELECTRIC DELIVERY			1	1.F FE	997,240	96.0930	960,930	1,000,000	999,281	0	293	0	0	2.950	2.982	AO	7,375	29,500	03/19/2015	04/01/2025
68233J-AZ-7	ONCOR ELECTRIC DELIVERY			1	1.F FE	806,746	96.0930	811,025	844,000	829,925	0	5,878	0	0	2.950	3.728	AO	6,225	24,898	10/24/2018	04/01/2025
68233J-BH-6	ONCOR ELECTRIC DELIVERY			1	1.F FE	2,874,584	94.4870	2,437,773	2,580,000	2,773,997	0	(31,999)	0	0	3.700	2.268	MN	12,198	95,460	10/09/2019	11/15/2028
68233J-BH-6	ONCOR ELECTRIC DELIVERY			1	1.F FE	5,738,817	94.4870	5,385,778	5,700,000	5,723,311	0	(3,667)	0	0	3.700	3.619	MN	26,948	210,900	08/10/2018	11/15/2028
68233J-BH-6	ONCOR ELECTRIC DELIVERY			1	1.F FE	4,997,650	94.4870	4,724,367	5,000,000	4,998,269	0	235	0	0	3.700	3.706	MN	23,639	185,000	08/07/2018	11/15/2028
68233J-BK-9	ONCOR ELECTRIC DELIVERY			1	1.F FE	2,530,820	103.9380	2,078,765	2,000,000	2,358,684	0	(55,209)	0	0	5.750	2.491	MS	33,861	115,000	10/16/2019	03/15/2029
68233J-BM-5	ONCOR ELECTRIC DELIVERY			1	1.F FE	4,998,800	96.7840	4,839,242	5,000,000	4,999,590	0	236	0	0	2.750	2.755	JD	11,458	137,500	05/20/2019	06/01/2024
68233J-BU-7	ONCOR ELECTRIC DELIVERY			1	1.F FE	3,140,970	87.3240	2,619,720	3,000,000	3,123,125	0	(15,877)	0	0	2.750	2.126	MN	10,542	82,500	11/10/2021	05/15/2030
68235P-AE-8	ONE GAS INC			1	1.G FE	1,001,000	98.2540	982,540	1,000,000	1,000,131	0	(131)	0	0	3.610	3.598	FA	15,042	36,100	01/14/2014	02/01/2024
68235P-AE-8	ONE GAS INC			1	1.G FE	1,000,000	98.2540	982,540	1,000,000	1,000,000	0	0	0	0	3.610	3.610	FA	15,042	36,100	01/13/2014	02/01/2024
68235P-AM-0	ONE GAS INC LS:444K	LS		1	1.G FE	4,959,850	95.0040	4,750,200	5,000,000	4,960,921	0	1,071	0	0	4.250	4.348	MS	84,410	0	08/04/2022	09/01/2032
682680-AS-2	ONEOK INC			1	2.C FE	2,043,700	94.2420	1,884,840	2,000,000	2,021,804	0	(4,599)	0	0	4.000	3.723	JJ	37,333	80,000	11/07/2017	07/13/2027
682680-AS-2	ONEOK INC			1	2.C FE	1,004,450	94.2420	942,420	1,000,000	1,002,177	0	(450)	0	0	4.000	3.945	JJ	18,667	40,000	07/11/2017	07/13/2027
682680-AU-7	ONEOK INC			1	2.C FE	2,991,810	94.5800	2,837,400	3,000,000	2,995,004	0	767	0	0	4.550	4.584	JJ	62,942	136,500	06/19/2018	07/15/2028
682680-BG-7	ONEOK INC			1	2.B FE	1,998,380	100.3010	2,006,020	2,000,000	1,998,235	0	(145)	0	0	6.100	6.111	MN	14,572	0	11/15/2022	11/15/2032
68268N-AP-8	ONEOK PARTNERS			1	2.B FE	1,070,110	98.6360	986,360	1,000,000	1,021,735	0	(10,520)	0	0	4.900	3.737	MS	14,428	49,000	01/19/2018	03/15/2025
68389X-AS-4	ORACLE CORP			1	2.B FE	1,019,890	99.2520	992,520	1,000,000	1,001,302	0	(2,375)	0	0	3.625	3.377	JJ	16,715	36,250	02/03/2014	07/15/2023
68389X-AS-4	ORACLE CORP			1	2.B FE	2,035,900	99.2520	1,985,040	2,000,000	2,002,297	0	(4,194)	0	0	3.625	3.406	JJ	33,431	72,500	10/23/2013	07/15/2023
68389X-AU-9	ORACLE CORP			1	2.B FE	1,006,920	97.6180	976,180	1,000,000	1,001,064	0	(785)	0	0	3.400	3.315	JJ	16,339	34,000	07/29/2014	07/08/2024
68389X-AU-9	ORACLE CORP			1	2.B FE	1,995,460	97.6180	1,952,360	2,000,000	1,999,196	0	500	0	0	3.400	3.427	JJ	32,678	68,000	06/30/2014	07/08/2024
68389X-BC-8	ORACLE CORP			1	2.B FE	995,430	94.9640	949,640	1,000,000	998,774	0	483	0	0	2.950	3.003	MN	3,769	29,500	04/28/2015	05/15/2025
68389X-BM-6	ORACLE CORP			1	2.B FE	996,240	92.0390	920,390	1,000,000	998,551	0	383	0	0	2.650	2.693	JJ	12,219	26,500	06/29/2016	07/15/2026
68389X-BN-4	ORACLE CORP			1	2.B FE	1,997,780	92.0150	1,840,300	2,000,000	1,998,788	0	217	0	0	3.250	3.263	MN	8,306	65,000	11/07/2017	11/15/2027
68389X-CH-6	ORACLE CORP			1	2.B FE	3,023,430	104.0330	3,120,990	3,000,000	3,022,780	0	(650)	0	0	6.150	6.010	MN	26,650	0	11/08/2022	11/09/2029
688225-AH-4	OSHKOSH CORP			1	2.B FE	2,988,720	84.5890	2,537,670	3,000,000	2,991,508	0	1,031	0	0	3.100	3.144	MS	31,000	93,000	02/11/2020	03/01/2030
688239-AF-9	OSHKOSH CORP			1	2.B FE	1,011,555	95.2210	963,637	1,012,000	1,011,711	0	38	0	0	4.600	4.605	MN	5,948	46,552	02/07/2019	05/15/2028
688239-AF-9	OSHKOSH CORP			1	2.B FE	124,880	95.2210	119,026	125,000	124,923	0	11	0	0	4.600	4.612	MN	735	5,750	02/07/2019	05/15/2028
68902V-AK-3	OTIS WORLDWIDE CORP			1	2.B FE	6,999,440	84.2410	5,896,870	7,000,000	6,999,441	0	57	0	0	2.565	2.566	FA	67,830	179,550	02/19/2020	02/15/2030
69007T-AB-0	OUTFRONT MEDIA CAP (144A)			2	4.B FE	990,000	90.1790	901,790	1,000,000	901,790	(89,582)	1,372	0	0	5.000	5.210	FA	18,889	50,000	02/04/2022	08/15/2027
69007T-AB-0	OUTFRONT MEDIA CAP (144A)			2	4.B FE	965,000	90.1790	901,790	1,000,000	901,790	(67,645)	4,435	0	0	5.000	5.760	FA	18,889	25,000	03/15/2022	08/15/2027
69007T-AB-0	OUTFRONT MEDIA CAP (144A)			2	4.B FE	315,350	90.1790	306,609	340,000	306,609	(10,137)	1,395	0	0	5.000	6.744	FA	6,422	0	08/30/2022	08/15/2027
69007T-AB-0	OUTFRONT MEDIA CAP (144A)			2	4.B FE	925,000	90.1790	901,790	1,000,000	901,790	(27,452)	4,242	0	0	5.000	6.807	FA	18,889	0	08/30/2022	08/15/2027
69007T-AC-8	OUTFRONT MEDIA CAP (144A)			1	4.B FE	500,000	82.8920	414,460	500,000	414,460	(85,045)	0	0	0	4.625	4.625	MS	6,809	23,125	11/12/2019	03/15/2030
69007T-AC-8	OUTFRONT MEDIA CAP (144A)			1	4.B FE	972,500	82.8920	828,920	1,000,000	828,920	(148,023)	2,591	0	0	4.625	5.009	MS	13,618	46,250	03/24/2021	03/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
69007T-AD-6	OUTFRONT MEDIA CAP (144A)			2	4.B FE	1,082,288	99.2240	1,076,580	1,085,000	1,076,580	(6,091)	384	0	0	6.250	6.344	JD	3,014	33,906	08/30/2022	06/15/2025
69007T-AE-4	OUTFRONT MEDIA CAP (144A)			1	4.B FE	1,000,000	83.1000	831,000	1,000,000	831,000	(169,000)	0	0	0	4.250	4.250	JJ	19,597	42,500	01/11/2021	01/15/2029
69007T-AE-4	OUTFRONT MEDIA CAP (144A)			1	4.B FE	747,188	83.1000	623,250	750,000	623,250	(124,525)	315	0	0	4.250	4.306	JJ	14,698	31,875	02/12/2021	01/15/2029
69007T-AE-4	OUTFRONT MEDIA CAP (144A)			1	4.B FE	219,688	83.1000	207,750	250,000	207,750	(14,331)	2,394	0	0	4.250	6.516	JJ	4,899	5,313	05/06/2022	01/15/2029
69007T-AE-4	OUTFRONT MEDIA CAP (144A)			1	4.B FE	1,065,625	83.1000	1,038,750	1,250,000	1,038,750	(27,459)	584	0	0	4.250	7.304	JJ	24,497	0	12/21/2022	01/15/2029
69007T-AE-4	OUTFRONT MEDIA CAP (144A)			1	4.B FE	852,500	83.1000	831,000	1,000,000	831,000	(21,704)	204	0	0	4.250	7.309	JJ	19,597	0	12/22/2022	01/15/2029
69073T-AR-4	OWENS-BROCKWAY (144A)			1	4.B FE	298,275	99.6920	297,729	298,649	297,729	(846)	77	0	0	5.875	5.903	FA	6,628	17,546	10/31/2018	08/15/2023
690872-AB-2	OWENS-BROCKWAY (144A)			1	4.B FE	2,037,500	96.0950	1,921,900	2,000,000	1,921,900	(87,268)	(4,160)	0	0	5.375	5.134	AO	22,694	107,500	12/03/2014	01/15/2025
690872-AB-2	OWENS-BROCKWAY (144A)			1	4.B FE	1,992,500	96.0950	1,921,900	2,000,000	1,921,900	(76,218)	853	0	0	5.375	5.423	AO	22,694	107,500	12/16/2014	01/15/2025
690872-AB-2	OWENS-BROCKWAY (144A)			1	4.B FE	960,000	96.0950	960,950	1,000,000	960,950	(6,822)	7,772	0	0	5.375	7.100	AO	11,347	26,875	06/15/2022	01/15/2025
690872-AB-2	OWENS-BROCKWAY (144A)			1	4.B FE	944,200	96.0950	960,950	1,000,000	951,451	0	7,251	0	0	5.375	8.001	AO	11,347	26,875	08/26/2022	01/15/2025
690742-AE-1	OWENS CORNING INC			1	2.B FE	1,961,520	98.5200	1,970,400	2,000,000	1,991,282	0	4,234	0	0	4.200	4.439	JD	7,000	84,000	11/04/2014	12/01/2024
690742-AF-8	OWENS CORNING INC			1	2.B FE	995,870	93.4820	934,820	1,000,000	998,318	0	422	0	0	3.400	3.449	FA	12,844	34,000	08/03/2016	08/15/2026
69371R-Q2-5	PACCAR FINANCIAL CORP				1.E FE	4,988,950	95.5000	4,775,000	5,000,000	4,996,221	0	2,231	0	0	2.150	2.197	FA	40,611	107,500	08/08/2019	08/15/2024
69371J-AB-0	PACCAR FINANCIAL LTD				1.D FE	1,989,868	94.3780	1,989,490	2,108,000	2,010,954	0	21,087	0	0	0.985	4.485	MN	2,674	10,382	09/07/2022	05/14/2024
69371J-AB-0	PACCAR FINANCIAL LTD	SD			1.D FE	575,816	94.3780	575,706	610,000	581,918	0	6,102	0	0	0.985	4.485	MN	774	3,004	09/07/2022	05/14/2024
694308-HP-5	PACIFIC GAS & ELECTRIC			1	2.C FE	997,340	91.7620	917,620	1,000,000	999,046	0	276	0	0	2.950	2.981	MS	9,833	29,500	02/23/2016	03/01/2026
694308-HS-9	PACIFIC GAS & ELECTRIC			1	2.C FE	991,400	89.0990	890,990	1,000,000	996,001	0	863	0	0	3.300	3.402	MS	9,717	33,000	03/08/2017	03/15/2027
694308-HW-0	PACIFIC GAS & ELECTRIC			1	2.C FE	1,994,080	88.4150	1,768,300	2,000,000	1,996,812	0	580	0	0	3.300	3.335	JD	5,500	66,000	11/27/2017	12/01/2027
694308-JK-4	PACIFIC GAS & ELECTRIC			1	2.C FE	1,046,700	88.8780	888,780	1,000,000	1,033,302	0	(5,475)	0	0	3.750	3.087	JJ	18,750	37,500	07/01/2020	07/01/2028
694308-JK-4	PACIFIC GAS & ELECTRIC			1	2.C FE	521,605	88.8780	444,390	500,000	515,424	0	(2,532)	0	0	3.750	3.135	JJ	9,375	18,750	07/01/2020	07/01/2028
694308-JL-2	PACIFIC GAS & ELECTRIC			1	2.C FE	1,046,700	94.7580	947,580	1,000,000	1,024,082	0	(9,230)	0	0	3.450	2.452	JJ	17,250	34,500	07/01/2020	07/01/2025
694308-JL-2	PACIFIC GAS & ELECTRIC			1	2.C FE	521,605	94.7580	473,790	500,000	511,149	0	(4,268)	0	0	3.450	2.525	JJ	8,625	17,250	07/01/2020	07/01/2025
6944PL-2D-0	PACIFIC LIFE GLOBAL FUNDING II (144A)				1.D FE	9,996,000	82.1390	8,213,900	10,000,000	9,997,063	0	552	0	0	1.450	1.456	JJ	64,847	145,000	01/12/2021	01/20/2028
6944PL-2D-0	PACIFIC LIFE GLOBAL FUNDING II (144A)				1.D FE	13,823,880	82.1390	11,499,460	14,000,000	13,863,409	0	25,705	0	0	1.450	1.652	JJ	90,786	203,000	06/14/2021	01/20/2028
6944PL-2H-1	PACIFIC LIFE GLOBAL FUNDING II (144A)				1.D FE	9,982,900	81.0960	8,109,600	10,000,000	9,985,768	0	2,341	0	0	1.600	1.625	MS	44,444	160,000	09/14/2021	09/21/2028
6944PL-2H-1	PACIFIC LIFE GLOBAL FUNDING II (144A)				1.D FE	4,986,850	81.0960	4,054,800	5,000,000	4,989,078	0	1,799	0	0	1.600	1.639	MS	22,222	80,000	09/20/2021	09/21/2028
6944PL-2H-1	PACIFIC LIFE GLOBAL FUNDING II (144A)				1.D FE	11,818,680	81.0960	9,731,520	12,000,000	11,849,304	0	24,741	0	0	1.600	1.832	MS	53,333	192,000	09/30/2021	09/21/2028
695114-CR-7	PACIFICORP			1	1.E FE	1,013,670	98.2920	982,920	1,000,000	1,002,584	0	(2,500)	0	0	3.600	3.335	AO	9,000	36,000	04/17/2018	04/01/2024
695114-CR-7	PACIFICORP			1	1.E FE	999,400	98.2920	982,920	1,000,000	999,875	0	65	0	0	3.600	3.607	AO	9,000	36,000	03/10/2014	04/01/2024
695114-CS-5	PACIFICORP			1	1.E FE	998,720	95.9100	959,100	1,000,000	999,643	0	135	0	0	3.350	3.365	JJ	16,750	33,500	06/16/2015	07/01/2025
695114-CU-0	PACIFICORP			1	1.E FE	3,189,210	92.2610	2,767,830	3,000,000	3,127,257	0	(18,553)	0	0	3.500	2.752	JD	4,667	105,000	07/16/2019	06/15/2029
695156-AR-0	PACKAGING CORP OF AMERICA			1	2.B FE	1,017,110	97.4910	974,910	1,000,000	1,004,241	0	(2,796)	0	0	3.650	3.349	MS	10,747	36,500	02/05/2018	09/15/2024
695156-AR-0	PACKAGING CORP OF AMERICA			1	2.B FE	997,160	97.4910	974,910	1,000,000	999,403	0	311	0	0	3.650	3.684	MS	10,747	36,500	09/02/2014	09/15/2024
695156-AT-6	PACKAGING CORP OF AMERICA			1	2.B FE	1,993,440	91.9790	1,839,580	2,000,000	1,996,450	0	642	0	0	3.400	3.439	JD	3,022	68,000	12/11/2017	12/15/2027
70109H-AL-9	PARKER-HANNIFIN CORP			1	2.A FE	205,154	96.6130	190,328	197,000	199,001	0	(1,178)	0	0	3.300	2.663	MN	722	6,501	06/13/2017	11/21/2024
70109H-AL-9	PARKER-HANNIFIN CORP			1	2.A FE	376,264	96.6130	357,468	370,000	371,288	0	(753)	0	0	3.300	3.081	MN	1,357	12,210	09/23/2015	11/21/2024
70109H-AL-9	PARKER-HANNIFIN CORP			1	2.A FE	997,800	96.6130	966,130	1,000,000	999,504	0	238	0	0	3.300	3.326	MN	3,667	33,000	11/18/2014	11/21/2024
701094-AJ-3	PARKER-HANNIFIN CORP			1	2.A FE	1,004,600	93.5480	935,480	1,000,000	1,002,010	0	(474)	0	0	3.250	3.195	MS	10,833	32,500	02/22/2017	03/01/2027
701094-AJ-3	PARKER-HANNIFIN CORP			1	2.A FE	1,998,120	93.5480	1,870,960	2,000,000	1,999,091	0	188	0	0	3.250	3.261	MS	21,667	65,000	02/21/2017	03/01/2027
701094-AJ-3	PARKER-HANNIFIN CORP			1	2.A FE	1,954,640	93.5480	1,870,960	2,000,000	1,977,116	0	4,997	0	0	3.250	3.547	MS	21,667	65,000	03/06/2018	03/01/2027
703481-AB-7	PATTERSON-UTI ENERGY INC			1	3.A FE	1,998,500	88.3640	1,767,299	2,000,000	1,767,299	(231,826)	143	0	0	3.950	3.959	FA	32,917	79,000	01/10/2018	02/01/2028
693304-AT-4	PECO ENERGY CO			1	1.E FE	4,979,500	96.2870	4,814,350	5,000,000	4,993,493	0	2,145	0	0	3.150	3.198	AO	33,250	157,500	09/28/2015	10/15/2025
707569-AS-8	PENN ENTERTAINMENT INC (144A) LS:290K	LS		1	4.C FE	2,030,000	90.8320	1,816,640	2,000,000	1,816,640	(192,573)	(4,191)	0	0	5.625	5.382	JJ	51,875	112,500	05/15/2017	01/15/2027
707569-AS-8	PENN ENTERTAINMENT INC (144A) LS:145K	LS		1	4.C FE	1,006,250	90.8320	908,320	1,000,000	908,320	(93,518)	(842)	0	0	5.625	5.527	JJ	25,938	56,250	01/12/2017	01/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
707569-AS-8	PENN ENTERTAINMENT INC (144A) LS:290K	LS		1	4.C FE	2,010,000	90.8320	1,816,640	2,000,000	1,816,640	(186,311)	(1,357)	0	0	5.625	5.546	JJ	51,875	112,500	01/23/2017	01/15/2027
707569-AS-8	PENN ENTERTAINMENT INC (144A) LS:145K	LS		1	4.C FE	1,002,500	90.8320	908,320	1,000,000	908,320	(92,413)	(343)	0	0	5.625	5.585	JJ	25,938	56,250	02/15/2017	01/15/2027
707569-AS-8	PENN ENTERTAINMENT INC (144A) LS: 72K	LS		1	4.C FE	500,000	90.8320	454,160	500,000	454,160	(45,840)	0	0	0	5.625	5.625	JJ	12,969	28,125	01/12/2017	01/15/2027
707569-AS-8	PENN ENTERTAINMENT INC (144A) LS:290K	LS		1	4.C FE	1,965,000	90.8320	1,816,640	2,000,000	1,816,640	(166,543)	3,580	0	0	5.625	5.861	JJ	51,875	112,500	03/23/2017	01/15/2027
708696-BY-4	PENNSYLVANIA ELECTRIC CO (144A)			1	2.A FE	1,997,160	90.0170	1,800,340	2,000,000	1,998,416	0	264	0	0	3.250	3.266	MS	19,139	65,000	09/05/2017	03/15/2028
70959W-AK-9	PENSKE AUTO GROUP			1	3.C FE	3,000,000	81.2940	2,438,820	3,000,000	2,438,820	(539,220)	0	0	0	3.750	3.750	JD	5,000	112,500	05/25/2021	06/15/2029
709599-AY-0	PENSKE TRUCK LEASING (144A)			1	2.B FE	997,720	99.4750	994,750	1,000,000	999,865	0	416	0	0	2.700	2.745	MS	8,025	27,000	09/12/2017	03/14/2023
711123-F@-3	PEOPLES GAS LIGHT AND COKE COMPANY			1	1.E	9,000,000	83.7390	7,536,510	9,000,000	9,000,000	0	0	0	0	2.200	2.200	MN	25,300	197,450	10/21/2021	11/15/2028
71270Q-EB-8	PEOPLES UNITED			2	2.A FE	2,982,270	98.2390	2,947,170	3,000,000	2,996,766	0	1,970	0	0	4.000	4.072	JJ	55,333	120,000	06/23/2014	07/15/2024
713448-CM-8	PEPSICO INC			1	1.E FE	532,614	98.8150	494,075	500,000	503,818	0	(4,056)	0	0	3.600	2.751	MS	6,000	18,000	03/24/2015	03/01/2024
713448-CM-8	PEPSICO INC			1	1.E FE	4,991,250	98.8150	4,940,750	5,000,000	4,998,631	0	980	0	0	3.600	3.621	MS	60,000	180,000	02/25/2014	03/01/2024
713448-CT-3	PEPSICO INC			1	1.E FE	995,840	95.7070	957,070	1,000,000	998,902	0	441	0	0	2.750	2.798	AO	4,583	27,500	04/27/2015	04/30/2025
713448-CY-2	PEPSICO INC			1	1.E FE	1,027,750	97.4500	974,500	1,000,000	1,007,467	0	(3,080)	0	0	3.500	3.161	JJ	15,944	35,000	09/24/2015	07/17/2025
713448-CY-2	PEPSICO INC			1	1.E FE	995,320	97.4500	974,500	1,000,000	998,637	0	499	0	0	3.500	3.556	JJ	15,944	35,000	07/14/2015	07/17/2025
713448-DF-2	PEPSICO INC			1	1.E FE	999,220	95.0900	950,900	1,000,000	999,710	0	81	0	0	2.850	2.859	FA	10,054	28,500	02/19/2016	02/24/2026
713448-DN-5	PEPSICO INC			1	1.E FE	999,730	93.1710	931,710	1,000,000	999,875	0	27	0	0	2.375	2.378	AO	5,608	23,750	10/04/2016	10/06/2026
713448-DN-5	PEPSICO INC			1	1.E FE	920,120	93.1710	931,710	1,000,000	961,580	0	9,392	0	0	2.375	3.472	AO	5,608	23,750	04/16/2018	10/06/2026
713448-DY-1	PEPSICO INC			1	1.E FE	1,981,240	93.9460	1,878,920	2,000,000	1,990,049	0	1,888	0	0	3.000	3.112	AO	12,667	60,000	01/16/2018	10/15/2027
713448-EZ-7	PEPSICO INC			1	1.E FE	4,910,450	81.5660	4,078,300	5,000,000	4,922,464	0	9,779	0	0	1.625	1.851	MN	13,542	81,250	10/05/2021	05/01/2030
713448-EZ-7	PEPSICO INC			1	1.E FE	4,865,050	81.5660	4,078,300	5,000,000	4,882,369	0	14,764	0	0	1.625	1.971	MN	13,542	81,250	10/25/2021	05/01/2030
713448-FA-1	PEPSICO INC			1	1.E FE	1,998,080	79.0170	1,580,340	2,000,000	1,998,455	0	176	0	0	1.400	1.410	FA	9,800	28,000	10/07/2020	02/25/2031
713448-FA-1	PEPSICO INC			1	1.E FE	6,971,790	79.0170	5,531,190	7,000,000	6,977,433	0	2,587	0	0	1.400	1.442	FA	34,300	98,000	10/05/2020	02/25/2031
714046-AH-2	PERKINELMER INC			1	2.B FE	2,068,340	81.0920	1,621,840	2,000,000	2,059,244	0	(6,761)	0	0	2.550	2.142	MS	15,017	51,000	08/24/2021	03/15/2031
714046-AH-2	PERKINELMER INC			1	2.B FE	1,807,186	81.0920	1,427,219	1,760,000	1,800,974	0	(4,658)	0	0	2.550	2.229	MS	13,215	44,880	08/26/2021	03/15/2031
714046-AH-2	PERKINELMER INC			1	2.B FE	5,550,839	81.0920	4,463,304	5,504,000	5,543,550	0	(4,451)	0	0	2.550	2.450	MS	41,326	140,352	05/04/2021	03/15/2031
71427C-AB-4	PERNOD RICARD INTERNATIONAL FINANCE(144A	C		1	2.A FE	9,915,800	77.0690	7,706,900	10,000,000	9,932,479	0	7,548	0	0	1.625	1.713	AO	40,625	162,500	09/28/2020	04/01/2031
717081-DM-2	PFIZER INC			1	1.E FE	1,016,410	98.0860	980,860	1,000,000	1,002,599	0	(1,842)	0	0	3.400	3.203	MN	4,344	34,000	07/29/2014	05/15/2024
717081-DV-2	PFIZER INC			1	1.E FE	969,470	94.3960	943,960	1,000,000	987,584	0	3,382	0	0	2.750	3.135	JD	2,139	27,500	03/23/2017	06/03/2026
717081-DV-2	PFIZER INC			1	1.E FE	1,941,960	94.3960	1,934,174	2,049,000	1,999,550	0	13,366	0	0	2.750	3.504	JD	4,383	56,348	05/30/2018	06/03/2026
717081-EA-7	PFIZER INC			1	1.E FE	995,930	94.7600	947,600	1,000,000	998,252	0	408	0	0	3.000	3.047	JD	1,333	30,000	11/15/2016	12/15/2026
717081-EA-7	PFIZER INC			1	1.E FE	1,982,960	94.7600	1,895,200	2,000,000	1,992,664	0	1,713	0	0	3.000	3.099	JD	2,667	60,000	11/14/2016	12/15/2026
717081-EP-4	PFIZER INC			1	1.E FE	2,995,230	95.8330	2,874,990	3,000,000	2,996,968	0	452	0	0	3.600	3.619	MS	31,800	108,000	09/04/2018	09/15/2028
717081-EY-5	PFIZER INC			1	1.E FE	7,219,100	82.5120	5,775,840	7,000,000	7,172,443	0	(22,803)	0	0	1.700	1.338	MN	10,908	119,000	12/07/2020	05/28/2030
718172-AV-1	PHILIP MORRIS INTERNATIONAL				1.F FE	1,963,980	99.6170	1,992,340	2,000,000	1,999,167	0	4,007	0	0	2.625	2.833	MS	16,771	52,500	02/26/2013	03/06/2023
718172-BE-8	PHILIP MORRIS INTERNATIONAL				1.F FE	1,985,540	98.9060	1,978,120	2,000,000	1,998,457	0	1,640	0	0	3.600	3.687	MN	9,200	72,000	11/04/2013	11/15/2023
718172-BM-0	PHILIP MORRIS INTERNATIONAL				1.F FE	987,710	96.8040	968,040	1,000,000	997,364	0	1,337	0	0	3.250	3.396	MN	4,604	32,500	11/03/2014	11/10/2024
718172-BQ-1	PHILIP MORRIS INTERNATIONAL			1	1.F FE	2,970,840	96.1350	2,884,050	3,000,000	2,991,311	0	3,098	0	0	3.375	3.491	FA	39,375	101,250	08/04/2015	08/11/2025
718172-BT-5	PHILIP MORRIS INTERNATIONAL			1	1.F FE	991,950	93.7840	937,840	1,000,000	997,196	0	833	0	0	2.750	2.843	FA	9,625	27,500	02/18/2016	02/25/2026
718172-BT-5	PHILIP MORRIS INTERNATIONAL			1	1.F FE	2,883,000	93.7840	2,813,520	3,000,000	2,955,096	0	13,306	0	0	2.750	3.253	FA	28,875	82,500	02/17/2017	02/25/2026
718172-BU-2	PHILIP MORRIS INTERNATIONAL			1	1.F FE	990,020	99.0350	990,350	1,000,000	999,425	0	1,499	0	0	2.125	2.280	MN	3,010	21,250	04/28/2016	05/10/2023
718172-CB-3	PHILIP MORRIS INTERNATIONAL LS:179K	LS		1	1.F FE	995,830	92.8040	928,040	1,000,000	997,883	0	414	0	0	3.125	3.174	FA	11,632	31,250	08/14/2017	08/17/2027
718172-CE-7	PHILIP MORRIS INTERNATIONAL	LS		1	1.F FE	992,950	90.9530	909,530	1,000,000	996,142	0	671	0	0	3.125	3.206	MS	10,330	31,250	10/31/2017	03/02/2028
718546-AR-5	PHILLIPS 66			1	2.A FE	999,000	94.5560	945,560	1,000,000	999,394	0	95	0	0	3.900	3.912	MS	11,483	39,000	02/26/2018	03/15/2028
718546-AR-5	PHILLIPS 66			1	2.A FE	1,970,580	94.5560	1,891,120	2,000,000	1,982,341	0	2,970	0	0	3.900	4.089	MS	22,967	78,000	10/02/2018	03/15/2028
718547-AC-6	PHILLIPS 66 (144A)			1	2.A FE	984,970	96.8880	968,880	1,000,000	988,364	0	3,394	0	0	3.605	4.181	FA	13,619	18,025	05/05/2022	02/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
718547-AG-7	PHILLIPS 66 (144A)			1	2.A FE	963,900	92.2330	922,330	1,000,000	967,511	0	3,611	0	0	3.750	4.402	MS	12,500	18,750	05/05/2022	03/01/2028
720186-AJ-4	PIEDMONT NATURAL GAS CO			1	2.A FE	4,996,750	94.9530	4,747,650	5,000,000	4,998,813	0	354	0	0	3.600	3.608	MS	60,000	180,000	09/09/2015	09/01/2025
720186-AL-9	PIEDMONT NATURAL GAS CO			1	2.A FE	3,220,980	91.8540	2,755,620	3,000,000	3,150,852	0	(22,261)	0	0	3.500	2.612	JD	8,750	105,000	10/01/2019	06/01/2029
69349L-AK-4	PNC BANK NA				1.G FE	996,390	99.8620	998,620	1,000,000	999,935	0	394	0	0	2.950	2.992	JJ	12,292	29,500	01/23/2013	01/30/2023
69349L-AQ-1	PNC BANK NA			2	1.G FE	299,913	97.6140	292,842	300,000	299,962	0	8	0	0	4.200	4.203	MN	2,100	12,600	10/21/2013	11/01/2025
69353R-EF-1	PNC BANK NA			2	1.F FE	999,580	97.3650	973,650	1,000,000	999,882	0	46	0	0	3.300	3.305	AO	5,500	33,000	10/27/2014	10/30/2024
69353R-EQ-7	PNC BANK NA			2	1.F FE	997,880	96.5960	965,960	1,000,000	999,405	0	226	0	0	3.250	3.275	JD	2,708	32,500	05/27/2015	06/01/2025
69353R-FG-8	PNC BANK NA			2	1.F FE	999,660	93.7800	937,800	1,000,000	999,795	0	34	0	0	3.100	3.104	AO	5,683	31,000	10/18/2017	10/25/2027
69353R-FG-8	PNC BANK NA			2	1.F FE	995,490	93.7800	937,800	1,000,000	997,621	0	445	0	0	3.100	3.153	AO	5,683	31,000	11/15/2017	10/25/2027
69353R-FJ-2	PNC BANK NA			2	1.F FE	995,940	93.5620	935,620	1,000,000	997,767	0	397	0	0	3.250	3.298	JJ	14,354	32,500	01/17/2018	01/22/2028
69353R-FJ-2	PNC BANK NA			2	1.F FE	995,260	93.5620	935,620	1,000,000	997,397	0	463	0	0	3.250	3.306	JJ	14,354	32,500	01/18/2018	01/22/2028
69353R-FL-7	PNC BANK NA			2	1.F FE	2,996,580	99.4090	2,982,270	3,000,000	2,999,576	0	669	0	0	3.500	3.525	JD	6,708	105,000	06/05/2018	06/08/2023
693475-AT-2	PNC FINANCIAL SERVICES			2	1.G FE	2,993,880	93.5330	2,805,990	3,000,000	2,997,009	0	613	0	0	3.150	3.174	MN	11,025	94,500	05/16/2017	05/19/2027
693475-AZ-8	PNC FINANCIAL SERVICES			2	1.G FE	3,132,630	85.0610	2,551,830	3,000,000	3,114,848	0	(15,625)	0	0	2.550	1.946	JJ	33,788	76,500	11/09/2021	01/22/2030
693475-BA-2	PNC FINANCIAL SERVICES LS:469K	LS		2	1.G FE	4,999,550	81.1410	4,057,050	5,000,000	4,999,505	0	40	0	0	2.307	2.307	AO	21,788	115,350	04/21/2021	04/23/2032
693475-BA-2	PNC FINANCIAL SERVICES LS:282K	LS		2	1.G FE	2,997,600	81.1410	2,434,230	3,000,000	2,997,953	0	190	0	0	2.307	2.315	AO	13,073	69,210	04/27/2021	04/23/2032
737446-AM-6	POST HOLDINGS INC (144A)			1	4.B FE	182,072	96.8540	171,208	176,769	171,208	(6,380)	(353)	0	0	5.750	4.827	MS	3,388	10,164	08/29/2017	03/01/2027
737446-AM-6	POST HOLDINGS INC (144A)			1	4.B FE	559,475	96.8540	513,624	530,308	513,624	(19,354)	(1,150)	0	0	5.750	4.871	MS	10,164	30,493	08/07/2017	03/01/2027
737446-AM-6	POST HOLDINGS INC (144A)			1	4.B FE	718,567	96.8540	684,832	707,077	684,832	(25,505)	(1,406)	0	0	5.750	4.920	MS	13,552	40,657	04/09/2019	03/01/2027
737446-AM-6	POST HOLDINGS INC (144A)			1	4.B FE	715,032	96.8540	684,832	707,077	684,832	(24,690)	(1,060)	0	0	5.750	5.574	MS	13,552	40,657	02/13/2017	03/01/2027
737446-AM-6	POST HOLDINGS INC (144A)			1	4.B FE	176,769	96.8540	171,208	176,769	171,208	(5,561)	0	0	0	5.750	5.750	MS	3,388	10,164	02/06/2017	03/01/2027
737446-AN-4	POST HOLDINGS INC (144A)			1	4.B FE	100,000	94.2800	94,280	100,000	94,280	(5,720)	0	0	0	5.625	5.625	JJ	2,594	5,625	11/28/2017	01/15/2028
737446-AQ-7	POST HOLDINGS INC (144A)			1	4.B FE	500,000	86.4820	432,410	500,000	432,410	(67,590)	0	0	0	4.625	4.625	AO	4,882	23,125	02/11/2020	04/15/2030
737446-AR-5	POST HOLDINGS INC (144A)			1	4.B FE	1,000,000	84.2500	842,500	1,000,000	842,500	(151,620)	0	0	0	4.500	4.500	MS	13,250	45,000	02/24/2021	09/15/2031
737446-AR-5	POST HOLDINGS INC (144A)			1	4.B FE	998,750	84.2500	842,500	1,000,000	842,500	(151,718)	98	0	0	4.500	4.515	MS	13,250	45,000	02/26/2021	09/15/2031
737679-B@-8	POTOMAC ELECTRIC POWER			1	1.F	22,000,000	89.5260	19,695,720	22,000,000	22,000,000	0	0	0	0	3.450	3.450	JD	37,950	759,000	05/03/2019	06/13/2029
737679-DG-2	POTOMAC ELECTRIC POWER			1	1.F FE	1,997,340	98.3490	1,966,980	2,000,000	1,999,548	0	298	0	0	3.600	3.616	MS	21,200	72,000	03/11/2014	03/15/2024
693506-BN-6	PPG INDUSTRIES			1	2.A FE	1,912,631	99.6230	1,927,705	1,935,000	1,933,836	0	4,837	0	0	3.200	3.462	MS	18,232	61,920	05/23/2018	03/15/2023
693506-BP-1	PPG INDUSTRIES			1	2.A FE	2,995,710	94.8800	2,846,400	3,000,000	2,997,482	0	408	0	0	3.750	3.767	MS	33,125	112,500	02/22/2018	03/15/2028
693506-BP-1	PPG INDUSTRIES			1	2.A FE	996,830	94.8800	948,800	1,000,000	998,177	0	304	0	0	3.750	3.788	MS	11,042	37,500	03/26/2018	03/15/2028
693506-BQ-9	PPG INDUSTRIES			1	2.A FE	4,991,350	95.7270	4,786,350	5,000,000	4,997,008	0	1,747	0	0	2.400	2.437	FA	45,333	120,000	08/06/2019	08/15/2024
693506-BR-7	PPG INDUSTRIES			1	2.A FE	7,322,070	86.4320	6,050,240	7,000,000	7,261,150	0	(37,814)	0	0	2.800	2.169	FA	74,044	196,000	05/13/2021	08/15/2029
693506-BR-7	PPG INDUSTRIES			1	2.A FE	3,137,130	86.4320	2,592,960	3,000,000	3,111,196	0	(16,099)	0	0	2.800	2.173	FA	31,733	84,000	05/13/2021	08/15/2029
45569K-AA-1	PRA HEALTH SCIENCES INC (144A)		C	1	3.A FE	200,000	90.6270	181,254	200,000	181,254	(18,746)	0	0	0	2.875	2.875	JJ	2,651	5,974	06/16/2021	07/15/2026
45569K-AA-1	PRA HEALTH SCIENCES INC (144A)		C	1	3.A FE	1,902,500	90.6270	1,812,540	2,000,000	1,812,540	(106,536)	16,576	0	0	2.875	4.114	JJ	26,514	28,750	03/14/2022	07/15/2026
45569K-AA-1	PRA HEALTH SCIENCES INC (144A)		C	1	3.A FE	1,738,500	90.6270	1,721,913	1,900,000	1,721,913	(29,473)	12,886	0	0	2.875	5.329	JJ	25,188	0	08/25/2022	07/15/2026
45569K-AA-1	PRA HEALTH SCIENCES INC (144A)		C	1	3.A FE	91,375	90.6270	90,627	100,000	90,627	(1,430)	682	0	0	2.875	5.368	JJ	1,326	0	08/26/2022	07/15/2026
740189-AG-0	PRECISION CAST			1	1.C FE	1,988,500	99.9100	1,998,200	2,000,000	1,999,927	0	1,262	0	0	2.500	2.565	JJ	23,056	50,000	12/17/2012	01/15/2023
740189-AG-0	PRECISION CAST			1	1.C FE	2,694,743	99.9100	2,792,485	2,795,000	2,794,437	0	13,193	0	0	2.500	2.984	JJ	32,220	69,875	08/05/2014	01/15/2023
740189-AM-7	PRECISION CAST			1	1.C FE	1,201,450	96.4770	1,128,781	1,170,000	1,180,281	0	(4,445)	0	0	3.250	2.837	JD	1,690	38,025	12/15/2017	06/15/2025
740189-AM-7	PRECISION CAST			1	1.C FE	997,960	96.4770	964,770	1,000,000	999,427	0	216	0	0	3.250	3.274	JD	1,444	32,500	06/01/2015	06/15/2025
740189-AM-7	PRECISION CAST			1	1.C FE	1,730,698	96.4770	1,688,348	1,750,000	1,742,908	0	2,716	0	0	3.250	3.423	JD	2,528	56,875	03/21/2018	06/15/2025
74112B-AL-9	PRESTIGE BRANDS INC (144A)			1	3.C FE	1,560,000	94.0280	1,410,420	1,500,000	1,410,420	(122,870)	(15,388)	0	0	5.125	3.980	JJ	35,448	76,875	03/23/2021	01/15/2028
74112B-AL-9	PRESTIGE BRANDS INC (144A)			1	3.C FE	500,000	94.0280	470,140	500,000	470,140	(29,860)	0	0	0	5.125	5.125	JJ	11,816	25,625	11/15/2019	01/15/2028
74112B-AM-7	PRESTIGE BRANDS INC (144A)			1	4.B FE	1,008,750	82.5940	825,940	1,000,000	825,940	(144,590)	(980)	0	0	3.750	3.624	AO	9,375	37,500	02/10/2021	04/01/2031

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
74112B-AM-7	PRESTIGE BRANDS INC (144A)			1	4.B FE	1,007,500	82.5940	825,940	1,000,000	825,940	(144,731)	(839)	0	0	3.750	3.642	AO	9,375	37,500	02/11/2021	04/01/2031
74112B-AM-7	PRESTIGE BRANDS INC (144A)			1	4.B FE	996,250	82.5940	825,940	1,000,000	825,940	(145,891)	321	0	0	3.750	3.795	AO	9,375	37,500	02/18/2021	04/01/2031
74112B-AM-7	PRESTIGE BRANDS INC (144A)			1	4.B FE	477,500	82.5940	412,970	500,000	412,970	(67,839)	1,898	0	0	3.750	4.307	AO	4,688	18,750	03/23/2021	04/01/2031
89837L-AB-1	PRINCETON UNIVERSITY (TAXABLE) REV S2009			1	1.A FE	16,379,050	108.6980	12,187,220	11,212,000	16,126,401	0	(245,973)	0	0	5.700	2.410	MS	213,028	639,084	12/17/2021	03/01/2039
89837L-AG-0	PRINCETON UNIVERSITY (TAXABLE) REV S2020			1	1.A FE	10,000,000	67.0110	6,701,100	10,000,000	10,000,276	0	2	0	0	2.516	2.516	JJ	125,800	251,600	06/08/2020	07/01/2050
74251V-AK-8	PRINCIPAL FINANCIAL			1	1.G FE	1,267,713	96.8870	1,211,088	1,250,000	1,255,685	0	(2,545)	0	0	3.400	3.177	MN	5,431	42,500	12/19/2017	05/15/2025
74251V-AK-8	PRINCIPAL FINANCIAL			1	1.G FE	996,880	96.8870	968,870	1,000,000	999,136	0	333	0	0	3.400	3.437	MN	4,344	34,000	05/04/2015	05/15/2025
74256L-AU-3	PRINCIPAL LIFE GLOBAL FUNDING II (144A)				1.E FE	997,340	92.8900	928,900	1,000,000	999,007	0	274	0	0	3.000	3.031	AO	6,083	30,000	04/11/2016	04/18/2026
74256L-AU-3	PRINCIPAL LIFE GLOBAL FUNDING II (144A)				1.E FE	953,770	92.8900	928,900	1,000,000	979,307	0	5,792	0	0	3.000	3.671	AO	6,083	30,000	04/11/2018	04/18/2026
74256L-EH-8	PRINCIPAL LIFE GLOBAL FUNDING II (144A)				1.E FE	1,882,060	76.2640	1,525,280	2,000,000	1,901,203	0	11,298	0	0	1.625	2.314	MN	3,792	32,500	04/14/2021	11/19/2030
74256L-EH-8	PRINCIPAL LIFE GLOBAL FUNDING II (144A)				1.E FE	850,365	76.2640	690,189	905,000	859,223	0	5,231	0	0	1.625	2.331	MN	1,716	14,706	04/14/2021	11/19/2030
742718-EB-1	PROCTER & GAMBLE CO			1	1.D FE	526,813	98.8710	494,355	500,000	502,168	0	(3,431)	0	0	3.100	2.391	FA	5,856	15,500	03/24/2015	08/15/2023
742718-EB-1	PROCTER & GAMBLE CO			1	1.D FE	1,987,060	98.8710	1,977,420	2,000,000	1,999,026	0	1,456	0	0	3.100	3.176	FA	23,422	62,000	08/08/2013	08/15/2023
742718-EP-0	PROCTER & GAMBLE CO			1	1.D FE	1,003,840	94.8530	948,530	1,000,000	1,001,283	0	(398)	0	0	2.700	2.656	FA	11,175	27,000	01/29/2016	02/02/2026
742718-EP-0	PROCTER & GAMBLE CO			1	1.D FE	996,350	94.8530	948,530	1,000,000	998,752	0	378	0	0	2.700	2.742	FA	11,175	27,000	01/28/2016	02/02/2026
742718-ER-6	PROCTER & GAMBLE CO			1	1.D FE	3,994,360	92.5360	3,701,440	4,000,000	3,997,604	0	572	0	0	2.450	2.466	MN	15,789	98,000	10/31/2016	11/03/2026
742718-EV-7	PROCTER & GAMBLE CO			1	1.D FE	960,200	93.5700	935,700	1,000,000	978,780	0	4,184	0	0	2.850	3.350	FA	11,083	28,500	04/11/2018	08/11/2027
742718-FH-7	PROCTER & GAMBLE CO			1	1.D FE	3,791,664	91.6050	3,045,866	3,325,000	3,698,432	0	(48,803)	0	0	3.000	1.364	MS	26,600	99,750	01/27/2021	03/25/2030
742718-FM-6	PROCTER & GAMBLE CO			1	1.D FE	29,865,000	78.6990	23,609,700	30,000,000	29,892,802	0	12,942	0	0	1.200	1.248	AO	62,000	360,000	10/27/2020	10/29/2030
742718-FQ-7	PROCTER & GAMBLE CO			1	1.D FE	5,004,050	83.4470	4,172,350	5,000,000	5,003,383	0	(378)	0	0	1.950	1.941	AO	18,417	97,500	04/22/2021	04/23/2031
742718-FQ-7	PROCTER & GAMBLE CO			1	1.D FE	14,945,850	83.4470	12,517,050	15,000,000	14,954,078	0	5,015	0	0	1.950	1.989	AO	55,250	292,500	04/21/2021	04/23/2031
74340X-BH-3	PROLOGIS LP			1	1.G FE	2,979,600	94.7300	2,841,900	3,000,000	2,987,407	0	1,910	0	0	3.875	3.957	MS	34,229	116,250	06/11/2018	09/15/2028
74340X-BS-9	PROLOGIS LP			1	1.G FE	9,940,900	77.5250	7,752,500	10,000,000	9,951,070	0	5,505	0	0	1.625	1.689	MS	47,847	162,500	02/04/2021	03/15/2031
74340X-BU-4	PROLOGIS LP			1	1.G FE	1,842,940	95.0130	1,900,260	2,000,000	1,851,939	0	8,999	0	0	3.250	5.608	JD	0	32,500	10/06/2022	06/30/2026
74340X-BV-2	PROLOGIS LP			1	1.G FE	3,598,720	93.6670	3,746,680	4,000,000	3,614,714	0	15,994	0	0	3.375	5.629	JD	6,000	67,500	10/06/2022	12/15/2027
74340X-CA-7	PROLOGIS LP			1	1.G FE	2,295,330	78.9770	2,369,310	3,000,000	2,311,444	0	16,114	0	0	1.750	5.274	FA	21,875	0	10/06/2022	02/01/2031
74368C-AP-9	PROTECTIVE LIFE GLOBAL (144A)		C		1.E FE	2,001,280	97.2170	1,944,340	2,000,000	2,000,293	0	(263)	0	0	3.104	3.090	AO	13,106	62,080	04/15/2019	04/15/2024
744320-CC-7	PRUDENTIAL FINANCIAL INC			1	1.G FE	1,300,000	96.0720	1,248,936	1,300,000	1,300,000	0	0	0	0	3.878	3.878	MS	13,164	50,414	03/22/2018	03/27/2028
69370C-AB-6	PTC INC (144A)			1	3.C FE	1,271,875	95.4000	1,192,500	1,250,000	1,192,500	(65,009)	(6,505)	0	0	3.625	3.074	FA	17,118	45,313	09/29/2020	02/15/2025
69370C-AB-6	PTC INC (144A)			1	3.C FE	500,000	95.4000	477,000	500,000	477,000	(23,000)	0	0	0	3.625	3.625	FA	6,847	18,125	01/30/2020	02/15/2025
69370C-AB-6	PTC INC (144A)			1	3.C FE	953,750	95.4000	954,000	1,000,000	954,000	(5,849)	6,099	0	0	3.625	5.657	FA	13,694	0	08/24/2022	02/15/2025
69370C-AC-4	PTC INC (144A)			1	3.C FE	250,000	90.1750	225,438	250,000	225,438	(24,563)	0	0	0	4.000	4.000	FA	3,778	10,000	01/30/2020	02/15/2028
69370C-AC-4	PTC INC (144A)			1	3.C FE	1,980,000	90.1750	1,803,500	2,000,000	1,803,500	(182,799)	2,342	0	0	4.000	4.149	FA	30,222	80,000	03/11/2020	02/15/2028
69370C-AC-4	PTC INC (144A)			1	3.C FE	485,625	90.1750	450,875	500,000	450,875	(36,553)	1,803	0	0	4.000	4.555	FA	7,556	10,000	02/23/2022	02/15/2028
744448-CH-2	PUBLIC SERVICE CO OF COLORADO			1	1.F FE	995,370	99.5910	995,910	1,000,000	999,853	0	498	0	0	2.500	2.553	MS	7,361	25,000	03/19/2013	03/15/2023
744448-CH-2	PUBLIC SERVICE CO OF COLORADO			1	1.F FE	1,635,536	99.5910	1,693,047	1,700,000	1,696,964	0	13,942	0	0	2.500	3.350	MS	12,514	42,500	04/30/2018	03/15/2023
744448-CL-3	PUBLIC SERVICE CO OF COLORADO			1	1.E FE	4,969,450	95.3570	4,767,850	5,000,000	4,987,282	0	5,056	0	0	2.900	3.011	MN	18,528	145,000	04/25/2019	05/15/2025
744448-CP-4	PUBLIC SERVICE CO OF COLORADO			1	1.E FE	2,993,550	95.3600	2,860,800	3,000,000	2,996,140	0	620	0	0	3.700	3.726	JD	4,933	111,000	06/14/2018	06/15/2028
744448-CT-6	PUBLIC SERVICE CO OF COLORADO			1	1.E FE	7,334,040	80.4820	5,633,740	7,000,000	7,265,878	0	(33,261)	0	0	1.900	1.368	JJ	61,328	133,000	12/03/2020	01/15/2031
744448-CT-6	PUBLIC SERVICE CO OF COLORADO			1	1.E FE	3,139,470	80.4820	2,414,460	3,000,000	3,111,106	0	(13,891)	0	0	1.900	1.381	JJ	26,283	57,000	12/08/2020	01/15/2031
744448-CT-6	PUBLIC SERVICE CO OF COLORADO			1	1.E FE	7,428,342	80.4820	5,723,880	7,112,000	7,361,427	0	(31,150)	0	0	1.900	1.408	JJ	62,309	135,128	10/28/2020	01/15/2031
744448-CT-6	PUBLIC SERVICE CO OF COLORADO			1	1.E FE	1,043,550	80.4820	804,820	1,000,000	1,034,345	0	(4,287)	0	0	1.900	1.418	JJ	8,761	19,000	10/28/2020	01/15/2031
744448-CT-6	PUBLIC SERVICE CO OF COLORADO			1	1.E FE	4,542,599	80.4820	3,556,500	4,419,000	4,518,484	0	(12,332)	0	0	1.900	1.582	JJ	38,715	83,961	01/08/2021	01/15/2031
744482-BL-3	PUBLIC SERVICE CO OF NEW HAMPSHIRE			1	1.E FE	996,340	98.8020	988,020	1,000,000	999,608	0	416	0	0	3.500	3.544	MN	5,833	35,000	11/06/2013	11/01/2023
744538-AE-9	PUBLIC SERVICE CO OF NEW HAMPSHIRE			1	1.E FE	6,087,178	82.4040	4,964,841	6,025,000	6,080,235	0	(6,107)	0	0	2.200	2.078	JD	5,891	132,550	11/04/2021	06/15/2031

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
744560-BC-9	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	1,993,620	99.1030	1,982,060	2,000,000	1,999,680	0	674	0	0	2.375	2.411	MN	6,069	47,500	05/07/2013	05/15/2023
744560-BD-7	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	999,910	98.7680	987,680	1,000,000	999,946	0	9	0	0	3.750	3.751	MS	11,042	37,500	09/09/2013	03/15/2024
744560-BH-8	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	1,996,420	97.0080	1,940,160	2,000,000	1,999,295	0	390	0	0	3.150	3.171	FA	23,800	63,000	08/06/2014	08/15/2024
744560-BK-1	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	995,200	96.7170	967,170	1,000,000	998,967	0	517	0	0	3.050	3.106	MN	3,897	30,500	11/04/2014	11/15/2024
744560-BL-9	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	998,970	95.8290	958,290	1,000,000	999,706	0	109	0	0	3.000	3.012	MN	3,833	30,000	05/06/2015	05/15/2025
744560-BR-6	PUBLIC SERVICE ELECTRIC & GAS			2	1.F FE	989,470	90.9590	909,590	1,000,000	995,786	0	1,071	0	0	2.250	2.369	MS	6,625	22,500	09/14/2016	09/15/2026
744560-BS-4	PUBLIC SERVICE ELECTRIC & GAS			2	1.F FE	989,610	93.5420	935,420	1,000,000	994,745	0	1,100	0	0	3.000	3.129	MN	3,833	30,000	01/17/2018	05/15/2027
744560-BU-9	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	2,988,600	94.9490	2,848,470	3,000,000	2,993,270	0	1,101	0	0	3.700	3.746	MN	18,500	111,000	05/02/2018	05/01/2028
744560-CB-0	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	1,995,400	86.0200	1,720,400	2,000,000	1,996,649	0	429	0	0	2.450	2.476	JJ	22,594	49,000	01/07/2020	01/15/2030
744560-CH-7	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	2,944,350	79.7640	2,392,920	3,000,000	2,950,544	0	5,173	0	0	1.900	2.110	FA	21,533	56,367	10/18/2021	08/15/2031
744560-CK-0	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	2,998,050	100.5060	3,015,180	3,000,000	2,997,940	0	(110)	0	0	4.900	4.907	JD	11,842	0	11/30/2022	12/15/2032
74460D-AC-3	PUBLIC STORAGE			1	1.F FE	1,000,000	93.1760	931,760	1,000,000	1,000,000	0	0	0	0	3.094	3.094	MS	9,110	30,940	09/13/2017	09/15/2027
74460D-AC-3	PUBLIC STORAGE			1	1.F FE	998,040	93.1760	931,760	1,000,000	998,972	0	194	0	0	3.094	3.117	MS	9,110	30,940	11/02/2017	09/15/2027
74460D-AC-3	PUBLIC STORAGE			1	1.F FE	959,120	93.1760	931,760	1,000,000	978,116	0	4,189	0	0	3.094	3.603	MS	9,110	30,940	02/21/2018	09/15/2027
74460D-AD-1	PUBLIC STORAGE			1	1.F FE	999,980	91.1180	911,180	1,000,000	1,000,000	0	0	0	0	3.385	3.385	MN	5,642	33,850	04/10/2019	05/01/2029
747525-AF-0	QUALCOMM INC			1	1.F FE	996,400	97.4320	974,320	1,000,000	998,997	0	386	0	0	3.450	3.493	MN	3,929	34,500	05/13/2015	05/20/2025
747525-AT-0	QUALCOMM INC			1	1.F FE	2,991,120	97.7260	2,931,780	3,000,000	2,997,396	0	1,775	0	0	2.900	2.963	MN	9,908	87,000	04/22/2019	05/20/2024
747525-AU-7	QUALCOMM INC			1	1.F FE	997,380	95.2540	952,540	1,000,000	998,720	0	262	0	0	3.250	3.281	MN	3,701	32,500	05/19/2017	05/20/2027
747525-AU-7	QUALCOMM INC			1	1.F FE	2,989,380	95.2540	2,857,620	3,000,000	2,993,851	0	1,268	0	0	3.250	3.300	MN	11,104	97,500	04/17/2019	05/20/2027
747525-BP-7	QUALCOMM INC			1	1.F FE	4,874,900	77.2920	3,864,600	5,000,000	4,890,010	0	10,601	0	0	1.650	1.906	MN	9,396	82,500	07/22/2021	05/20/2032
747525-BP-7	QUALCOMM INC			1	1.F FE	2,905,560	77.2920	2,318,760	3,000,000	2,917,071	0	7,965	0	0	1.650	1.974	MN	5,638	49,500	07/15/2021	05/20/2032
74834L-AV-2	QUEST DIAGNOSTICS			1	2.B FE	1,991,080	99.1000	1,982,000	2,000,000	1,998,562	0	1,010	0	0	4.250	4.305	AO	21,250	85,000	03/12/2014	04/01/2024
74834L-AX-8	QUEST DIAGNOSTICS			1	2.B FE	999,560	96.4500	964,500	1,000,000	999,855	0	45	0	0	3.500	3.505	MS	8,750	35,000	03/05/2015	03/30/2025
74834L-AZ-3	QUEST DIAGNOSTICS			1	2.B FE	1,023,370	95.4930	954,930	1,000,000	1,008,445	0	(2,492)	0	0	3.450	3.168	JD	2,875	34,500	06/20/2016	06/01/2026
74834L-BB-5	QUEST DIAGNOSTICS			1	2.B FE	3,570,190	86.6110	2,814,858	3,250,000	3,503,934	0	(32,506)	0	0	2.950	1.796	JD	0	95,875	12/07/2020	06/30/2030
74834L-BB-5	QUEST DIAGNOSTICS			1	2.B FE	3,010,380	86.6110	2,598,330	3,000,000	3,007,662	0	(927)	0	0	2.950	2.911	JD	0	88,500	12/10/2019	06/30/2030
449934-AD-0	QUINTILES IMS INC (144A)			1	3.C FE	250,000	95.7040	239,260	250,000	239,260	(10,740)	0	0	0	5.000	5.000	AO	2,639	12,500	09/14/2016	10/15/2026
449934-AD-0	QUINTILES IMS INC (144A)			1	3.C FE	1,997,500	95.7040	1,914,080	2,000,000	1,914,080	(84,677)	256	0	0	5.000	5.016	AO	21,111	100,000	03/28/2017	10/15/2026
912920-AK-1	QWEST CORP				3.B FE	1,013,750	101.0030	1,010,030	1,000,000	1,010,030	(2,740)	(980)	0	0	7.250	6.720	MS	21,347	0	10/12/2022	09/15/2025
75513E-AD-3	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	10,318,400	83.4470	8,344,700	10,000,000	10,269,655	0	(34,430)	0	0	2.250	1.850	JJ	112,500	225,000	07/27/2021	07/01/2030
75513E-BX-8	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	4,301,520	96.3690	3,854,760	4,000,000	4,122,673	0	(70,630)	0	0	3.150	1.326	JD	5,600	126,000	06/10/2020	12/15/2024
75513E-CF-6	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	2,153,400	98.8660	1,977,320	2,000,000	2,033,723	0	(47,245)	0	0	3.700	1.293	JD	3,289	74,000	06/10/2020	12/15/2023
75513E-CH-2	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	2,170,400	95.3840	1,907,680	2,000,000	2,106,214	0	(25,494)	0	0	3.500	2.094	MS	20,611	70,000	06/10/2020	03/15/2027
75513E-CM-1	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	2,989,350	78.7640	2,362,920	3,000,000	2,990,677	0	986	0	0	1.900	1.938	MS	19,000	60,325	08/05/2021	09/01/2031
75513E-CN-9	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	4,005,840	81.2520	3,250,080	4,000,000	4,005,128	0	(586)	0	0	2.375	2.358	MS	27,972	78,903	11/02/2021	03/15/2032
75513E-CN-9	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	4,995,950	81.2520	4,062,600	5,000,000	4,996,215	0	258	0	0	2.375	2.384	MS	34,965	98,628	11/29/2021	03/15/2032
913017-CR-8	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	2,000,000	93.2760	1,865,520	2,000,000	2,000,000	0	0	0	0	3.125	3.125	MN	9,896	62,500	05/01/2017	05/04/2027
913017-DB-2	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	101,991	99.1720	101,155	102,000	101,996	2	0	0	0	3.650	3.652	FA	1,396	3,723	08/13/2018	08/16/2023
756109-AR-5	REALTY INCOME CORP			2	1.G FE	1,029,770	97.3400	973,400	1,000,000	1,012,514	0	(3,248)	0	0	4.125	3.744	AO	8,708	41,250	03/08/2017	10/15/2026
756109-AS-3	REALTY INCOME CORP			1	1.G FE	986,710	92.5880	925,880	1,000,000	994,232	0	1,317	0	0	3.000	3.153	JJ	13,833	30,000	10/04/2016	01/15/2027
756109-AV-6	REALTY INCOME CORP			1	1.G FE	1,990,000	98.0600	1,961,200	2,000,000	1,996,352	0	1,456	0	0	3.875	3.957	AO	16,361	77,500	03/27/2018	04/15/2025
756109-BP-8	REALTY INCOME CORP			1	1.G FE	2,996,370	101.8730	3,056,190	3,000,000	2,996,141	0	(229)	0	0	5.625	5.640	AO	36,563	0	10/03/2022	10/13/2032
75884R-AT-0	REGENCY CENTERS LP			1	2.A FE	1,186,253	97.0460	1,179,109	1,215,000	1,206,916	0	5,263	0	0	3.750	4.225	JD	2,025	45,563	10/22/2018	06/15/2024
75884R-AV-5	REGENCY CENTERS LP			1	2.A FE	1,003,790	93.7360	937,360	1,000,000	1,001,719	0	(407)	0	0	3.600	3.552	FA	15,000	36,000	06/27/2017	02/01/2027
75884R-AV-5	REGENCY CENTERS LP			1	2.A FE	997,410	93.7360	937,360	1,000,000	998,811	0	261	0	0	3.600	3.631	FA	15,000	36,000	01/17/2017	02/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
75884R-AX-1	REGENCY CENTERS LP			1	2.A FE	999,590	93.0160	930,160	1,000,000	999,717	0	39	0	0	4.125	4.130	MS	12,146	41,250	02/28/2018	03/15/2028
75884R-AX-1	REGENCY CENTERS LP			1	2.A FE	998,370	93.0160	930,160	1,000,000	999,021	0	157	0	0	4.125	4.145	MS	12,146	41,250	02/28/2018	03/15/2028
75884R-AZ-6	REGENCY CENTERS LP			1	2.A FE	4,995,150	84.1380	4,206,900	5,000,000	4,996,546	0	442	0	0	2.950	2.961	MS	43,431	147,500	08/13/2019	09/15/2029
7591EP-AT-7	REGIONS FINANCIAL CORP			1	2.A FE	19,949,000	85.0490	17,009,800	20,000,000	19,958,432	0	6,942	0	0	1.800	1.838	FA	139,000	360,000	08/09/2021	08/12/2028
760759-AM-2	REPUBLIC SERVICES INC			1	2.B FE	609,964	99.8360	545,105	546,000	547,528	0	(12,367)	0	0	4.750	2.438	MN	3,314	25,935	08/31/2017	05/15/2023
760759-AR-1	REPUBLIC SERVICES INC			1	2.B FE	997,850	93.2770	932,770	1,000,000	999,174	0	221	0	0	2.900	2.925	JJ	14,500	29,000	06/20/2016	07/01/2026
760759-AS-9	REPUBLIC SERVICES INC			1	2.B FE	1,005,240	93.3420	933,420	1,000,000	1,002,683	0	(527)	0	0	3.375	3.312	MN	4,313	33,750	11/14/2017	11/15/2027
760759-AS-9	REPUBLIC SERVICES INC			1	2.B FE	998,320	93.3420	933,420	1,000,000	999,082	0	166	0	0	3.375	3.395	MN	4,313	33,750	11/13/2017	11/15/2027
760759-AS-9	REPUBLIC SERVICES INC			1	2.B FE	1,932,640	93.3420	1,866,840	2,000,000	1,962,718	0	6,832	0	0	3.375	3.797	MN	8,625	67,500	04/11/2018	11/15/2027
760759-AT-7	REPUBLIC SERVICES INC			1	2.B FE	2,958,060	95.1760	2,855,280	3,000,000	2,975,245	0	4,020	0	0	3.950	4.122	MN	15,142	118,500	05/03/2018	05/15/2028
760759-AU-4	REPUBLIC SERVICES INC			1	2.B FE	4,992,000	95.8900	4,794,500	5,000,000	4,997,242	0	1,601	0	0	2.500	2.534	FA	47,222	125,000	07/29/2019	08/15/2024
760759-AX-8	REPUBLIC SERVICES INC			1	2.B FE	2,985,510	77.3310	2,319,930	3,000,000	2,988,555	0	1,314	0	0	1.450	1.500	FA	16,433	43,500	08/11/2020	02/15/2031
760759-AX-8	REPUBLIC SERVICES INC			1	2.B FE	5,782,260	77.3310	4,639,860	6,000,000	5,820,626	0	20,284	0	0	1.450	1.848	FA	32,867	87,000	02/02/2021	02/15/2031
760759-BA-7	REPUBLIC SERVICES INC			1	2.B FE	5,987,640	80.0410	4,802,460	6,000,000	5,988,550	0	868	0	0	2.375	2.395	MS	41,958	121,521	11/01/2021	03/15/2033
76119L-AB-7	RESIDEO FUNDING INC (144A)			1	3.C FE	2,500,000	81.0020	2,025,050	2,500,000	2,025,050	(431,200)	0	0	0	4.000	4.000	MS	33,333	101,389	08/10/2021	09/01/2029
76119L-AB-7	RESIDEO FUNDING INC (144A)			1	3.C FE	1,990,000	81.0020	1,620,040	2,000,000	1,620,040	(346,065)	1,105	0	0	4.000	4.073	MS	26,667	81,111	09/20/2021	09/01/2029
76119L-AB-7	RESIDEO FUNDING INC (144A)			1	3.C FE	1,965,000	81.0020	1,620,040	2,000,000	1,620,040	(348,801)	3,841	0	0	4.000	4.262	MS	26,667	81,111	09/28/2021	09/01/2029
76119L-AB-7	RESIDEO FUNDING INC (144A)			1	3.C FE	1,260,000	81.0020	1,215,030	1,500,000	1,215,030	(56,222)	11,252	0	0	4.000	6.889	MS	20,000	30,000	07/27/2022	09/01/2029
76169#-AL-7	REYES HOLDINGS LLC			1	1.G PL	8,000,000	97.8340	7,826,720	8,000,000	8,000,000	0	0	0	0	4.410	4.410	JD	17,640	352,800	11/15/2018	12/13/2025
761713-AY-2	REYNOLDS AMERICAN		C	1	2.B FE	1,998,440	99.8090	1,996,180	2,000,000	1,999,722	0	187	0	0	4.850	4.860	MS	28,561	97,000	09/12/2013	09/15/2023
761713-BG-0	REYNOLDS AMERICAN		C	1	2.B FE	2,092,720	97.9180	1,958,360	2,000,000	2,024,689	0	(10,539)	0	0	4.450	3.860	JD	4,697	89,000	09/23/2015	06/12/2025
761713-BG-0	REYNOLDS AMERICAN		C	1	2.B FE	2,074,300	97.9180	1,958,360	2,000,000	2,019,818	0	(8,438)	0	0	4.450	3.976	JD	4,697	89,000	09/11/2015	06/12/2025
761713-BG-0	REYNOLDS AMERICAN		C	1	2.B FE	996,970	97.9180	979,180	1,000,000	999,105	0	330	0	0	4.450	4.488	JD	2,349	44,500	06/09/2015	06/12/2025
749571-AG-0	RHP HOTEL PPTY (144A)			1	4.A FE	1,770,000	86.3860	1,727,720	2,000,000	1,727,720	(43,137)	857	0	0	4.500	6.818	FA	34,000	0	12/19/2022	02/15/2029
749571-AG-0	RHP HOTEL PPTY (144A)			1	4.A FE	865,000	86.3860	863,860	1,000,000	863,860	(3,277)	2,137	0	0	4.500	7.222	FA	17,000	0	11/15/2022	02/15/2029
749571-AG-0	RHP HOTEL PPTY (144A)			1	4.A FE	735,250	86.3860	734,281	850,000	734,281	(2,747)	1,778	0	0	4.500	7.223	FA	14,450	0	11/16/2022	02/15/2029
749571-AG-0	RHP HOTEL PPTY (144A)			1	4.A FE	145,110	86.3860	145,128	168,000	145,128	(340)	358	0	0	4.500	7.249	FA	2,856	0	11/15/2022	02/15/2029
771196-BE-1	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	2,992,410	97.4510	2,923,530	3,000,000	2,998,378	0	828	0	0	3.350	3.380	MS	25,125	100,500	09/22/2014	09/30/2024
771196-BK-7	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	990,040	93.5100	935,100	1,000,000	996,399	0	1,001	0	0	2.625	2.737	MN	3,354	26,250	02/22/2016	05/15/2026
771196-BK-7	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	1,885,640	93.5100	1,870,200	2,000,000	1,949,097	0	13,994	0	0	2.625	3.430	MN	6,708	52,500	02/27/2018	05/15/2026
771196-BL-5	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	2,967,210	91.6640	2,749,920	3,000,000	2,985,990	0	3,221	0	0	2.375	2.496	JJ	30,281	71,250	10/24/2016	01/28/2027
771196-BL-5	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	1,832,180	91.6640	1,833,280	2,000,000	1,916,242	0	18,808	0	0	2.375	3.486	JJ	20,188	47,500	03/22/2018	01/28/2027
771196-BP-6	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	2,995,500	94.9970	2,849,910	3,000,000	2,997,118	0	428	0	0	3.625	3.643	MS	31,417	108,750	09/12/2018	09/17/2028
771196-BX-9	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	10,000,000	81.6260	8,162,600	10,000,000	10,000,000	0	0	0	0	2.076	2.076	JD	10,380	207,600	12/06/2021	12/13/2031
771196-BX-9	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	4,111,050	81.6260	4,081,300	5,000,000	4,119,030	0	7,980	0	0	2.076	4.487	JD	5,190	51,900	11/22/2022	12/13/2031
771367-CD-9	ROCHESTER GAS AND ELECTRIC CORP (144A)			1	1.F FE	1,996,060	91.8590	1,837,180	2,000,000	1,998,083	0	392	0	0	3.100	3.123	JD	5,167	62,000	05/17/2017	06/01/2027
771367-CD-9	ROCHESTER GAS AND ELECTRIC CORP (144A)			1	1.F FE	1,176,000	91.8590	1,102,308	1,200,000	1,187,708	0	2,537	0	0	3.100	3.351	JD	3,100	37,200	01/29/2018	06/01/2027
771367-CE-7	ROCHESTER GAS AND ELECTRIC CORP (144A)			1	1.F FE	3,000,000	76.4890	2,294,670	3,000,000	3,000,000	0	0	0	0	1.850	1.850	JD	4,625	55,500	11/16/2020	12/01/2030
773903-AG-4	ROCKWELL AUTOMATION			1	1.G FE	2,004,760	96.0390	1,920,780	2,000,000	2,001,337	0	(667)	0	0	2.875	2.839	MS	19,167	57,500	07/21/2017	03/01/2025
773903-AG-4	ROCKWELL AUTOMATION			1	1.G FE	999,900	96.0390	960,390	1,000,000	999,956	0	9	0	0	2.875	2.876	MS	9,583	28,750	02/11/2015	03/01/2025
773903-AG-4	ROCKWELL AUTOMATION			1	1.G FE	581,805	96.0390	566,630	590,000	587,898	0	918	0	0	2.875	3.045	MS	5,654	16,963	09/11/2015	03/01/2025
773903-AG-4	ROCKWELL AUTOMATION			1	1.G FE	272,948	96.0390	267,949	279,000	277,450	0	678	0	0	2.875	3.141	MS	2,674	8,021	09/01/2015	03/01/2025
773903-AH-2	ROCKWELL AUTOMATION			1	1.G FE	2,119,420	93.3380	1,866,760	2,000,000	2,078,948	0	(12,118)	0	0	3.500	2.772	MS	23,333	70,000	07/16/2019	03/01/2029
773903-AH-2	ROCKWELL AUTOMATION			1	1.G FE	5,505,500	93.3380	5,133,590	5,500,000	5,503,485	0	(518)	0	0	3.500	3.488	MS	64,167	192,500	02/28/2019	03/01/2029
773903-AB-5	ROCKWELL INTERNATIONAL			1	1.G FE	433,879	107.2910	359,425	335,000	378,902	0	(7,763)	0	0	6.700	3.816	JJ	10,350	22,445	12/03/2014	01/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
773903-AB-5	ROCKWELL INTERNATIONAL			1	1.G FE	2,257,325	107.2910	1,877,593	1,750,000	1,973,358	0	(39,411)	0	0	6.700	3.886	JJ	54,065	117,250	09/25/2014	01/15/2028
775631-AD-6	ROLLER BEARING CO OF AMERICA (144A)			2	4.B FE	2,546,875	86.5950	2,164,875	2,500,000	2,164,875	(371,342)	(8,699)	0	0	4.375	3.957	AO	23,090	111,806	10/12/2021	10/15/2029
775631-AD-6	ROLLER BEARING CO OF AMERICA (144A)			2	4.B FE	2,032,500	86.5950	1,731,900	2,000,000	1,731,900	(293,138)	(6,006)	0	0	4.375	4.014	AO	18,472	89,444	09/23/2021	10/15/2029
775631-AD-6	ROLLER BEARING CO OF AMERICA (144A)			2	4.B FE	503,000	86.5950	432,975	500,000	432,975	(69,406)	(569)	0	0	4.375	4.236	AO	4,618	22,361	11/23/2021	10/15/2029
775631-AD-6	ROLLER BEARING CO OF AMERICA (144A)			2	4.B FE	250,000	86.5950	216,488	250,000	216,488	(33,513)	0	0	0	4.375	4.375	AO	2,309	11,181	09/23/2021	10/15/2029
775631-AD-6	ROLLER BEARING CO OF AMERICA (144A)			2	4.B FE	494,375	86.5950	432,975	500,000	432,975	(61,962)	562	0	0	4.375	4.549	AO	4,618	22,361	02/09/2022	10/15/2029
775631-AD-6	ROLLER BEARING CO OF AMERICA (144A)			2	4.B FE	487,500	86.5950	432,975	500,000	432,975	(55,739)	1,214	0	0	4.375	4.767	AO	4,618	22,361	02/15/2022	10/15/2029
775631-AD-6	ROLLER BEARING CO OF AMERICA (144A)			2	4.B FE	437,500	86.5950	432,975	500,000	432,975	(8,672)	4,147	0	0	4.375	6.529	AO	4,618	10,938	05/16/2022	10/15/2029
775631-AD-6	ROLLER BEARING CO OF AMERICA (144A)			2	4.B FE	562,250	86.5950	562,868	650,000	562,868	(3,841)	4,459	0	0	4.375	6.757	AO	6,003	14,219	07/11/2022	10/15/2029
775631-AD-6	ROLLER BEARING CO OF AMERICA (144A)			2	4.B FE	540,625	86.5950	541,219	625,000	541,219	(1,870)	2,464	0	0	4.375	6.817	AO	5,773	13,672	09/22/2022	10/15/2029
775631-AD-6	ROLLER BEARING CO OF AMERICA (144A)			2	4.B FE	323,438	86.5950	324,731	375,000	324,731	(272)	1,566	0	0	4.375	6.863	AO	3,464	8,203	09/20/2022	10/15/2029
776743-AB-2	ROPER TECHNOLOGIES INC			1	2.A FE	1,996,680	97.1270	1,942,540	2,000,000	1,998,863	0	347	0	0	3.850	3.870	JD	3,422	77,000	11/30/2015	12/15/2025
776743-AD-8	ROPER TECHNOLOGIES INC			1	2.A FE	1,039,290	95.9290	959,290	1,000,000	1,017,538	0	(4,374)	0	0	3.800	3.294	JD	1,689	38,000	08/24/2017	12/15/2026
776743-AD-8	ROPER TECHNOLOGIES INC			1	2.A FE	999,840	95.9290	959,290	1,000,000	999,913	0	17	0	0	3.800	3.802	JD	1,689	38,000	12/08/2016	12/15/2026
776743-AD-8	ROPER TECHNOLOGIES INC			1	2.A FE	2,909,700	95.9290	2,808,801	2,928,000	2,918,912	0	2,077	0	0	3.800	3.885	JD	4,945	111,264	04/11/2018	12/15/2026
776743-AF-3	ROPER TECHNOLOGIES INC			1	2.A FE	1,997,840	96.7860	1,935,720	2,000,000	1,998,587	0	199	0	0	4.200	4.213	MS	24,733	84,000	08/14/2018	09/15/2028
776743-AH-9	ROPER TECHNOLOGIES INC			1	2.B FE	1,996,300	95.5430	1,910,860	2,000,000	1,998,670	0	736	0	0	2.350	2.389	MS	13,839	47,000	08/19/2019	09/15/2024
778296-AA-1	ROSS STORES INC			1	2.A FE	1,986,580	97.1020	1,942,040	2,000,000	1,997,302	0	1,471	0	0	3.375	3.455	MS	19,875	67,500	09/15/2014	09/15/2024
749685-AV-5	RPM INTERNATIONAL INC			1	2.C FE	998,580	93.2440	932,440	1,000,000	999,302	0	141	0	0	3.750	3.767	MS	11,042	37,500	02/27/2017	03/15/2027
749685-AV-5	RPM INTERNATIONAL INC			1	2.C FE	992,070	93.2440	932,440	1,000,000	996,262	0	795	0	0	3.750	3.846	MS	11,042	37,500	03/17/2017	03/15/2027
78355H-KG-3	RYDER SYSTEM INC			1	2.B FE	997,300	99.7200	997,200	1,000,000	999,837	0	539	0	0	3.400	3.459	MS	11,333	34,000	02/21/2018	03/01/2023
78355H-KN-8	RYDER SYSTEM INC			1	2.B FE	2,997,570	95.1820	2,855,460	3,000,000	2,999,121	0	480	0	0	2.500	2.517	MS	25,000	75,000	08/01/2019	09/01/2024
78355H-KT-5	RYDER SYSTEM INC			1	2.B FE	1,996,000	90.4150	1,808,300	2,000,000	1,996,601	0	601	0	0	2.850	2.893	MS	19,000	29,608	02/23/2022	03/01/2027
78409V-AY-0	S&P GLOBAL INC (144A)			1	1.G FE	3,315,330	99.0320	2,970,960	3,000,000	3,276,027	0	(39,303)	0	0	4.750	2.877	FA	59,375	71,250	03/02/2022	08/01/2028
78409V-AZ-7	S&P GLOBAL INC (144A)			1	1.G FE	3,044,010	95.6670	2,870,010	3,000,000	3,041,586	0	(2,424)	0	0	4.250	3.990	MN	21,250	63,750	08/03/2022	05/01/2029
78516F-AA-7	SABAL TRAIL TRANSMISSION (144A)			1	2.A FE	5,017,250	92.8540	4,642,700	5,000,000	5,009,727	0	(1,678)	0	0	4.246	4.203	MN	35,383	212,300	04/27/2018	05/01/2028
79466L-AE-4	SALESFORCE.COM INC			1	1.F FE	999,400	99.6500	996,500	1,000,000	999,899	0	93	0	0	3.250	3.263	AO	7,222	32,500	04/05/2018	04/11/2023
79466L-AE-4	SALESFORCE.COM INC			1	1.F FE	1,995,800	99.6500	1,993,000	2,000,000	1,999,605	0	862	0	0	3.250	3.298	AO	14,444	65,000	08/02/2018	04/11/2023
79466L-AJ-3	SALESFORCE.COM INC			1	1.F FE	4,931,250	79.9800	3,999,000	5,000,000	4,938,928	0	6,462	0	0	1.950	2.106	JJ	44,958	98,313	10/21/2021	07/15/2031
797440-BR-4	SAN DIEGO G & E			1	1.F FE	1,999,680	98.8480	1,976,960	2,000,000	1,999,902	0	38	0	0	3.600	3.601	MS	24,000	72,000	09/04/2013	09/01/2023
80282K-AE-6	SANTANDER HOLDINGS USA		C	2	2.A FE	999,600	97.8570	978,570	1,000,000	999,861	0	43	0	0	4.500	4.505	JJ	20,500	45,000	07/14/2015	07/17/2025
80282K-AP-1	SANTANDER HOLDINGS USA		C	2	2.A FE	2,054,820	95.5270	1,910,540	2,000,000	2,028,221	0	(5,826)	0	0	4.400	4.044	JJ	41,067	88,000	12/18/2017	07/13/2027
80282K-AP-1	SANTANDER HOLDINGS USA		C	2	2.A FE	998,160	95.5270	955,270	1,000,000	999,050	0	183	0	0	4.400	4.423	JJ	20,533	44,000	07/10/2017	07/13/2027
78410G-AD-6	SBA COMMUNICATIONS CORP			1	3.B FE	250,000	90.5210	226,303	250,000	226,303	(23,698)	0	0	0	3.875	3.875	FA	3,660	9,688	01/21/2020	02/15/2027
78410G-AD-6	SBA COMMUNICATIONS CORP			1	3.B FE	995,000	90.5210	905,210	1,000,000	905,210	(91,551)	702	0	0	3.875	3.960	FA	14,639	38,750	05/19/2020	02/15/2027
78410G-AG-9	SBA COMMUNICATIONS CORP			1	3.B FE	1,001,250	83.3240	833,240	1,000,000	833,240	(128,060)	(240)	0	0	3.125	3.098	FA	13,021	31,250	01/26/2021	02/01/2029
78410G-AG-9	SBA COMMUNICATIONS CORP			1	3.B FE	1,000,000	83.3240	833,240	1,000,000	833,240	(128,300)	0	0	0	3.125	3.125	FA	13,021	31,250	01/14/2021	02/01/2029
78410G-AG-9	SBA COMMUNICATIONS CORP			1	3.B FE	947,500	83.3240	833,240	1,000,000	833,240	(120,476)	6,216	0	0	3.125	3.988	FA	13,021	31,250	01/18/2022	02/01/2029
78410G-AG-9	SBA COMMUNICATIONS CORP			1	3.B FE	940,000	83.3240	833,240	1,000,000	833,240	(113,677)	6,917	0	0	3.125	4.120	FA	13,021	31,250	01/27/2022	02/01/2029
78410G-AG-9	SBA COMMUNICATIONS CORP			1	3.B FE	901,875	83.3240	924,896	1,110,000	906,267	0	4,392	0	0	3.125	6.866	FA	14,453	0	11/01/2022	02/01/2029
78410G-AG-9	SBA COMMUNICATIONS CORP			1	3.B FE	802,500	83.3240	833,240	1,000,000	806,332	0	3,832	0	0	3.125	7.099	FA	13,021	0	11/03/2022	02/01/2029
78433L-AA-4	SCE RECOVERY FUNDING LLC A-1				1.A FE	2,598,961	83.2450	2,163,518	2,598,976	2,598,981	0	(1)	0	0	0.861	0.861	MN	2,859	22,377	02/17/2021	11/15/2033
806851-AG-6	SCHLUMBERGER HOLDINGS CORP (144A)			1	2.A FE	64,958	97.1740	63,163	65,000	64,985	0	4	0	0	4.000	4.008	JD	72	2,600	12/10/2015	12/21/2025
806851-AJ-0	SCHLUMBERGER HOLDINGS CORP (144A)			1	2.A FE	4,989,600	98.2480	4,912,400	5,000,000	4,996,906	0	2,081	0	0	3.750	3.795	MN	31,250	187,500	01/28/2019	05/01/2024
806851-AK-7	SCHLUMBERGER HOLDINGS CORP (144A)			1	2.A FE	974,770	93.3530	911,125	976,000	975,215	0	123	0	0	3.900	3.916	MN	4,652	38,064	04/11/2019	05/17/2028

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
808625-AA-5	SCIENCE APPLICATIONS INTERNATIONAL(144A)			1	4.A FE	1,880,000	92.6590	1,853,180	2,000,000	1,853,180	(32,061)	5,241	0	0	4.875	6.168	AO	24,375	48,750	09/13/2022	04/01/2028
808625-AA-5	SCIENCE APPLICATIONS INTERNATIONAL(144A)			1	4.A FE	1,795,000	92.6590	1,853,180	2,000,000	1,802,769	0	7,769	0	0	4.875	7.159	AO	24,375	48,750	09/26/2022	04/01/2028
80874Y-BC-3	SCIENTIFIC GAMES INTERNATIONAL (144A)			1	4.C FE	2,100,000	95.5700	1,911,400	2,000,000	1,911,400	(144,858)	(21,626)	0	0	7.000	5.711	MN	17,889	140,000	12/01/2020	05/15/2028
80874Y-BC-3	SCIENTIFIC GAMES INTERNATIONAL (144A)			1	4.C FE	709,625	95.5700	668,990	700,000	668,990	(35,530)	(1,733)	0	0	7.000	6.696	MN	6,261	49,000	11/13/2019	05/15/2028
80874Y-BC-3	SCIENTIFIC GAMES INTERNATIONAL (144A)			1	4.C FE	500,000	95.5700	477,850	500,000	477,850	(22,150)	0	0	0	7.000	7.000	MN	4,472	35,000	11/12/2019	05/15/2028
80874Y-BC-3	SCIENTIFIC GAMES INTERNATIONAL (144A)			1	4.C FE	973,750	95.5700	955,700	1,000,000	955,700	(19,695)	1,645	0	0	7.000	7.562	MN	8,944	35,000	07/18/2022	05/15/2028
80874Y-BC-3	SCIENTIFIC GAMES INTERNATIONAL (144A)			1	4.C FE	970,000	95.5700	955,700	1,000,000	955,700	(15,634)	1,334	0	0	7.000	7.657	MN	8,944	35,000	09/07/2022	05/15/2028
80874Y-BE-9	SCIENTIFIC GAMES INTERNATIONAL (144A)			1	4.C FE	500,000	96.1800	480,900	500,000	480,900	(19,100)	0	0	0	7.250	7.250	MN	4,632	36,250	11/12/2019	11/15/2029
80874Y-BG-4	SCIENTIFIC GAMES INTERNATIONAL (144A)			2	4.A FE	2,082,500	102.1920	2,043,840	2,000,000	2,043,840	(22,697)	(15,963)	0	0	8.625	6.228	JJ	86,250	0	08/19/2022	07/01/2025
80874Y-BG-4	SCIENTIFIC GAMES INTERNATIONAL (144A)			2	4.A FE	1,032,500	102.1920	1,021,920	1,000,000	1,021,920	(9,082)	(1,498)	0	0	8.625	6.423	JJ	43,125	0	11/30/2022	07/01/2025
80874Y-BG-4	SCIENTIFIC GAMES INTERNATIONAL (144A)			2	4.A FE	1,548,750	102.1920	1,532,880	1,500,000	1,532,880	(11,231)	(4,639)	0	0	8.625	6.534	JJ	64,688	0	10/26/2022	07/01/2025
810186-AP-1	SCOTTS MIRACLE-GRO LS: 90K		LS	1	3.C FE	210,750	94.9280	189,856	200,000	189,856	(13,468)	(1,597)	0	0	5.250	4.353	JD	467	10,500	12/06/2017	12/15/2026
810186-AP-1	SCOTTS MIRACLE-GRO LS:448K		LS	1	3.C FE	1,032,500	94.9280	949,280	1,000,000	949,280	(60,040)	(4,457)	0	0	5.250	4.744	JD	2,333	52,500	03/01/2017	12/15/2026
810186-AP-1	SCOTTS MIRACLE-GRO LS:448K		LS	1	3.C FE	1,007,500	94.9280	949,280	1,000,000	949,280	(52,826)	(1,011)	0	0	5.250	5.134	JD	2,333	52,500	12/12/2016	12/15/2026
810186-AP-1	SCOTTS MIRACLE-GRO LS:271K		LS	1	3.C FE	608,781	94.9280	574,314	605,000	574,314	(31,737)	(506)	0	0	5.250	5.154	JD	1,412	31,763	12/12/2016	12/15/2026
810186-AP-1	SCOTTS MIRACLE-GRO LS:1.3M		LS	1	3.C FE	3,011,250	94.9280	2,847,840	3,000,000	2,847,840	(155,330)	(1,541)	0	0	5.250	5.191	JD	7,000	157,500	01/03/2017	12/15/2026
810186-AP-1	SCOTTS MIRACLE-GRO LS:493K		LS	1	3.C FE	1,100,000	94.9280	1,044,208	1,100,000	1,044,208	(55,792)	0	0	0	5.250	5.250	JD	2,567	57,750	03/23/2017	12/15/2026
810186-AS-5	SCOTTS MIRACLE-GRO		LS	1	4.B FE	500,000	81.1800	405,900	500,000	405,900	(94,100)	0	0	0	4.500	4.500	AO	4,750	22,500	10/08/2019	10/15/2029
810186-AW-6	SCOTTS MIRACLE-GRO			1	4.B FE	1,000,000	75.5160	755,160	1,000,000	755,160	(243,850)	0	0	0	4.375	4.375	FA	18,229	42,292	08/10/2021	02/01/2032
810186-AX-4	SCOTTS MIRACLE-GRO			1	4.B FE	2,002,500	76.5410	1,530,820	2,000,000	1,530,820	(446,832)	(288)	0	0	4.000	3.981	AO	20,000	80,000	03/11/2021	04/01/2031
81762P-AE-2	SERVICE NOW INC			1	2.A FE	1,890,100	76.7260	1,534,520	2,000,000	1,903,104	0	11,537	0	0	1.400	2.087	MS	9,333	28,000	11/10/2021	09/01/2030
81762P-AE-2	SERVICE NOW INC			1	2.A FE	9,714,354	76.7260	7,947,279	10,358,000	9,792,452	0	67,074	0	0	1.400	2.176	MS	48,337	145,012	10/28/2021	09/01/2030
824348-AR-7	SHERWIN-WILLIAMS CO			1	2.B FE	2,066,560	96.2270	1,924,540	2,000,000	2,018,541	0	(7,544)	0	0	3.450	3.036	FA	28,750	69,000	01/14/2016	08/01/2025
824348-AR-7	SHERWIN-WILLIAMS CO			1	2.B FE	999,410	96.2270	962,270	1,000,000	999,808	0	62	0	0	3.450	3.457	FA	14,375	34,500	07/28/2015	08/01/2025
824348-AW-6	SHERWIN-WILLIAMS CO			1	2.B FE	999,480	93.9510	939,510	1,000,000	999,736	0	50	0	0	3.450	3.456	JD	2,875	34,500	05/03/2017	06/01/2027
824348-AW-6	SHERWIN-WILLIAMS CO			1	2.B FE	996,370	93.9510	939,510	1,000,000	998,233	0	360	0	0	3.450	3.493	JD	2,875	34,500	05/02/2017	06/01/2027
824348-AW-6	SHERWIN-WILLIAMS CO			1	2.B FE	994,530	93.9510	939,510	1,000,000	997,341	0	543	0	0	3.450	3.515	JD	2,875	34,500	05/09/2017	06/01/2027
824348-BD-7	SHERWIN-WILLIAMS CO			1	2.B FE	982,530	96.4640	964,640	1,000,000	994,764	0	2,371	0	0	3.300	3.562	FA	13,750	33,000	06/01/2017	02/01/2025
824348-BF-2	SHERWIN-WILLIAMS CO			1	2.B FE	1,016,990	97.2840	972,840	1,000,000	1,006,279	0	(2,088)	0	0	3.950	3.712	JJ	18,214	39,500	06/01/2017	01/15/2026
824348-BJ-4	SHERWIN-WILLIAMS CO			1	2.B FE	6,976,690	87.7520	6,142,640	7,000,000	6,983,566	0	2,194	0	0	2.950	2.989	FA	78,011	206,500	08/12/2019	08/15/2029
824348-BL-9	SHERWIN-WILLIAMS CO			1	2.B FE	1,786,309	82.4370	1,455,837	1,766,000	1,782,943	0	(2,178)	0	0	2.300	2.154	MN	5,190	40,618	06/09/2021	05/15/2030
824348-BL-9	SHERWIN-WILLIAMS CO			1	2.B FE	6,933,360	82.4370	5,770,590	7,000,000	6,944,906	0	6,738	0	0	2.300	2.417	MN	20,572	161,000	04/05/2021	05/15/2030
824348-BN-5	SHERWIN-WILLIAMS CO LS:3.1M		LS	1	2.B FE	4,993,600	79.3480	3,967,400	5,000,000	4,994,126	0	486	0	0	2.200	2.214	MS	32,389	93,194	11/09/2021	03/15/2032
824348-BN-5	SHERWIN-WILLIAMS CO LS:3.1M		LS	1	2.B FE	4,979,400	79.3480	3,967,400	5,000,000	4,981,307	0	1,725	0	0	2.200	2.244	MS	32,389	93,194	11/08/2021	03/15/2032
824348-BR-6	SHERWIN-WILLIAMS CO			1	2.B FE	1,164,686	98.3550	1,143,869	1,163,000	1,164,493	0	(194)	0	0	4.250	4.196	FA	19,359	0	08/31/2022	08/08/2025
826418-BM-6	SIERRA PACIFIC POWER			1	1.F FE	997,450	92.9960	929,960	1,000,000	999,061	0	261	0	0	2.600	2.629	MN	4,333	26,000	04/11/2016	05/01/2026
826418-BM-6	SIERRA PACIFIC POWER			1	1.F FE	997,360	92.9960	929,960	1,000,000	999,030	0	270	0	0	2.600	2.630	MN	4,333	26,000	04/13/2016	05/01/2026
827048-AW-9	SILGAN HOLDINGS			1	3.C FE	1,011,250	92.5150	925,158	1,000,000	925,158	(79,320)	(2,454)	0	0	4.125	3.855	AO	10,313	41,250	02/20/2020	02/01/2028
827048-AW-9	SILGAN HOLDINGS			1	3.C FE	1,100,000	92.5150	1,017,673	1,100,000	1,017,673	(82,327)	0	0	0	4.125	4.125	AO	11,344	45,375	11/04/2019	02/01/2028
827048-AW-9	SILGAN HOLDINGS			1	3.C FE	99,500	92.5150	92,516	100,000	92,516	(7,143)	59	0	0	4.125	4.200	AO	1,031	4,125	02/19/2020	02/01/2028
828807-CV-7	SIMON PROPERTY GROUP			1	1.G FE	993,540	95.8730	958,730	1,000,000	998,024	0	682	0	0	3.500	3.577	MS	11,667	35,000	08/10/2015	09/01/2025
828807-CY-1	SIMON PROPERTY GROUP			1	1.G FE	997,370	93.6700	936,700	1,000,000	998,851	0	266	0	0	3.250	3.281	MN	2,708	32,500	11/15/2016	11/30/2026
828807-DE-4	SIMON PROPERTY GROUP			1	1.G FE	992,140	92.6500	926,500	1,000,000	995,764	0	774	0	0	3.375	3.469	JD	2,813	33,750	11/30/2017	12/01/2027
83001A-AB-8	SIX FLAGS ENTERTAINMENT (144A)			1	4.C FE	2,026,800	96.4370	1,928,740	2,000,000	1,928,740	(71,043)	(22,497)	0	0	4.875	2.913	JJ	40,625	97,500	11/17/2021	07/31/2024
83001A-AB-8	SIX FLAGS ENTERTAINMENT (144A)			1	4.C FE	1,485,000	96.4370	1,446,555	1,500,000	1,446,555	(49,683)	2,190	0	0	4.875	5.039	JJ	30,469	73,125	03/30/2017	07/31/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
83001A-AB-8	SIX FLAGS ENTERTAINMENT (144A)			1	4.C FE	1,955,000	96.4370	1,928,740	2,000,000	1,928,740	(60,876)	6,084	0	0	4.875	5.218	JJ	40,625	97,500	06/28/2016	07/31/2024
83001A-AC-6	SIX FLAGS ENTERTAINMENT (144A)			1	4.C FE	2,000,000	90.2200	1,804,400	2,000,000	1,804,400	(195,600)	0	0	0	5.500	5.500	AO	23,222	110,000	04/10/2017	04/15/2027
83001A-AC-6	SIX FLAGS ENTERTAINMENT (144A)			1	4.C FE	1,745,000	90.2200	1,804,400	2,000,000	1,751,050	0	6,050	0	0	5.500	9.062	AO	23,222	0	11/09/2022	04/15/2027
833034-AK-7	SNAP-ON INC			1	1.F FE	1,008,280	94.6270	946,270	1,000,000	1,003,621	0	(855)	0	0	3.250	3.151	MS	10,833	32,500	02/21/2017	03/01/2027
833034-AK-7	SNAP-ON INC			1	1.F FE	2,424,150	94.6270	2,365,675	2,500,000	2,460,544	0	8,597	0	0	3.250	3.661	MS	27,083	81,250	06/27/2018	03/01/2027
835898-AH-0	SOTHEBY'S (144A)	LS		1	4.A FE	3,000,000	93.9200	2,817,600	3,000,000	2,817,600	(182,400)	0	0	0	7.375	7.375	JD	18,438	221,250	09/24/2019	10/15/2027
835898-AH-0	SOTHEBY'S (144A)	LS		1	4.A FE	1,665,000	93.9200	1,878,400	2,000,000	1,759,463	0	36,855	0	0	7.375	10.645	JD	12,292	147,500	03/17/2020	10/15/2027
83600G-AA-2	SOTHEBY'S/BIDFAIR HLD (144A)			1	4.B FE	1,006,250	84.1000	841,000	1,000,000	841,000	(163,446)	(1,162)	0	0	5.875	5.728	JD	4,896	58,750	05/27/2021	06/01/2029
83600G-AA-2	SOTHEBY'S/BIDFAIR HLD (144A)			1	4.B FE	2,000,000	84.1000	1,682,000	2,000,000	1,682,000	(318,000)	0	0	0	5.875	5.875	JD	9,792	117,500	05/13/2021	06/01/2029
842400-FY-4	SOUTHERN CALIFORNIA EDISON			1	2.A FE	128,974	98.8000	123,500	125,000	125,276	0	(539)	0	0	3.500	3.052	AO	1,094	4,375	06/05/2015	10/01/2023
842400-FY-4	SOUTHERN CALIFORNIA EDISON			1	2.A FE	998,240	98.8000	988,000	1,000,000	999,808	0	199	0	0	3.500	3.521	AO	8,750	35,000	09/25/2013	10/01/2023
842434-CM-2	SOUTHERN CALIFORNIA GAS			1	1.D FE	1,000,940	97.3500	973,500	1,000,000	1,000,169	0	(111)	0	0	3.150	3.138	MS	9,275	31,500	09/09/2014	09/15/2024
842434-CM-2	SOUTHERN CALIFORNIA GAS			1	1.D FE	1,000,590	97.3500	973,500	1,000,000	1,000,098	0	(64)	0	0	3.150	3.143	MS	9,275	31,500	09/11/2014	09/15/2024
842434-CM-2	SOUTHERN CALIFORNIA GAS			1	1.D FE	1,992,680	97.3500	1,947,000	2,000,000	1,998,523	0	796	0	0	3.150	3.193	MS	18,550	63,000	09/08/2014	09/15/2024
842434-CP-5	SOUTHERN CALIFORNIA GAS			1	1.D FE	997,630	96.5770	965,770	1,000,000	999,334	0	253	0	0	3.200	3.228	JD	1,422	32,000	06/15/2015	06/15/2025
001192-AL-7	SOUTHERN CO GAS CAPITAL			1	2.A FE	1,998,200	96.5700	1,931,400	2,000,000	1,999,337	0	191	0	0	3.875	3.886	MN	9,903	77,500	11/13/2015	11/15/2025
8426EP-AA-6	SOUTHERN CO GAS CAPITAL			1	2.A FE	999,220	97.8530	978,530	1,000,000	999,893	0	116	0	0	2.450	2.459	AO	6,125	24,500	09/08/2016	10/01/2023
8426EP-AD-0	SOUTHERN CO GAS CAPITAL			1	2.A FE	2,990,100	76.8870	2,306,610	3,000,000	2,992,161	0	898	0	0	1.750	1.785	JJ	24,208	52,500	08/17/2020	01/15/2031
84265V-AH-8	SOUTHERN COPPER CORP		C	1	2.A FE	1,530,313	96.6320	1,425,322	1,475,000	1,493,165	0	(7,455)	0	0	3.875	3.316	AO	10,637	57,156	08/22/2017	04/23/2025
845011-AA-3	SOUTHWEST GAS CORP			1	2.A FE	2,154,360	91.2790	1,825,580	2,000,000	2,098,208	0	(18,140)	0	0	3.700	2.645	AO	18,500	74,000	10/23/2019	04/01/2028
845011-AA-3	SOUTHWEST GAS CORP			1	2.A FE	1,547,746	91.2790	1,405,697	1,540,000	1,544,319	0	(774)	0	0	3.700	3.638	AO	14,245	56,980	04/11/2018	04/01/2028
845011-AA-3	SOUTHWEST GAS CORP			1	2.A FE	998,150	91.2790	912,790	1,000,000	998,917	0	176	0	0	3.700	3.722	AO	9,250	37,000	03/12/2018	04/01/2028
845437-BP-6	SOUTHWESTERN ELECTRIC POWER			1	2.A FE	998,960	92.1650	921,650	1,000,000	999,552	0	106	0	0	2.750	2.762	AO	6,875	27,500	09/26/2016	10/01/2026
845437-BP-6	SOUTHWESTERN ELECTRIC POWER			1	2.A FE	971,090	92.1650	921,650	1,000,000	987,184	0	3,168	0	0	2.750	3.114	AO	6,875	27,500	07/19/2017	10/01/2026
845437-BP-6	SOUTHWESTERN ELECTRIC POWER			1	2.A FE	971,260	92.1650	921,650	1,000,000	987,044	0	3,202	0	0	2.750	3.118	AO	6,875	27,500	09/21/2017	10/01/2026
845437-BR-2	SOUTHWESTERN ELECTRIC POWER			1	2.A FE	5,000,000	94.9810	4,749,050	5,000,000	5,000,000	0	0	0	0	4.100	4.100	MS	60,361	205,000	09/11/2018	09/15/2028
845743-BP-7	SOUTHWESTERN PUBLIC SERVICES CO			1	1.G FE	2,005,960	97.8010	1,956,020	2,000,000	2,000,762	0	(795)	0	0	3.300	3.258	JD	2,933	66,000	09/09/2015	06/15/2024
845743-BP-7	SOUTHWESTERN PUBLIC SERVICES CO			1	1.G FE	996,700	97.8010	978,010	1,000,000	999,439	0	363	0	0	3.300	3.339	JD	1,467	33,000	06/02/2014	06/15/2024
84756N-AD-1	SPECTRA ENERGY PARTNERS			1	2.A FE	997,650	99.3710	993,710	1,000,000	999,596	0	264	0	0	4.750	4.778	MS	13,986	47,500	09/16/2013	03/15/2024
84762L-AV-7	SPECTRUM BRANDS (144A)			1	4.B FE	2,020,000	86.7050	1,734,100	2,000,000	1,734,100	(278,511)	(2,336)	0	0	5.000	4.848	AO	25,000	100,000	09/10/2019	10/01/2029
84762L-AV-7	SPECTRUM BRANDS (144A)			1	4.B FE	250,000	86.7050	216,763	250,000	216,763	(33,238)	0	0	0	5.000	5.000	AO	3,125	12,500	09/10/2019	10/01/2029
852060-AD-4	SPRINT CAPITAL CORP			1	3.A FE	2,057,500	104.0190	2,080,380	2,000,000	2,055,917	0	(1,583)	0	0	6.875	6.296	MN	17,569	68,750	10/18/2022	11/15/2028
85208N-AD-2	SPRINT SPECTRUM / SPEC I (144A)			5	2.A FE	1,687,500	98.8680	1,668,398	1,687,500	1,687,495	0	(3)	0	0	4.738	4.766	MJSD	2,443	79,954	03/14/2018	03/20/2025
85208N-AE-0	SPRINT SPECTRUM / SPEC I (144A)			1	2.A FE	12,418,560	98.6580	12,375,660	12,544,000	12,423,518	0	4,958	0	0	5.152	5.400	MJSD	19,747	161,567	09/29/2022	03/20/2028
853496-AG-2	STANDARD INDUSTRIES INC (144A)			1	3.B FE	1,758,750	81.7000	1,429,750	1,750,000	1,429,750	(327,143)	(1,085)	0	0	4.375	4.294	JJ	35,304	76,563	03/17/2021	07/15/2030
853496-AG-2	STANDARD INDUSTRIES INC (144A)			1	3.B FE	496,875	81.7000	408,500	500,000	408,500	(88,701)	305	0	0	4.375	4.463	JJ	10,087	21,875	12/08/2021	07/15/2030
853496-AG-2	STANDARD INDUSTRIES INC (144A)			1	3.B FE	1,972,500	81.7000	1,634,000	2,000,000	1,634,000	(341,453)	2,668	0	0	4.375	4.569	JJ	40,347	87,500	11/30/2021	07/15/2030
853496-AH-0	STANDARD INDUSTRIES INC (144A)			1	3.B FE	500,000	75.4580	377,290	500,000	377,290	(105,210)	0	0	0	3.375	3.375	JJ	7,781	16,875	08/07/2020	01/15/2031
853496-AH-0	STANDARD INDUSTRIES INC (144A)			1	3.B FE	1,935,000	75.4580	1,509,160	2,000,000	1,509,160	(426,376)	5,536	0	0	3.375	3.759	JJ	31,125	67,500	09/24/2020	01/15/2031
854502-AH-4	STANLEY BLACK & DECKER			1	1.G FE	3,997,040	96.2000	3,848,000	4,000,000	3,997,977	0	272	0	0	4.250	4.259	MN	21,722	170,000	10/30/2018	11/15/2028
855244-AD-1	STARBUCKS CORP			1	2.A FE	229,314	99.3650	211,647	213,000	214,205	0	(2,362)	0	0	3.850	2.703	AO	2,050	8,201	01/28/2016	10/01/2023
855244-AD-1	STARBUCKS CORP			1	2.A FE	1,058,590	99.3650	993,650	1,000,000	1,003,752	0	(7,333)	0	0	3.850	3.088	AO	9,625	38,500	08/22/2014	10/01/2023
855244-AD-1	STARBUCKS CORP			1	2.A FE	2,998,920	99.3650	2,980,950	3,000,000	2,999,774	0	113	0	0	3.850	3.854	AO	28,875	115,500	09/03/2013	10/01/2023
855244-AK-5	STARBUCKS CORP			1	2.A FE	959,610	92.7450	927,450	1,000,000	982,486	0	4,741	0	0	2.450	2.987	JD	1,089	24,500	11/14/2017	06/15/2026
855244-AP-4	STARBUCKS CORP			1	2.A FE	1,995,140	93.9240	1,878,480	2,000,000	1,997,214	0	472	0	0	3.500	3.529	MS	23,333	70,000	02/26/2018	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
855244-BC-2	STARBUCKS CORP			1	2.A FE	6,986,770	85.5370	5,987,590	7,000,000	6,987,662	0	892	0	0	3.000	3.022	FA	79,917	105,000	02/09/2022	02/14/2032
857477-AM-5	STATE STREET CORP				1.F FE	1,995,200	98.7930	1,975,860	2,000,000	1,999,439	0	546	0	0	3.700	3.729	MN	8,428	74,000	11/14/2013	11/20/2023
857477-AN-3	STATE STREET CORP				1.F FE	2,996,940	97.6690	2,930,070	3,000,000	2,999,292	0	329	0	0	3.300	3.312	JD	4,125	99,000	12/10/2014	12/16/2024
857477-AN-3	STATE STREET CORP				1.F FE	998,390	97.6690	976,690	1,000,000	999,632	0	174	0	0	3.300	3.319	JD	1,375	33,000	12/11/2014	12/16/2024
857477-AT-0	STATE STREET CORP				1.F FE	1,021,200	97.3310	973,310	1,000,000	1,007,956	0	(2,863)	0	0	3.550	3.231	FA	13,115	35,500	01/31/2018	08/18/2025
857477-AW-3	STATE STREET CORP				1.F FE	979,350	94.1040	941,040	1,000,000	991,185	0	2,439	0	0	2.650	2.925	MN	3,092	26,500	11/02/2017	05/19/2026
857477-BN-2	STATE STREET CORP			2	1.F FE	6,332,227	88.2470	5,090,969	5,769,000	6,254,295	0	(62,332)	0	0	3.152	1.902	MS	45,460	181,839	09/27/2021	03/30/2031
857477-BT-9	STATE STREET CORP			2	1.F FE	5,000,000	81.9680	4,098,400	5,000,000	5,000,000	0	0	0	0	2.623	2.623	FA	52,460	65,575	02/02/2022	02/07/2033
857477-BT-9	STATE STREET CORP			2	1.F FE	8,227,400	81.9680	8,196,800	10,000,000	8,239,353	0	11,953	0	0	2.623	4.848	FA	104,920	0	11/28/2022	02/07/2033
858119-BF-6	STEEL DYNAMICS INC			1	2.C FE	2,859,280	100.1400	2,779,886	2,776,000	2,800,145	0	(11,584)	0	0	5.000	4.529	JD	6,169	138,800	04/27/2017	12/15/2026
858119-BF-6	STEEL DYNAMICS INC			1	2.C FE	1,000,000	100.1400	1,001,400	1,000,000	1,000,000	0	0	0	0	5.000	5.000	JD	2,222	50,000	11/29/2016	12/15/2026
858119-BF-6	STEEL DYNAMICS INC			1	2.C FE	961,250	100.1400	1,001,400	1,000,000	978,634	0	4,695	0	0	5.000	5.609	JD	2,222	50,000	12/19/2018	12/15/2026
858119-BJ-8	STEEL DYNAMICS INC			1	2.C FE	1,998,500	95.0620	1,901,240	2,000,000	1,999,379	0	297	0	0	2.800	2.816	JD	2,489	56,000	12/09/2019	12/15/2024
858119-BK-5	STEEL DYNAMICS INC			1	2.C FE	1,994,720	88.1580	1,763,160	2,000,000	1,995,966	0	470	0	0	3.450	3.481	AO	14,567	69,000	12/09/2019	04/15/2030
86024T-AA-5	STEVENS HOLDINGS CO INC (144A)			2	3.C FE	1,619,813	100.4220	1,596,710	1,590,000	1,596,710	(6,280)	(4,297)	0	0	6.125	5.795	AO	24,347	97,388	10/02/2018	10/01/2026
86024T-AA-5	STEVENS HOLDINGS CO INC (144A)			2	3.C FE	3,052,500	100.4220	3,012,660	3,000,000	3,012,660	(10,183)	(7,561)	0	0	6.125	5.817	AO	45,938	183,750	09/27/2018	10/01/2026
86024T-AA-5	STEVENS HOLDINGS CO INC (144A)			2	3.C FE	923,450	100.4220	923,882	920,000	921,435	0	(500)	0	0	6.125	6.058	AO	14,088	56,350	10/11/2018	10/01/2026
86024T-AA-5	STEVENS HOLDINGS CO INC (144A)			2	3.C FE	1,000,000	100.4220	1,004,220	1,000,000	1,000,000	0	0	0	0	6.125	6.125	AO	15,313	61,250	09/26/2018	10/01/2026
86024T-AA-5	STEVENS HOLDINGS CO INC (144A)			2	3.C FE	1,624,750	100.4220	1,682,069	1,675,000	1,626,844	0	2,094	0	0	6.125	7.005	AO	25,648	0	10/14/2022	10/01/2026
860630-AD-4	STIFEL FINANCIAL CORP LS:283K	LS		1	2.C FE	1,000,160	98.0340	980,340	1,000,000	1,000,010	0	(18)	0	0	4.250	4.248	JJ	19,243	42,500	07/16/2014	07/18/2024
860630-AD-4	STIFEL FINANCIAL CORP LS:283K	LS		1	2.C FE	991,960	98.0340	980,340	1,000,000	998,500	0	906	0	0	4.250	4.350	JJ	19,243	42,500	07/15/2014	07/18/2024
863667-AF-8	STRYKER CORP			1	2.A FE	1,005,130	97.7070	977,070	1,000,000	1,000,772	0	(657)	0	0	3.375	3.305	MN	4,313	33,750	08/18/2015	05/15/2024
863667-AF-8	STRYKER CORP			1	2.A FE	991,240	97.7070	977,070	1,000,000	998,590	0	967	0	0	3.375	3.479	MN	4,313	33,750	04/28/2014	05/15/2024
863667-AH-4	STRYKER CORP			1	2.A FE	1,999,820	96.7280	1,934,560	2,000,000	1,999,884	0	18	0	0	3.375	3.376	MN	11,250	67,500	10/26/2015	11/01/2025
863667-AN-1	STRYKER CORP			1	2.A FE	1,001,000	96.0980	960,980	1,000,000	1,000,332	0	(104)	0	0	3.500	3.488	MS	10,306	35,000	03/04/2016	03/15/2026
863667-AN-1	STRYKER CORP			1	2.A FE	993,480	96.0980	960,980	1,000,000	997,620	0	678	0	0	3.500	3.578	MS	10,306	35,000	03/03/2016	03/15/2026
863667-AQ-4	STRYKER CORP			1	2.A FE	1,999,160	95.1800	1,903,600	2,000,000	1,999,455	0	81	0	0	3.650	3.655	MS	23,117	73,000	02/26/2018	03/07/2028
863667-AY-7	STRYKER CORP			1	2.A FE	5,005,100	81.6490	4,082,450	5,000,000	5,004,384	0	(557)	0	0	1.950	1.936	JD	4,333	97,500	08/25/2021	06/15/2030
871829-AZ-0	SYSCO CORP			1	2.B FE	2,016,340	96.8690	1,937,380	2,000,000	2,004,730	0	(1,776)	0	0	3.750	3.650	AO	18,750	75,000	09/24/2015	10/01/2025
871829-AZ-0	SYSCO CORP			1	2.B FE	2,000,000	96.8690	1,937,380	2,000,000	2,000,000	0	0	0	0	3.750	3.750	AO	18,750	75,000	09/23/2015	10/01/2025
871829-BC-0	SYSCO CORP			1	2.B FE	996,230	94.4570	944,570	1,000,000	998,533	0	382	0	0	3.300	3.344	JJ	15,217	33,000	03/22/2016	07/15/2026
871829-BF-3	SYSCO CORP			1	2.B FE	999,710	92.5860	925,860	1,000,000	999,865	0	25	0	0	3.250	3.253	JJ	14,986	32,500	11/15/2017	07/15/2027
871829-BF-3	SYSCO CORP			1	2.B FE	998,110	92.5860	925,860	1,000,000	999,070	0	185	0	0	3.250	3.272	JJ	14,986	32,500	06/20/2017	07/15/2027
87264A-AT-2	T-MOBILE USA INC			2	2.C FE	11,917,133	100.9640	12,062,217	11,947,000	11,917,950	0	818	0	0	5.375	5.436	AO	135,565	321,076	09/21/2022	04/15/2027
87264A-AV-7	T-MOBILE USA INC			1	2.C FE	523,750	97.4490	487,245	500,000	512,163	0	(3,740)	0	0	4.750	3.888	FA	9,896	23,750	10/02/2019	02/01/2028
87264A-AV-7	T-MOBILE USA INC			1	2.C FE	503,750	97.4490	487,245	500,000	501,587	0	(474)	0	0	4.750	4.637	FA	9,896	23,750	01/23/2018	02/01/2028
87264A-AV-7	T-MOBILE USA INC			1	2.C FE	250,000	97.4490	243,623	250,000	250,000	0	0	0	0	4.750	4.750	FA	4,948	11,875	01/22/2018	02/01/2028
87264A-AV-7	T-MOBILE USA INC			1	2.C FE	987,500	97.4490	974,490	1,000,000	992,839	0	1,206	0	0	4.750	4.910	FA	19,792	47,500	02/06/2018	02/01/2028
87264A-BS-3	T-MOBILE USA INC			1	2.C FE	1,000,000	84.7880	847,880	1,000,000	1,000,000	13,270	0	0	0	2.625	2.625	FA	9,917	26,250	01/11/2021	02/15/2029
87264A-BS-3	T-MOBILE USA INC			1	2.C FE	1,932,500	84.7880	1,695,760	2,000,000	1,945,176	0	8,003	0	0	2.625	3.120	FA	19,833	52,500	05/26/2021	02/15/2029
87264A-BV-6	T-MOBILE USA INC			1	2.C FE	2,667,810	88.2690	2,648,070	3,000,000	2,672,117	0	4,307	0	0	3.375	5.449	AO	21,375	0	11/22/2022	04/15/2029
87264A-BW-4	T-MOBILE USA INC			1	2.C FE	4,000,000	86.5720	3,462,880	4,000,000	4,000,000	0	0	0	0	3.500	3.500	AO	29,556	140,000	03/16/2021	04/15/2031
87264A-BW-4	T-MOBILE USA INC			1	2.C FE	3,645,000	86.5720	3,462,880	4,000,000	3,658,941	0	13,941	0	0	3.500	4.755	AO	29,556	70,000	07/27/2022	04/15/2031
87264A-BW-4	T-MOBILE USA INC			1	2.C FE	1,515,000	86.5720	1,298,580	1,500,000	1,512,186	0	(1,721)	0	0	3.500	3.354	AO	11,083	52,500	05/10/2021	04/15/2031
87264A-BX-2	T-MOBILE USA INC			1	2.C FE	3,000,870	78.9150	2,367,450	3,000,000	3,000,705	0	(72)	0	0	2.250	2.247	MN	8,625	67,500	10/20/2020	11/15/2031

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
87264A-CQ-6	T-MOBILE USA INC			1	2.C FE	2,990,700	81.0600	2,431,800	3,000,000	2,991,682	0	976	0	0	2.700	2.733	MS	23,850	62,775	12/01/2021	03/15/2032
87264A-CV-5	T-MOBILE USA INC			1	2.C FE	11,980,920	99.4180	11,930,160	12,000,000	11,980,422	0	(498)	0	0	5.200	5.221	JJ	183,733	0	09/12/2022	01/15/2033
875127-BH-4	TAMPA ELECTRIC			1	1.G FE	9,967,400	81.3530	8,135,300	10,000,000	9,972,457	0	2,979	0	0	2.400	2.437	MS	70,667	240,000	03/15/2021	03/15/2031
189754-AC-8	TAPESTRY INC			1	2.C FE	998,580	93.2940	932,940	1,000,000	999,288	0	137	0	0	4.125	4.142	JJ	19,021	41,250	06/06/2017	07/15/2027
189754-AC-8	TAPESTRY INC			1	2.C FE	2,925,000	93.2940	2,798,820	3,000,000	2,947,951	0	10,097	0	0	4.125	4.552	JJ	57,063	123,750	08/28/2020	07/15/2027
876030-AA-5	TAPESTRY INC			1	2.C FE	4,985,250	78.0790	3,903,950	5,000,000	4,986,325	0	1,052	0	0	3.050	3.084	MS	44,903	120,306	11/16/2021	03/15/2032
87612B-BG-6	TARGA RESOURCES PARTNERS			1	2.C FE	2,000,000	95.3950	1,907,917	2,000,000	2,000,000	0	0	0	0	5.000	5.000	JJ	46,111	100,000	10/10/2017	01/15/2028
87612B-BL-5	TARGA RESOURCES PARTNERS (144A)			1	2.C FE	100,000	100.6330	100,634	100,000	100,000	0	0	0	0	6.500	6.500	JJ	2,997	6,500	01/10/2019	07/15/2027
87612E-BD-7	TARGET CORP			1	1.F FE	1,991,120	98.0030	1,960,060	2,000,000	1,998,465	0	979	0	0	3.500	3.553	JJ	35,000	70,000	06/17/2014	07/01/2024
87612E-BE-5	TARGET CORP			1	1.F FE	999,910	93.7520	937,520	1,000,000	999,950	0	9	0	0	2.500	2.501	AO	5,278	25,000	04/04/2016	04/15/2026
87612E-BJ-4	TARGET CORP			1	1.F FE	10,320,100	85.1100	8,511,000	10,000,000	10,274,973	0	(37,081)	0	0	2.350	1.920	FA	88,778	235,000	10/07/2021	02/15/2030
87612E-BJ-4	TARGET CORP			1	1.F FE	2,556,364	85.1100	2,120,090	2,491,000	2,547,854	0	(7,645)	0	0	2.350	1.993	FA	22,115	58,539	11/17/2021	02/15/2030
87612E-BJ-4	TARGET CORP			1	1.F FE	2,994,390	85.1100	2,553,300	3,000,000	2,995,855	0	523	0	0	2.350	2.371	FA	26,633	70,500	01/21/2020	02/15/2030
87233Q-AC-2	TC PIPELINES LP			1	2.A FE	1,000,000	94.3880	943,880	1,000,000	1,000,000	0	0	0	0	3.900	3.900	MN	3,900	39,000	05/22/2017	05/25/2027
878055-AE-2	TCF NATIONAL BANK				2.A FE	1,987,500	97.8080	1,956,160	2,000,000	1,996,682	0	1,381	0	0	4.600	4.679	FA	31,689	92,000	02/24/2015	02/27/2025
87236Y-AD-0	TD AMERITRADE			1	1.F FE	1,999,000	95.4730	1,909,460	2,000,000	1,999,661	0	108	0	0	3.625	3.630	AO	18,125	72,500	10/17/2014	04/01/2025
87236Y-AF-5	TD AMERITRADE			1	1.F FE	2,993,760	91.1090	2,733,270	3,000,000	2,996,948	0	636	0	0	3.300	3.325	AO	24,750	99,000	04/24/2017	04/01/2027
879369-AF-3	TELEFLEX INC			1	3.B FE	498,125	95.4810	477,405	500,000	477,405	(21,448)	201	0	0	4.625	4.677	MN	2,955	23,125	03/19/2019	11/15/2027
879369-AF-3	TELEFLEX INC			1	3.B FE	1,672,215	95.4810	1,625,087	1,702,000	1,625,087	(60,237)	2,951	0	0	4.625	4.852	MN	10,058	78,718	02/21/2018	11/15/2027
879369-AG-1	TELEFLEX INC (144A)			1	3.B FE	500,000	91.4630	457,315	500,000	457,315	(42,685)	0	0	0	4.250	4.250	JD	1,771	21,250	05/21/2020	06/01/2028
88023U-AH-4	TEMPUR SEALY INTERNATIONAL (144A)			1	3.A FE	1,000,000	84.1600	841,600	1,000,000	841,600	(158,400)	0	0	0	4.000	4.000	AO	8,444	40,000	03/11/2021	04/15/2029
88023U-AH-4	TEMPUR SEALY INTERNATIONAL (144A)			1	3.A FE	1,995,000	84.1600	1,683,200	2,000,000	1,683,200	(312,739)	544	0	0	4.000	4.036	AO	16,889	80,000	03/12/2021	04/15/2029
88023U-AH-4	TEMPUR SEALY INTERNATIONAL (144A)			1	3.A FE	996,250	84.1600	841,600	1,000,000	841,600	(155,325)	415	0	0	4.000	4.055	AO	8,444	40,000	03/12/2021	04/15/2029
88023U-AJ-0	TEMPUR SEALY INTERNATIONAL (144A)			2	3.A FE	750,000	78.6470	589,853	750,000	589,853	(160,148)	0	0	0	3.875	3.875	AO	6,135	30,758	09/21/2021	10/15/2031
88023U-AJ-0	TEMPUR SEALY INTERNATIONAL (144A)			2	3.A FE	1,970,000	78.6470	1,572,940	2,000,000	1,572,940	(399,844)	2,574	0	0	3.875	4.059	AO	16,361	82,021	11/18/2021	10/15/2031
880451-AS-8	TENNESSEE GAS PIPELINE			1	2.B FE	2,143,160	105.9410	1,811,591	1,710,000	1,979,214	0	(59,247)	0	0	7.000	2.987	MS	35,245	119,700	02/26/2020	03/15/2027
880451-AZ-2	TENNESSEE GAS PIPELINE (144A)			1	2.B FE	4,990,050	83.9800	4,199,000	5,000,000	4,992,496	0	914	0	0	2.900	2.923	MS	48,333	145,000	02/19/2020	03/01/2030
882117-5V-2	TEXAS A & M PERM UNIV FUND TXBL REF S17B			2	1.A FE	6,537,120	82.2360	6,578,880	8,000,000	7,051,332	0	514,212	0	0	3.660	4.950	JJ	146,400	0	10/14/2022	07/01/2047
882384-AD-2	TEXAS EASTERN TRANSMISSION (144A)			1	1.G FE	1,505,220	91.0930	1,366,395	1,500,000	1,502,790	0	(519)	0	0	3.500	3.458	JJ	24,208	52,500	01/05/2018	01/15/2028
882508-AW-4	TEXAS INSTRUMENTS INC			1	1.D FE	1,945,040	99.2290	1,984,580	2,000,000	1,997,258	0	7,833	0	0	2.250	2.655	MN	7,500	45,000	10/15/2015	05/01/2023
882508-AW-4	TEXAS INSTRUMENTS INC			1	1.D FE	1,192,574	99.2290	1,273,108	1,283,000	1,279,065	0	11,349	0	0	2.250	3.168	MN	4,811	28,868	06/17/2014	05/01/2023
882508-BC-7	TEXAS INSTRUMENTS INC			1	1.E FE	998,960	93.2610	932,610	1,000,000	999,439	0	102	0	0	2.900	2.912	MN	4,672	29,000	12/15/2017	11/03/2027
882508-BC-7	TEXAS INSTRUMENTS INC			1	1.E FE	983,250	93.2610	932,610	1,000,000	991,097	0	1,676	0	0	2.900	3.099	MN	4,672	29,000	01/10/2018	11/03/2027
882508-BJ-2	TEXAS INSTRUMENTS INC			1	1.E FE	3,353,537	82.4370	2,733,611	3,316,000	3,346,106	0	(3,975)	0	0	1.750	1.614	MN	9,188	58,030	02/10/2021	05/04/2030
882508-BJ-2	TEXAS INSTRUMENTS INC			1	1.E FE	7,689,465	82.4370	6,512,523	7,900,000	7,725,915	0	21,726	0	0	1.750	2.075	MN	21,890	138,250	04/20/2021	05/04/2030
882508-BP-8	TEXAS INSTRUMENTS INC			2	1.E FE	4,985,450	93.0190	4,650,950	5,000,000	4,985,771	0	321	0	0	3.650	3.685	FA	68,438	0	08/10/2022	08/16/2032
883203-BU-4	TEXTRON INC			1	2.B FE	1,996,020	98.6850	1,973,700	2,000,000	1,999,357	0	442	0	0	4.300	4.324	MS	28,667	86,000	01/23/2014	03/01/2024
883203-BV-2	TEXTRON INC			1	2.B FE	1,006,880	97.3480	973,480	1,000,000	1,001,504	0	(740)	0	0	3.875	3.792	MS	12,917	38,750	10/24/2014	03/01/2025
883203-BV-2	TEXTRON INC			1	2.B FE	999,030	97.3480	973,480	1,000,000	999,711	0	107	0	0	3.875	3.886	MS	12,917	38,750	10/23/2014	03/01/2025
883203-BW-0	TEXTRON INC			1	2.B FE	992,420	96.3000	963,000	1,000,000	997,183	0	792	0	0	4.000	4.093	MS	11,778	40,000	03/04/2016	03/15/2026
883203-BX-8	TEXTRON INC			1	2.B FE	1,001,330	93.3930	933,930	1,000,000	1,000,580	0	(134)	0	0	3.650	3.634	MS	10,747	36,500	02/28/2017	03/15/2027
883203-BY-6	TEXTRON INC			1	2.B FE	1,001,060	91.1540	911,540	1,000,000	1,000,538	0	(101)	0	0	3.375	3.363	MS	11,250	33,750	09/12/2017	03/01/2028
883203-BY-6	TEXTRON INC			1	2.B FE	999,660	91.1540	911,540	1,000,000	999,780	0	33	0	0	3.375	3.379	MS	11,250	33,750	09/11/2017	03/01/2028
883556-BZ-4	THERMO FISHER SCIENTIFIC			1	1.G FE	4,183,040	88.3210	3,532,840	4,000,000	4,150,057	0	(21,426)	0	0	2.600	1.981	AO	26,000	104,000	06/10/2021	10/01/2029
883556-BZ-4	THERMO FISHER SCIENTIFIC			1	1.G FE	9,308,160	88.3210	7,948,890	9,000,000	9,267,086	0	(37,953)	0	0	2.600	2.109	AO	58,500	234,000	11/29/2021	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
883556-BZ-4	THERMO FISHER SCIENTIFIC			1	1.G FE	3,040,650	88.3210	2,649,630	3,000,000	3,029,042	0	(4,076)	0	0	2.600	2.438	AO	19,500	78,000	01/30/2020	10/01/2029
883556-BZ-4	THERMO FISHER SCIENTIFIC			1	1.G FE	3,038,880	88.3210	2,649,630	3,000,000	3,027,781	0	(3,898)	0	0	2.600	2.445	AO	19,500	78,000	01/30/2020	10/01/2029
883556-BZ-4	THERMO FISHER SCIENTIFIC			1	1.G FE	4,993,050	88.3210	4,416,050	5,000,000	4,994,974	0	658	0	0	2.600	2.616	AO	32,500	130,000	09/24/2019	10/01/2029
883556-BZ-4	THERMO FISHER SCIENTIFIC			1	1.G FE	10,100,640	88.3210	9,715,310	11,000,000	10,137,143	0	36,503	0	0	2.600	3.933	AO	71,500	143,000	08/31/2022	10/01/2029
883556-CU-4	THERMO FISHER SCIENTIFIC			1	1.G FE	2,519,750	101.7320	2,543,300	2,500,000	2,519,440	0	(310)	0	0	4.950	4.847	MN	13,750	0	11/15/2022	11/21/2032
886546-AB-6	TIFFANY & CO LS:168K		LS	1	1.E FE	997,020	98.3070	983,070	1,000,000	999,351	0	327	0	0	3.800	3.836	AO	9,500	38,000	09/22/2014	10/01/2024
88731E-AF-7	TIME WARNER ENTERTAINMENT				2.C FE	2,512,060	100.6320	2,012,640	2,000,000	2,008,973	0	(44,787)	0	0	8.375	6.017	MS	49,319	167,500	04/22/2005	03/15/2023
887389-AJ-3	TIMKEN CO LS:662K		LS	1	2.B FE	1,009,810	97.5590	975,590	1,000,000	1,001,684	0	(1,133)	0	0	3.875	3.752	MS	12,917	38,750	10/22/2014	09/01/2024
887389-AJ-3	TIMKEN CO LS:662K		LS	1	2.B FE	989,010	97.5590	975,590	1,000,000	997,818	0	1,217	0	0	3.875	4.009	MS	12,917	38,750	08/13/2014	09/01/2024
887389-AK-0	TIMKEN CO LS:351K		LS	1	2.B FE	2,996,040	95.2990	2,858,970	3,000,000	2,997,302	0	378	0	0	4.500	4.517	JD	6,000	135,000	08/22/2018	12/15/2028
887389-AL-8	TIMKEN CO LS:2.4M		LS	1	2.C FE	2,951,190	89.2700	2,678,100	3,000,000	2,954,041	0	2,851	0	0	4.125	4.326	AO	30,938	62,906	03/22/2022	04/01/2032
872540-AP-4	TJX COS INC			1	1.F FE	999,110	99.1230	991,230	1,000,000	999,934	0	82	0	0	2.500	2.510	MN	3,194	25,000	04/29/2013	05/15/2023
872540-AP-4	TJX COS INC			1	1.F FE	692,254	99.1230	698,817	705,000	704,151	0	2,160	0	0	2.500	2.818	MN	2,252	17,625	02/15/2017	05/15/2023
872540-AP-4	TJX COS INC			1	1.F FE	106,098	99.1230	109,035	110,000	109,803	0	506	0	0	2.500	2.978	MN	351	2,750	12/02/2014	05/15/2023
872540-AP-4	TJX COS INC			1	1.F FE	199,813	99.1230	208,158	210,000	209,506	0	1,273	0	0	2.500	3.130	MN	671	5,250	06/25/2014	05/15/2023
872540-AP-4	TJX COS INC			1	1.F FE	358,724	99.1230	381,624	385,000	383,755	0	3,212	0	0	2.500	3.369	MN	1,230	9,625	02/28/2014	05/15/2023
872540-AP-4	TJX COS INC			1	1.F FE	125,461	99.1230	133,816	135,000	134,546	0	1,171	0	0	2.500	3.404	MN	431	3,375	03/12/2014	05/15/2023
872540-AP-4	TJX COS INC			1	1.F FE	574,988	99.1230	619,519	625,000	622,648	0	6,071	0	0	2.500	3.513	MN	1,997	15,625	01/13/2014	05/15/2023
872540-AQ-2	TJX COS INC			1	1.F FE	1,985,080	91.5290	1,830,580	2,000,000	1,994,038	0	1,515	0	0	2.250	2.334	MS	13,250	45,000	09/07/2016	09/15/2026
889184-AC-1	TOLEDO HOSPITAL			1	3.B FE	972,000	78.4850	941,820	1,200,000	941,820	(40,453)	10,273	0	0	5.325	9.415	MN	8,165	31,950	08/15/2022	11/15/2028
88947E-AS-9	TOLL BROS FINANCE CORP			1	2.C FE	2,000,000	95.6320	1,912,640	2,000,000	2,000,000	0	0	0	0	4.875	4.875	MS	28,708	97,500	03/07/2017	03/15/2027
88947E-AS-9	TOLL BROS FINANCE CORP			1	2.C FE	996,250	95.6320	956,320	1,000,000	997,975	0	409	0	0	4.875	4.927	MS	14,354	48,750	03/01/2018	03/15/2027
88947E-AT-7	TOLL BROS FINANCE CORP			1	2.C FE	2,202,500	91.0280	1,820,560	2,000,000	2,154,081	0	(29,246)	0	0	4.350	2.654	FA	32,867	87,000	04/27/2021	02/15/2028
88947E-AT-7	TOLL BROS FINANCE CORP			1	2.C FE	2,000,000	91.0280	1,820,560	2,000,000	2,000,000	0	0	0	0	4.350	4.350	FA	32,867	87,000	01/17/2018	02/15/2028
89233P-7F-7	TOYOTA MOTOR CREDIT		C	1	1.E FE	1,987,460	99.9610	1,999,220	2,000,000	1,999,947	0	1,402	0	0	2.625	2.697	JJ	24,938	52,500	01/07/2013	01/10/2023
89236T-DR-3	TOYOTA MOTOR CREDIT		C	1	1.E FE	996,690	94.0800	940,800	1,000,000	998,532	0	335	0	0	3.200	3.239	JJ	15,111	32,000	01/04/2017	01/11/2027
89236T-EM-3	TOYOTA MOTOR CREDIT		C	1	1.E FE	997,780	92.4480	924,480	1,000,000	998,791	0	218	0	0	3.050	3.076	JJ	14,403	30,500	01/08/2018	01/11/2028
89236T-EM-3	TOYOTA MOTOR CREDIT		C	1	1.E FE	996,500	92.4480	924,480	1,000,000	998,098	0	343	0	0	3.050	3.091	JJ	14,403	30,500	01/09/2018	01/11/2028
89236T-EW-1	TOYOTA MOTOR CREDIT		C	1	1.E FE	1,995,180	97.0200	1,940,400	2,000,000	1,998,228	0	703	0	0	3.400	3.439	AO	14,544	68,000	04/10/2018	04/14/2025
89236T-GU-3	TOYOTA MOTOR CREDIT		C	1	1.E FE	4,979,450	84.3650	4,218,250	5,000,000	4,984,870	0	1,937	0	0	2.150	2.196	FA	41,208	107,500	02/10/2020	02/13/2030
89236T-KD-6	TOYOTA MOTOR CREDIT LS:2.1M		LS C	1	1.E FE	2,499,700	98.1340	2,453,350	2,500,000	2,499,714	0	14	0	0	4.450	4.452	JD	618	55,316	06/27/2022	06/29/2029
893045-AE-4	TRANS-ALLEGHENY (144A)			1	2.A FE	1,008,170	96.6230	966,230	1,000,000	1,002,017	0	(869)	0	0	3.850	3.755	JD	3,208	38,500	12/09/2014	06/01/2025
893045-AE-4	TRANS-ALLEGHENY (144A)			1	2.A FE	1,998,480	96.6230	1,932,460	2,000,000	1,999,537	0	159	0	0	3.850	3.859	JD	6,417	77,000	12/08/2014	06/01/2025
893045-AE-4	TRANS-ALLEGHENY (144A)			1	2.A FE	2,993,943	96.6230	2,927,677	3,030,000	3,016,376	0	5,232	0	0	3.850	4.046	JD	9,721	116,655	05/17/2018	06/01/2025
893574-AH-6	TRANSCONTINENTAL GAS PIPELINE			1	2.A FE	5,221,514	106.8390	4,380,399	4,100,000	4,631,506	0	(176,955)	0	0	7.850	3.041	FA	134,104	321,850	07/12/2019	02/01/2026
893574-AH-6	TRANSCONTINENTAL GAS PIPELINE			1	2.A FE	2,608,900	106.8390	2,136,780	2,000,000	2,223,606	0	(73,564)	0	0	7.850	3.661	FA	65,417	157,000	04/18/2017	02/01/2026
893574-AK-9	TRANSCONTINENTAL GAS PIPELINE			1	2.A FE	994,460	93.9620	939,621	1,000,000	996,790	0	535	0	0	4.000	4.068	MS	11,778	40,000	03/08/2018	03/15/2028
893647-BL-0	TRANSDIGM INC			1	4.C FE	3,000,000	94.1080	2,823,240	3,000,000	2,823,240	(176,760)	0	0	0	5.500	5.500	MN	21,083	165,000	10/29/2019	11/15/2027
893647-BP-1	TRANSDIGM INC			1	4.C FE	1,500,000	88.1020	1,321,530	1,500,000	1,321,530	(176,205)	0	0	0	4.625	4.625	JJ	31,990	69,375	01/14/2021	01/15/2029
893647-BE-6	TRANSDIGM INC (144A)			1	4.A FE	2,000,000	98.8390	1,976,780	2,000,000	1,976,780	(23,220)	0	0	0	6.250	6.250	MS	36,806	125,000	01/30/2019	03/15/2026
89469A-AD-6	TREEHOUSE FOODS INC			1	5.A FE	500,000	85.1600	425,800	500,000	425,800	(54,955)	0	0	0	4.000	4.000	MS	6,667	20,000	08/25/2020	09/01/2028
896239-AB-6	TRIMBLE INC			1	2.C FE	2,000,540	99.3230	1,986,460	2,000,000	1,999,988	0	(192)	0	0	4.150	4.144	JD	3,689	83,000	06/08/2018	06/15/2023
896239-AB-6	TRIMBLE INC			1	2.C FE	999,640	99.3230	993,230	1,000,000	999,930	0	59	0	0	4.150	4.158	JD	1,844	41,500	06/07/2018	06/15/2023
896522-AH-2	TRINITY INDUSTRIES			1	3.B FE	3,995,520	97.2060	3,888,240	4,000,000	3,888,240	(110,572)	500	0	0	4.550	4.564	AO	45,500	182,000	09/22/2014	10/01/2024
07330M-AA-5	TRUIST BANK			2	1.F FE	1,019,930	94.7120	947,120	1,000,000	1,007,639	0	(1,875)	0	0	3.800	3.580	AO	6,333	38,000	09/03/2015	10/30/2026

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
07330M-AA-5	TRUIST BANK			2	1.F FE	498,780	94.7120	473,560	500,000	499,538	0	105	0	0	3.800	3.825	AO	3,167	19,000	09/22/2014	10/30/2026
07330M-AB-3	TRUIST BANK			2	1.F FE	1,997,000	96.1230	1,922,460	2,000,000	1,999,000	0	318	0	0	3.625	3.643	MS	21,146	72,500	09/23/2015	09/16/2025
86787E-AN-7	TRUIST BANK			2	1.F FE	962,090	99.3110	993,110	1,000,000	998,074	0	5,461	0	0	2.750	3.319	MN	4,583	27,500	09/24/2015	05/01/2023
86787E-AY-3	TRUIST BANK			1	1.F FE	3,000,000	99.1120	2,973,360	3,000,000	3,000,000	0	0	0	0	3.689	3.689	FA	45,805	110,670	07/24/2018	08/02/2024
86787E-BB-2	TRUIST BANK			1	1.F FE	5,003,900	98.1040	4,905,200	5,000,000	5,001,613	0	(559)	0	0	4.050	4.037	MN	32,625	202,500	10/25/2018	11/03/2025
86787G-AJ-1	TRUIST BANK			2	1.F FE	994,940	93.6600	936,600	1,000,000	998,076	0	523	0	0	3.300	3.360	MN	4,217	33,000	05/11/2016	05/15/2026
86787G-AJ-1	TRUIST BANK			2	1.F FE	977,980	93.6600	936,600	1,000,000	990,932	0	2,479	0	0	3.300	3.587	MN	4,217	33,000	04/25/2017	05/15/2026
89788K-AA-4	TRUIST BANK			2	1.F FE	5,121,100	81.3030	4,065,150	5,000,000	5,101,553	0	(13,536)	0	0	2.250	1.936	MS	34,375	112,500	07/15/2021	03/11/2030
89788K-AA-4	TRUIST BANK			2	1.F FE	2,996,100	81.3030	2,439,090	3,000,000	2,996,587	0	426	0	0	2.250	2.266	MS	20,625	67,500	10/18/2021	03/11/2030
05531F-BB-8	TRUIST FINANCIAL CORP			2	1.G FE	999,180	96.4930	964,930	1,000,000	999,748	0	121	0	0	2.850	2.863	AO	5,146	28,500	10/23/2017	10/26/2024
05531F-BE-2	TRUIST FINANCIAL CORP			2	1.G FE	3,991,920	97.3160	3,892,640	4,000,000	3,996,879	0	1,174	0	0	3.700	3.733	JD	10,689	148,000	05/31/2018	06/05/2025
867914-BS-1	TRUIST FINANCIAL CORP			1	1.G FE	2,996,160	97.8380	2,935,140	3,000,000	2,998,478	0	557	0	0	4.000	4.021	MN	20,000	120,000	04/24/2018	05/01/2025
89788M-AE-2	TRUIST FINANCIAL CORP			2	1.G FE	7,000,000	83.8780	5,871,460	7,000,000	7,000,000	0	0	0	0	1.887	1.887	JD	8,806	132,090	06/02/2021	06/07/2029
87305Q-CE-9	TTX CO (144A)			1	1.F FE	999,990	98.6580	986,580	1,000,000	1,000,000	0	0	0	0	4.125	4.125	AO	10,313	41,250	09/19/2013	10/01/2023
87305Q-CF-6	TTX CO (144A)			1	1.F FE	996,930	98.2170	982,170	1,000,000	999,612	0	344	0	0	4.150	4.187	JJ	19,136	41,500	12/04/2013	01/15/2024
87305Q-CH-2	TTX CO (144A)			1	1.F FE	999,850	96.4840	964,840	1,000,000	1,000,000	0	0	0	0	3.600	3.601	JJ	16,600	36,000	11/13/2014	01/15/2025
898813-AP-5	TUCSON ELECTRIC POWER			1	1.G FE	996,730	95.8700	958,700	1,000,000	999,167	0	347	0	0	3.050	3.088	MS	8,981	30,500	02/24/2015	03/15/2025
902494-AX-1	TYSON FOODS INC			1	2.B FE	2,046,780	98.4520	1,969,040	2,000,000	2,011,175	0	(7,796)	0	0	3.950	3.530	FA	29,844	79,000	02/13/2018	08/15/2024
902494-BC-6	TYSON FOODS INC			1	2.B FE	998,330	93.8870	938,870	1,000,000	999,168	0	167	0	0	3.550	3.570	JD	2,860	35,500	05/23/2017	06/02/2027
902494-BG-7	TYSON FOODS INC			1	2.B FE	2,004,220	99.1220	1,982,440	2,000,000	2,000,563	0	(883)	0	0	3.900	3.853	MS	20,150	78,000	09/26/2018	09/28/2023
904311-AA-5	UNDER ARMOUR INC			1	3.B FE	1,021,780	89.1180	891,180	1,000,000	891,180	(116,760)	(2,320)	0	0	3.250	2.989	JD	1,444	32,500	07/12/2016	06/15/2026
904764-AS-6	UNILEVER CAPITAL		C	1	1.E FE	1,285,197	96.0790	1,229,811	1,280,000	1,281,494	0	(555)	0	0	3.100	3.052	JJ	16,533	39,680	08/26/2015	07/30/2025
904764-AS-6	UNILEVER CAPITAL		C	1	1.E FE	988,380	96.0790	960,790	1,000,000	996,614	0	1,231	0	0	3.100	3.237	JJ	12,917	31,000	07/28/2015	07/30/2025
904764-AU-1	UNILEVER CAPITAL		C	1	1.E FE	930,940	91.2760	912,760	1,000,000	969,536	0	7,972	0	0	2.000	2.903	JJ	8,500	20,000	11/09/2017	07/28/2026
904764-AX-5	UNILEVER CAPITAL		C	1	1.E FE	2,059,900	96.9890	1,939,780	2,000,000	2,016,183	0	(13,459)	0	0	2.600	1.902	MN	8,089	52,000	09/03/2019	05/05/2024
904764-AY-3	UNILEVER CAPITAL		C	1	1.E FE	1,969,220	93.3360	1,866,720	2,000,000	1,985,418	0	3,081	0	0	2.900	3.080	MN	9,022	58,000	05/02/2017	05/05/2027
904764-BQ-9	UNILEVER CAPITAL		C	1	1.E FE	4,891,800	78.8400	3,942,000	5,000,000	4,904,230	0	10,091	0	0	1.750	1.993	FA	33,785	87,500	10/05/2021	08/12/2031
906548-CK-6	UNION ELECTRIC CO			1	1.F FE	999,820	98.1680	981,680	1,000,000	999,938	0	19	0	0	3.500	3.502	AO	7,389	35,000	04/01/2014	04/15/2024
906548-CK-6	UNION ELECTRIC CO			1	1.F FE	999,740	98.1680	981,680	1,000,000	999,925	0	28	0	0	3.500	3.503	AO	7,389	35,000	04/02/2014	04/15/2024
906548-CM-2	UNION ELECTRIC CO			1	1.F FE	996,740	93.2610	932,610	1,000,000	998,417	0	326	0	0	2.950	2.988	JD	1,311	29,500	06/06/2017	06/15/2027
906548-CM-2	UNION ELECTRIC CO			1	1.F FE	3,570,059	93.2610	3,525,266	3,780,000	3,662,067	0	23,906	0	0	2.950	3.716	JD	4,956	111,510	12/04/2018	06/15/2027
906548-CP-5	UNION ELECTRIC CO			1	1.F FE	4,672,913	92.4500	4,007,708	4,335,000	4,567,092	0	(35,680)	0	0	3.500	2.526	MS	44,675	151,725	12/12/2019	03/15/2029
906548-CT-7	UNION ELECTRIC CO			1	1.F FE	14,983,650	79.3120	11,896,800	15,000,000	14,986,083	0	1,660	0	0	2.150	2.161	MS	94,958	396,854	06/09/2021	03/15/2032
907818-DM-7	UNION PACIFIC CORP			1	1.G FE	1,762,747	99.9310	1,698,827	1,700,000	1,700,023	0	(5,546)	0	0	2.950	2.530	JJ	23,125	50,150	10/09/2012	01/15/2023
907818-DN-5	UNION PACIFIC CORP			1	1.G FE	993,960	99.3130	993,130	1,000,000	999,755	0	646	0	0	2.750	2.819	AO	5,806	27,500	03/12/2013	04/15/2023
907818-DR-6	UNION PACIFIC CORP			1	1.G FE	1,001,780	98.5010	985,010	1,000,000	1,000,197	0	(206)	0	0	3.646	3.625	FA	13,774	36,460	10/01/2013	02/15/2024
907818-DV-7	UNION PACIFIC CORP			1	1.G FE	992,470	98.4510	984,510	1,000,000	998,906	0	836	0	0	3.750	3.840	MS	11,042	37,500	01/07/2014	03/15/2024
907818-DY-1	UNION PACIFIC CORP			1	1.G FE	996,690	97.1690	971,690	1,000,000	999,247	0	347	0	0	3.250	3.288	JJ	14,986	32,500	08/07/2014	01/15/2025
907818-ED-6	UNION PACIFIC CORP			1	1.G FE	1,019,560	96.2220	962,220	1,000,000	1,005,416	0	(2,167)	0	0	3.250	3.012	FA	12,278	32,500	10/26/2015	08/15/2025
907818-EY-0	UNION PACIFIC CORP			1	1.G FE	3,033,060	96.3270	2,889,810	3,000,000	3,020,154	0	(3,273)	0	0	3.950	3.812	MS	36,538	118,500	08/27/2018	09/10/2028
907818-EY-0	UNION PACIFIC CORP			1	1.G FE	3,990,040	96.3270	3,853,080	4,000,000	3,994,161	0	869	0	0	3.950	3.978	MS	48,717	158,000	06/05/2018	09/10/2028
907818-FH-6	UNION PACIFIC CORP			1	1.G FE	6,150,900	85.7750	6,004,250	7,000,000	6,182,168	0	31,268	0	0	2.400	4.329	FA	68,133	0	09/01/2022	02/05/2030
907818-FU-7	UNION PACIFIC CORP			1	1.G FE	7,000,000	84.4500	5,911,500	7,000,000	7,000,000	0	0	0	0	2.375	2.375	MN	18,934	166,250	05/17/2021	05/20/2031
90783S-AA-0	UNION PACIFIC PASS THRU CERT 03				1.C FE	16,509	99.7800	14,958	14,991	16,193	0	(109)	0	0	4.698	3.666	JJ	350	704	09/20/2011	01/02/2024
90783S-AA-0	UNION PACIFIC PASS THRU CERT 03				1.C FE	15,297	99.7800	15,263	15,297	15,608	0	(17)	0	0	4.698	4.698	JJ	357	719	05/07/2003	01/02/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
907825-AA-1	UNION PACIFIC PASS THRU CERT 2014			1	1.D FE	5,073,619	95.0430	4,822,120	5,073,619	5,073,550	0	(12)	0	0	3.227	3.227	MN	21,375	163,726	05/06/2014	05/14/2026
055778-AN-0	UNION PACIFIC RAILROAD CO UPRR 2009-A			1	1.D	390,909	99.5050	388,974	390,909	390,888	0	(3)	0	0	4.830	4.830	AO	3,986	18,881	09/16/2009	10/15/2024
911312-BM-7	UNITED PARCEL SERVICE			1	1.F FE	2,986,920	94.0630	2,821,890	3,000,000	2,993,064	0	1,287	0	0	3.050	3.101	MN	11,692	91,500	11/09/2017	11/15/2027
911312-BT-2	UNITED PARCEL SERVICE			1	1.F FE	1,998,280	95.8500	1,917,000	2,000,000	1,999,387	0	341	0	0	2.200	2.218	MS	14,667	44,000	08/13/2019	09/01/2024
911365-BQ-6	UNITED RENTALS NORTH AMERICA (144A)			1	2.C FE	3,000,000	99.5670	2,987,010	3,000,000	3,000,000	0	0	0	0	6.000	6.000	JD	15,500	0	11/15/2022	12/15/2029
911365-BQ-6	UNITED RENTALS NORTH AMERICA (144A)			1	2.C FE	1,995,000	99.5670	1,991,340	2,000,000	1,994,971	0	(29)	0	0	6.000	6.043	JD	10,333	0	11/17/2022	12/15/2029
91324P-BZ-4	UNITEDHEALTH GROUP INC			1	1.F FE	1,013,510	99.7680	997,680	1,000,000	1,000,013	0	(1,312)	0	0	2.750	2.596	FA	10,389	27,500	10/18/2012	02/15/2023
91324P-BZ-4	UNITEDHEALTH GROUP INC			1	1.F FE	998,420	99.7680	997,680	1,000,000	999,944	0	148	0	0	2.750	2.767	FA	10,389	27,500	10/17/2012	02/15/2023
91324P-CC-4	UNITEDHEALTH GROUP INC			1	1.F FE	995,930	99.6680	996,680	1,000,000	999,853	0	431	0	0	2.875	2.922	MS	8,465	28,750	02/25/2013	03/15/2023
91324P-CP-5	UNITEDHEALTH GROUP INC			1	1.F FE	2,078,420	97.8530	1,957,060	2,000,000	2,022,796	0	(8,483)	0	0	3.750	3.278	JJ	34,583	75,000	09/29/2015	07/15/2025
91324P-CP-5	UNITEDHEALTH GROUP INC			1	1.F FE	997,290	97.8530	978,530	1,000,000	999,196	0	292	0	0	3.750	3.783	JJ	17,292	37,500	07/20/2015	07/15/2025
91324P-CV-2	UNITEDHEALTH GROUP INC			1	1.F FE	999,210	95.2700	952,700	1,000,000	999,698	0	80	0	0	3.100	3.109	MS	9,128	31,000	02/22/2016	03/15/2026
91324P-CV-2	UNITEDHEALTH GROUP INC			1	1.F FE	1,941,480	95.2700	1,905,400	2,000,000	1,974,561	0	7,352	0	0	3.100	3.522	MS	18,256	62,000	03/07/2018	03/15/2026
91324P-CW-0	UNITEDHEALTH GROUP INC			1	1.F FE	998,960	95.2970	952,970	1,000,000	999,541	0	102	0	0	3.450	3.462	JJ	15,908	34,500	12/15/2016	01/15/2027
91324P-CW-0	UNITEDHEALTH GROUP INC			1	1.F FE	2,291,064	95.2970	2,188,019	2,296,000	2,293,572	0	545	0	0	3.450	3.478	JJ	36,526	79,212	02/12/2018	01/15/2027
91324P-CY-6	UNITEDHEALTH GROUP INC			1	1.F FE	1,989,780	94.8610	1,897,220	2,000,000	1,995,182	0	1,011	0	0	3.375	3.435	AO	14,250	67,500	03/08/2017	04/15/2027
91324P-CY-6	UNITEDHEALTH GROUP INC			1	1.F FE	1,088,788	94.8610	1,052,957	1,110,000	1,098,984	0	2,325	0	0	3.375	3.626	AO	7,909	37,463	04/18/2018	04/15/2027
91324P-DE-9	UNITEDHEALTH GROUP INC			1	1.F FE	996,410	92.7450	927,450	1,000,000	998,112	0	356	0	0	2.950	2.992	AO	6,228	29,500	10/19/2017	10/15/2027
91324P-DE-9	UNITEDHEALTH GROUP INC			1	1.F FE	991,630	92.7450	927,450	1,000,000	995,637	0	829	0	0	2.950	3.048	AO	6,228	29,500	10/18/2017	10/15/2027
91324P-DM-1	UNITEDHEALTH GROUP INC			1	1.F FE	1,000,310	98.4300	984,300	1,000,000	1,000,037	0	(56)	0	0	3.500	3.492	FA	13,222	35,000	12/14/2018	02/15/2024
91324P-DM-1	UNITEDHEALTH GROUP INC			1	1.F FE	997,510	98.4300	984,300	1,000,000	999,383	0	506	0	0	3.500	3.552	FA	13,222	35,000	12/13/2018	02/15/2024
91324P-DN-9	UNITEDHEALTH GROUP INC			1	1.F FE	1,995,980	97.5340	1,950,680	2,000,000	1,998,142	0	575	0	0	3.700	3.733	JD	3,289	74,000	12/13/2018	12/15/2025
91324P-DS-8	UNITEDHEALTH GROUP INC			1	1.F FE	4,998,650	89.3230	4,466,150	5,000,000	4,999,007	0	122	0	0	2.875	2.878	FA	54,306	143,750	07/23/2019	08/15/2029
91324P-DX-7	UNITEDHEALTH GROUP INC			1	1.F FE	2,584,020	82.7370	2,482,110	3,000,000	2,599,452	0	15,432	0	0	2.000	4.117	MN	7,667	30,000	08/29/2022	05/15/2030
91324P-EJ-7	UNITEDHEALTH GROUP INC			1	1.F FE	3,051,180	95.2280	2,856,840	3,000,000	3,048,458	0	(2,722)	0	0	4.200	3.986	MN	16,100	61,250	05/24/2022	05/15/2032
91324P-EJ-7	UNITEDHEALTH GROUP INC			1	1.F FE	2,028,640	95.2280	1,904,560	2,000,000	2,027,106	0	(1,534)	0	0	4.200	4.020	MN	10,733	40,833	05/24/2022	05/15/2032
91324P-EJ-7	UNITEDHEALTH GROUP INC			1	1.F FE	1,994,840	95.2280	1,904,560	2,000,000	1,995,007	0	167	0	0	4.200	4.232	MN	10,733	40,833	05/17/2022	05/15/2032
91324P-EQ-1	UNITEDHEALTH GROUP INC			2	1.F FE	4,992,650	103.2930	5,164,650	5,000,000	4,992,400	0	(250)	0	0	5.300	5.275	FA	46,375	0	10/25/2022	02/15/2030
91324P-ER-9	UNITEDHEALTH GROUP INC			1	1.F FE	2,065,080	103.4980	2,069,960	2,000,000	2,064,515	0	(565)	0	0	5.350	4.934	FA	18,725	0	11/22/2022	02/15/2033
914713-N7-3	UNIV OF NC CHAPEL HILL REF (TXBL) S16C			1	1.A FE	3,000,000	92.6830	2,780,490	3,000,000	3,000,000	0	0	0	0	2.529	2.529	JD	6,323	75,870	02/23/2016	12/01/2026
91440A-BJ-2	UNIV SYS OF MARYLAND FAC TXBL REF S21B				1.B FE	1,997,680	79.9350	1,598,700	2,000,000	1,998,197	0	273	0	0	1.340	1.355	AO	6,700	26,800	02/11/2021	04/01/2029
91440A-BK-9	UNIV SYS OF MARYLAND FAC TXBL REF S21B				1.B FE	16,618,701	77.3900	12,877,696	16,640,000	16,622,776	0	2,223	0	0	1.440	1.455	AO	59,904	239,616	02/11/2021	04/01/2030
914455-UE-8	UNIVERSITY OF MICHIGAN TXBL S2020B			1	1.A FE	5,000,000	81.0730	4,053,650	5,000,000	5,000,000	0	0	0	0	1.672	1.672	AO	20,900	83,600	06/10/2020	04/01/2030
914748-AA-6	UNIVERSITY OF NOTRE DAME (TAXABLE) S2017			2	1.A FE	9,001,760	78.6980	6,295,840	8,000,000	8,953,720	0	(26,886)	0	0	3.394	2.726	FA	102,574	271,520	03/10/2021	02/15/2048
914748-AA-6	UNIVERSITY OF NOTRE DAME (TAXABLE) S2017			2	1.A FE	9,882,800	78.6980	7,869,800	10,000,000	9,894,527	0	2,596	0	0	3.394	3.457	FA	128,218	339,400	12/20/2017	02/15/2048
914906-AS-1	UNIVISION COMMUNICATIONS (144A)			2	4.A FE	1,210,550	95.4420	1,183,481	1,240,000	1,183,481	(31,596)	4,527	0	0	5.125	6.146	FA	24,008	31,775	07/27/2022	02/15/2025
914906-AS-1	UNIVISION COMMUNICATIONS (144A)			2	4.A FE	968,750	95.4420	954,420	1,000,000	954,420	(17,692)	3,362	0	0	5.125	6.550	FA	19,361	0	09/19/2022	02/15/2025
914906-AX-0	UNIVISION COMMUNICATIONS (144A)			1	4.A FE	507,500	95.6910	478,455	500,000	478,455	(28,658)	(387)	0	0	7.375	7.000	JD	0	19,052	08/18/2022	06/30/2030
914906-AX-0	UNIVISION COMMUNICATIONS (144A)			1	4.A FE	997,500	95.6910	956,910	1,000,000	956,910	(40,820)	230	0	0	7.375	7.414	JD	0	38,104	09/15/2022	06/30/2030
914906-AX-0	UNIVISION COMMUNICATIONS (144A)			1	4.A FE	248,138	95.6910	239,228	250,000	239,228	(9,004)	94	0	0	7.375	7.499	JD	0	9,526	06/09/2022	06/30/2030
914906-AX-0	UNIVISION COMMUNICATIONS (144A)			1	4.A FE	990,000	95.6910	956,910	1,000,000	956,910	(33,600)	510	0	0	7.375	7.543	JD	0	38,104	06/10/2022	06/30/2030
91159H-HG-8	US BANCORP			2	1.F FE	1,001,740	98.7310	987,310	1,000,000	1,000,204	0	(196)	0	0	3.700	3.679	JJ	15,417	37,000	01/28/2014	01/30/2024
91159H-HG-8	US BANCORP			2	1.F FE	1,997,840	98.7310	1,974,620	2,000,000	1,999,679	0	243	0	0	3.700	3.713	JJ	30,833	74,000	01/27/2014	01/30/2024
91159H-HN-3	US BANCORP			2	1.F FE	992,680	92.4020	924,020	1,000,000	997,181	0	747	0	0	2.375	2.458	JJ	10,490	23,750	07/19/2016	07/22/2026
91159H-HS-2	US BANCORP			2	1.F FE	2,991,870	96.0900	2,882,700	3,000,000	2,995,158	0	782	0	0	3.900	3.933	AO	21,125	117,000	04/24/2018	04/26/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91159H-HU-7	US BANCORP			2	1.F FE	4,995,450	97.6670	4,883,350	5,000,000	4,997,800	0	650	0	0	3.950	3.965	MN	24,139	197,500	11/13/2018	11/17/2025
91159H-JA-9	US BANCORP			1	1.F FE	4,718,300	77.5140	3,875,700	5,000,000	4,764,781	0	28,490	0	0	1.375	2.049	JJ	30,365	68,750	05/06/2021	07/22/2030
90331H-MS-9	US BANK NA CINCINNATI			2	1.E FE	1,009,260	96.4240	964,240	1,000,000	1,002,059	0	(994)	0	0	2.800	2.693	JJ	11,978	28,000	01/27/2015	01/27/2025
90331H-MS-9	US BANK NA CINCINNATI			2	1.E FE	996,630	96.4240	964,240	1,000,000	999,208	0	360	0	0	2.800	2.839	JJ	11,978	28,000	01/22/2015	01/27/2025
90331H-NL-3	US BANK NA CINCINNATI			2	1.E FE	999,400	99.9090	999,090	1,000,000	999,970	0	116	0	0	2.850	2.863	JJ	12,508	28,500	01/18/2018	01/23/2023
90290M-AC-5	US FOOD INC (144A)			2	4.A FE	996,250	99.1160	991,160	1,000,000	991,160	(5,279)	189	0	0	6.250	6.413	AO	13,194	31,250	10/07/2022	04/15/2025
90290M-AC-5	US FOOD INC (144A)			2	4.A FE	995,000	99.1160	991,160	1,000,000	991,160	(4,128)	288	0	0	6.250	6.468	AO	13,194	31,250	10/07/2022	04/15/2025
90290M-AC-5	US FOOD INC (144A)			2	4.A FE	993,750	99.1160	991,160	1,000,000	991,160	(2,978)	388	0	0	6.250	6.524	AO	13,194	31,250	10/11/2022	04/15/2025
92047W-AD-3	VALVOLINE INC (144A)			1	4.A FE	250,000	97.1800	242,950	250,000	242,950	(7,050)	0	0	0	4.250	4.250	AO	2,243	10,625	02/10/2020	02/15/2030
92047W-AD-3	VALVOLINE INC (144A)			1	4.A FE	1,997,500	97.1800	1,943,600	2,000,000	1,943,600	(54,417)	233	0	0	4.250	4.266	AO	17,944	85,000	02/27/2020	02/15/2030
92047W-AG-6	VALVOLINE INC (144A)			1	4.A FE	500,000	82.1830	410,915	500,000	410,915	(73,970)	0	0	0	3.625	3.625	JJ	8,358	18,125	12/15/2020	06/15/2031
92277G-AG-2	VENTAS REALTY LP			1	2.A FE	992,180	97.1050	971,050	1,000,000	997,358	0	794	0	0	4.125	4.218	JJ	19,021	41,250	07/09/2015	01/15/2026
92277G-AM-9	VENTAS REALTY LP			1	2.A FE	992,330	92.6400	926,400	1,000,000	995,617	0	740	0	0	4.000	4.094	MS	13,333	40,000	02/13/2018	03/01/2028
92343E-AH-5	VERISIGN INC			1	2.C FE	1,050,000	99.8300	998,300	1,000,000	1,014,034	0	(6,561)	0	0	5.250	4.508	AO	13,125	52,500	11/15/2016	04/01/2025
92343E-AH-5	VERISIGN INC			1	2.C FE	522,500	99.8300	499,150	500,000	506,340	0	(2,961)	0	0	5.250	4.579	AO	6,563	26,250	11/16/2016	04/01/2025
92343E-AH-5	VERISIGN INC			1	2.C FE	1,042,500	99.8300	998,300	1,000,000	1,011,765	0	(5,491)	0	0	5.250	4.627	AO	13,125	52,500	09/14/2016	04/01/2025
92343E-AH-5	VERISIGN INC			1	2.C FE	1,190,925	99.8300	1,182,986	1,185,000	1,187,126	0	(985)	0	0	5.250	5.154	AO	15,553	62,213	11/02/2018	04/01/2025
92343E-AL-6	VERISIGN INC			1	2.B FE	250,000	96.6850	241,713	250,000	250,000	0	0	0	0	4.750	4.750	JJ	5,476	11,875	06/30/2017	07/15/2027
92343V-CR-3	VERIZON COMMUNICATIONS			1	2.A FE	714,647	97.2050	678,491	698,000	701,488	0	(2,114)	0	0	3.500	3.174	MN	4,072	24,430	03/07/2016	11/01/2024
92343V-CR-3	VERIZON COMMUNICATIONS			1	2.A FE	989,920	97.2050	972,050	1,000,000	997,837	0	1,103	0	0	3.500	3.621	MN	5,833	35,000	10/23/2014	11/01/2024
92343V-DY-7	VERIZON COMMUNICATIONS			1	2.A FE	2,077,300	97.5490	1,950,980	2,000,000	2,038,382	0	(8,317)	0	0	4.125	3.628	MS	24,063	82,500	12/20/2017	03/16/2027
92343V-DY-7	VERIZON COMMUNICATIONS			1	2.A FE	992,560	97.5490	975,490	1,000,000	996,434	0	748	0	0	4.125	4.217	MS	12,031	41,250	03/13/2017	03/16/2027
92343V-EN-0	VERIZON COMMUNICATIONS			1	2.A FE	5,979,000	96.9670	5,797,657	5,979,000	5,979,000	0	0	0	0	3.376	3.376	FA	76,255	201,851	08/15/2017	02/15/2025
92343V-ER-1	VERIZON COMMUNICATIONS			1	2.A FE	3,133,000	96.3270	3,017,951	3,133,000	3,133,000	0	0	0	0	4.329	4.329	MS	37,674	135,628	06/21/2018	09/21/2028
92343V-EU-4	VERIZON COMMUNICATIONS			1	2.A FE	3,061,000	93.8880	2,873,940	3,061,000	3,061,000	0	0	0	0	4.016	4.016	JD	9,561	122,930	02/28/2019	12/03/2029
92343V-FR-0	VERIZON COMMUNICATIONS			1	2.A FE	14,931,750	77.8190	11,672,850	15,000,000	14,945,073	0	6,278	0	0	1.750	1.799	JJ	117,396	262,500	11/10/2020	01/20/2031
92343V-FX-7	VERIZON COMMUNICATIONS			1	2.A FE	3,004,860	78.1780	2,345,340	3,000,000	3,003,832	0	(470)	0	0	1.680	1.662	AO	8,400	50,400	10/19/2020	10/30/2030
925650-AD-5	VICI PROPERTIES			1	2.C FE	2,993,370	92.7870	2,783,610	3,000,000	2,993,632	0	262	0	0	5.125	5.153	MN	19,646	83,708	04/20/2022	05/15/2032
92564R-AA-3	VICI PROPERTIES (144A)			1	2.C FE	1,020,000	93.5120	935,120	1,000,000	1,008,068	0	(3,997)	0	0	4.250	3.808	JD	3,542	42,500	11/21/2019	12/01/2026
92564R-AA-3	VICI PROPERTIES (144A)			1	2.C FE	1,018,750	93.5120	935,120	1,000,000	1,007,571	0	(3,750)	0	0	4.250	3.835	JD	3,542	42,500	11/22/2019	12/01/2026
92564R-AA-3	VICI PROPERTIES (144A)			1	2.C FE	200,000	93.5120	187,024	200,000	200,000	0	0	0	0	4.250	4.250	JD	708	8,500	11/21/2019	12/01/2026
92564R-AA-3	VICI PROPERTIES (144A)			1	2.C FE	3,136,250	93.5120	3,039,140	3,250,000	3,176,441	0	16,628	0	0	4.250	4.891	JD	11,510	138,125	06/29/2020	12/01/2026
92564R-AB-1	VICI PROPERTIES (144A)			1	2.C FE	200,000	91.1680	182,336	200,000	200,000	0	0	0	0	4.625	4.625	JD	771	9,250	11/21/2019	12/01/2029
92564R-AD-7	VICI PROPERTIES (144A)			1	2.C FE	250,000	90.9370	227,343	250,000	250,000	0	0	0	0	3.750	3.750	FA	3,542	9,375	01/22/2020	02/15/2027
92564R-AD-7	VICI PROPERTIES (144A)			1	2.C FE	3,646,016	90.9370	3,635,661	3,998,000	3,685,912	0	39,896	0	0	3.750	5.909	FA	56,638	74,963	05/19/2022	02/15/2027
92564R-AF-2	VICI PROPERTIES (144A)			1	2.C FE	253,125	99.2130	248,033	250,000	251,949	0	(1,176)	0	0	5.625	4.877	MN	2,344	14,063	04/29/2022	05/01/2024
92564R-AH-8	VICI PROPERTIES (144A)			2	2.C FE	1,218,750	94.2460	1,178,075	1,250,000	1,223,126	0	4,376	0	0	4.500	5.148	MS	18,750	28,125	04/29/2022	09/01/2026
92564R-AJ-4	VICI PROPERTIES (144A)			1	2.C FE	3,090,000	97.6060	2,928,180	3,000,000	3,077,894	0	(12,106)	0	0	5.750	4.997	FA	71,875	86,250	04/29/2022	02/01/2027
92564R-AK-1	VICI PROPERTIES (144A)			1	2.C FE	2,182,500	92.3170	2,077,133	2,250,000	2,189,557	0	7,057	0	0	4.500	5.110	JJ	46,688	50,625	04/29/2022	01/15/2028
92564R-AK-1	VICI PROPERTIES (144A)			1	2.C FE	2,800,740	92.3170	2,769,510	3,000,000	2,817,890	0	17,150	0	0	4.500	5.909	JJ	62,250	67,500	06/08/2022	01/15/2028
927804-FQ-2	VIRGINIA ELECTRIC & POWER			1	2.A FE	1,002,810	98.2630	982,630	1,000,000	1,000,315	0	(340)	0	0	3.450	3.415	FA	13,033	34,500	02/05/2014	02/15/2024
927804-FQ-2	VIRGINIA ELECTRIC & POWER			1	2.A FE	1,995,960	98.2630	1,965,260	2,000,000	1,999,421	0	450	0	0	3.450	3.474	FA	26,067	69,000	02/04/2014	02/15/2024
927804-FU-3	VIRGINIA ELECTRIC & POWER			1	2.A FE	1,999,820	95.2090	1,904,180	2,000,000	1,999,925	0	18	0	0	3.150	3.151	JJ	29,050	63,000	01/12/2016	01/15/2026
927804-FV-1	VIRGINIA ELECTRIC & POWER			1	2.A FE	997,080	93.3360	933,360	1,000,000	998,745	0	297	0	0	2.950	2.984	MN	3,769	29,500	11/10/2016	11/15/2026
927804-FZ-2	VIRGINIA ELECTRIC & POWER			1	2.A FE	1,998,980	94.3920	1,887,840	2,000,000	1,999,344	0	96	0	0	3.800	3.806	AO	19,000	76,000	03/21/2018	04/01/2028

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
927804-GB-4	VIRGINIA ELECTRIC & POWER			1	1.F FE	7,524,020	88.2810	6,179,670	7,000,000	7,426,758	0	(63,422)	0	0	2.875	1.844	JJ	92,799	201,250	06/14/2021	07/15/2029
927804-GB-4	VIRGINIA ELECTRIC & POWER			1	1.F FE	1,998,080	88.2810	1,765,620	2,000,000	1,998,683	0	179	0	0	2.875	2.886	JJ	26,514	57,500	07/16/2019	07/15/2029
927804-GE-8	VIRGINIA ELECTRIC & POWER			1	1.F FE	4,988,950	80.7390	4,036,950	5,000,000	4,989,968	0	982	0	0	2.300	2.324	MN	14,694	112,764	11/15/2021	11/15/2031
92826C-AD-4	VISA INC			1	1.D FE	1,035,600	96.5180	965,180	1,000,000	1,011,122	0	(3,907)	0	0	3.150	2.721	JD	1,488	31,500	03/21/2016	12/14/2025
92826C-AD-4	VISA INC			1	1.D FE	5,978,040	96.5180	5,791,080	6,000,000	5,992,721	0	2,295	0	0	3.150	3.193	JD	8,925	189,000	12/09/2015	12/14/2025
92826C-AH-5	VISA INC			1	1.D FE	992,550	92.6530	926,530	1,000,000	996,213	0	738	0	0	2.750	2.836	MS	8,097	27,500	09/06/2017	09/15/2027
92826C-AH-5	VISA INC			1	1.D FE	1,893,020	92.6530	1,853,060	2,000,000	1,942,919	0	10,993	0	0	2.750	3.411	MS	16,194	55,000	02/26/2018	09/15/2027
928563-AL-9	VMWARE INC			1	2.C FE	9,980,300	76.1250	7,612,500	10,000,000	9,982,712	0	1,810	0	0	2.200	2.221	FA	83,111	227,944	07/20/2021	08/15/2031
928668-AR-3	VOLKSWAGEN GROUP AMERICA (144A)		C	1	2.A FE	3,976,360	99.0560	3,962,240	4,000,000	3,995,344	0	4,960	0	0	4.250	4.383	MN	22,667	170,000	11/07/2018	11/13/2023
928668-BS-0	VOLKSWAGEN GROUP AMERICA (144A)		C	1	2.A FE	3,006,930	96.0110	2,880,330	3,000,000	3,006,136	0	(794)	0	0	4.350	4.297	JD	8,338	65,250	06/01/2022	06/08/2027
929160-AS-8	VULCAN MATERIALS			1	2.B FE	1,072,500	99.2620	992,620	1,000,000	1,018,744	0	(8,893)	0	0	4.500	3.521	AO	11,250	45,000	05/03/2016	04/01/2025
929160-AS-8	VULCAN MATERIALS			1	2.B FE	1,572,244	99.2620	1,474,041	1,485,000	1,509,272	0	(11,494)	0	0	4.500	3.645	AO	16,706	66,825	01/04/2017	04/01/2025
929160-AS-8	VULCAN MATERIALS			1	2.B FE	985,000	99.2620	992,620	1,000,000	995,648	0	1,766	0	0	4.500	4.703	AO	11,250	45,000	02/04/2016	04/01/2025
929160-AT-6	VULCAN MATERIALS			1	2.B FE	1,439,660	95.0890	1,329,344	1,398,000	1,417,444	0	(4,451)	0	0	3.900	3.524	AO	13,631	54,522	08/10/2017	04/01/2027
929160-AT-6	VULCAN MATERIALS			1	2.B FE	2,988,090	95.0890	2,852,670	3,000,000	2,994,273	0	1,184	0	0	3.900	3.948	AO	29,250	117,000	03/09/2017	04/01/2027
929160-AZ-2	VULCAN MATERIALS			1	2.B FE	1,998,147	88.3170	1,576,458	1,785,000	1,965,838	0	(23,264)	0	0	3.500	1.976	JD	5,206	62,475	08/05/2021	06/01/2030
929160-AZ-2	VULCAN MATERIALS			1	2.B FE	5,494,250	88.3170	4,415,850	5,000,000	5,427,446	0	(54,475)	0	0	3.500	2.204	JD	14,583	175,000	10/06/2021	06/01/2030
929160-AZ-2	VULCAN MATERIALS			1	2.B FE	4,322,400	88.3170	3,532,680	4,000,000	4,282,979	0	(35,744)	0	0	3.500	2.418	JD	11,667	140,000	11/22/2021	06/01/2030
960386-AH-3	WABTEC			1	2.C FE	1,687,369	99.0430	1,589,640	1,605,000	1,609,059	0	(10,581)	0	0	4.375	3.687	FA	26,527	70,219	07/16/2014	08/15/2023
960386-AH-3	WABTEC			1	2.C FE	996,850	99.0430	990,430	1,000,000	999,719	0	367	0	0	4.375	4.414	FA	16,528	43,750	08/20/2013	08/15/2023
960386-AL-4	WABTEC			1	2.C FE	999,650	93.0290	930,290	1,000,000	999,828	0	34	0	0	3.450	3.454	MN	4,408	34,500	10/31/2016	11/15/2026
960386-AL-4	WABTEC			1	2.C FE	1,905,700	93.0290	1,860,580	2,000,000	1,953,262	0	10,906	0	0	3.450	4.108	MN	8,817	69,000	04/18/2018	11/15/2026
960386-AN-0	WABTEC			1	2.C FE	3,004,080	98.4200	2,952,600	3,000,000	3,000,832	0	(771)	0	0	4.400	4.122	MS	38,867	132,000	09/13/2018	03/15/2024
931427-AQ-1	WALGREENS BOOTS ALLIANCE			1	2.B FE	51,869	95.1910	49,499	52,000	51,949	0	14	0	0	3.450	3.480	JD	150	1,794	05/26/2016	06/01/2026
931427-AQ-1	WALGREENS BOOTS ALLIANCE			1	2.B FE	977,520	95.1910	951,910	1,000,000	990,125	0	2,654	0	0	3.450	3.760	JD	2,875	34,500	11/14/2017	06/01/2026
931142-CH-4	WALMART INC				1.C FE	369,789	106.0420	318,126	300,000	326,336	0	(5,621)	0	0	5.875	3.631	AO	4,210	17,625	02/13/2014	04/05/2027
931142-CH-4	WALMART INC				1.C FE	1,224,510	106.0420	1,060,420	1,000,000	1,085,485	0	(18,220)	0	0	5.875	3.687	AO	14,035	58,750	03/26/2014	04/05/2027
931142-DH-3	WALMART INC			2	1.C FE	251,230	99.3870	248,468	250,000	250,007	0	(169)	0	0	2.550	2.480	AO	1,417	6,375	03/24/2015	04/11/2023
931142-DH-3	WALMART INC			2	1.C FE	959,564	99.3870	1,018,717	1,025,000	1,022,704	0	7,841	0	0	2.550	3.345	AO	5,808	26,138	11/04/2013	04/11/2023
931142-DP-5	WALMART INC			1	1.C FE	529,248	98.0140	490,070	500,000	503,860	0	(3,553)	0	0	3.300	2.556	AO	3,163	16,500	03/24/2015	04/22/2024
931142-DP-5	WALMART INC			1	1.C FE	1,002,680	98.0140	980,140	1,000,000	1,000,362	0	(329)	0	0	3.300	3.267	AO	6,325	33,000	04/16/2014	04/22/2024
931142-DP-5	WALMART INC			1	1.C FE	996,120	98.0140	980,140	1,000,000	999,384	0	430	0	0	3.300	3.346	AO	6,325	33,000	04/15/2014	04/22/2024
931142-DV-2	WALMART INC			1	1.C FE	2,001,920	96.2740	1,925,480	2,000,000	2,000,578	0	(298)	0	0	2.650	2.634	JD	2,356	53,000	12/18/2017	12/15/2024
931142-DV-2	WALMART INC			1	1.C FE	999,710	96.2740	962,740	1,000,000	999,917	0	37	0	0	2.650	2.654	JD	1,178	26,500	10/11/2017	12/15/2024
931142-EK-5	WALMART INC			1	1.C FE	3,085,740	99.3520	2,980,560	3,000,000	3,008,748	0	(21,369)	0	0	3.400	2.667	JD	1,417	102,000	04/01/2019	06/26/2023
931142-EM-1	WALMART INC			1	1.C FE	4,001,640	96.2920	3,851,680	4,000,000	4,000,708	0	(174)	0	0	3.050	3.043	JJ	58,628	122,000	04/17/2019	07/08/2026
931142-EQ-2	WALMART INC			2	1.C FE	5,993,640	87.8140	5,268,840	6,000,000	5,995,443	0	603	0	0	2.375	2.387	MS	38,396	142,500	09/19/2019	09/24/2029
931142-ET-6	WALMART INC			2	1.C FE	19,929,000	81.6480	16,329,600	20,000,000	19,937,185	0	6,558	0	0	1.800	1.839	MS	99,000	360,000	09/08/2021	09/22/2031
931142-EY-5	WALMART INC			1	1.C FE	4,934,450	97.7350	4,886,750	5,000,000	4,935,751	0	1,301	0	0	4.150	4.313	MS	64,556	0	09/15/2022	09/09/2032
25468P-DK-9	WALT DISNEY COMPANY			1	2.A FE	996,000	94.8080	948,080	1,000,000	998,622	0	409	0	0	3.000	3.046	FA	11,500	30,000	01/05/2016	02/13/2026
25468P-DM-5	WALT DISNEY COMPANY			1	2.A FE	948,980	90.4960	904,960	1,000,000	979,933	0	5,294	0	0	1.850	2.438	JJ	7,708	18,500	10/05/2016	07/30/2026
25468P-DV-5	WALT DISNEY COMPANY	LS		1	2.A FE	996,290	93.2960	932,960	1,000,000	998,210	0	368	0	0	2.950	2.993	JD	1,311	29,500	06/01/2017	06/15/2027
254687-CR-5	WALT DISNEY COMPANY			1	1.G FE	4,161,520	99.2260	3,969,075	4,000,000	4,028,141	0	(36,741)	0	0	4.000	3.039	AO	40,000	160,000	03/20/2019	10/01/2023
254687-CZ-7	WALT DISNEY COMPANY			1	1.G FE	2,061,640	97.8720	1,957,454	2,000,000	2,018,257	0	(12,083)	0	0	3.700	3.085	MS	21,789	74,000	03/20/2019	09/15/2024
254687-DD-5	WALT DISNEY COMPANY			1	1.G FE	1,030,790	97.2520	972,524	1,000,000	1,013,074	0	(4,870)	0	0	3.700	3.160	AO	7,811	37,000	03/20/2019	10/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
254687-DK-9	WALT DISNEY COMPANY			1	1.G FE	1,004,430	94.7260	947,263	1,000,000	1,002,274	0	(579)	0	0	3.375	3.308	MN	4,313	33,750	03/20/2019	11/15/2026
94106B-AE-1	WASTE CONNECTIONS			1	2.A FE	2,997,750	86.0660	2,581,980	3,000,000	2,997,768	0	18	0	0	3.200	3.209	JD	8,000	69,867	03/02/2022	06/01/2032
94106B-AF-8	WASTE CONNECTIONS			1	2.A FE	7,960,880	93.1850	7,454,800	8,000,000	7,961,693	0	813	0	0	4.200	4.259	JJ	124,133	0	08/16/2022	01/15/2033
941053-AH-3	WASTE CONNECTIONS INC			1	2.A FE	4,018,880	95.7500	3,830,000	4,000,000	4,011,847	0	(1,802)	0	0	4.250	4.191	JD	14,167	170,000	11/07/2018	12/01/2028
941053-AJ-9	WASTE CONNECTIONS INC			1	2.A FE	1,825,152	91.7020	1,566,270	1,708,000	1,789,953	0	(12,263)	0	0	3.500	2.641	MN	9,963	59,780	01/16/2020	05/01/2029
941053-AJ-9	WASTE CONNECTIONS INC			1	2.A FE	4,986,900	91.7020	4,585,100	5,000,000	4,991,102	0	1,210	0	0	3.500	3.531	MN	29,167	175,000	04/09/2019	05/01/2029
94106B-AA-9	WASTE CONNECTIONS INC			1	2.A FE	2,980,230	85.5020	2,565,060	3,000,000	2,982,272	0	2,042	0	0	2.600	2.691	FA	32,500	78,000	01/25/2022	02/01/2030
94106L-AZ-2	WASTE MANAGEMENT INC			1	2.A FE	1,016,050	97.6080	976,080	1,000,000	1,002,401	0	(2,060)	0	0	3.500	3.281	MN	4,472	35,000	08/26/2015	05/15/2024
94106L-AZ-2	WASTE MANAGEMENT INC			1	2.A FE	1,994,960	97.6080	1,952,160	2,000,000	1,999,145	0	557	0	0	3.500	3.530	MN	8,944	70,000	05/05/2014	05/15/2024
94106L-BA-6	WASTE MANAGEMENT INC			1	2.A FE	995,740	96.7140	967,140	1,000,000	998,934	0	456	0	0	3.125	3.175	MS	10,417	31,250	02/18/2015	03/01/2025
94106L-BA-6	WASTE MANAGEMENT INC			1	2.A FE	993,330	96.7140	967,140	1,000,000	998,207	0	775	0	0	3.125	3.210	MS	10,417	31,250	01/28/2016	03/01/2025
94106L-BA-6	WASTE MANAGEMENT INC			1	2.A FE	1,662,890	96.7140	1,653,809	1,710,000	1,697,772	0	5,321	0	0	3.125	3.469	MS	17,813	53,438	09/11/2015	03/01/2025
94106L-BD-0	WASTE MANAGEMENT INC			1	2.A FE	998,980	99.0320	990,320	1,000,000	999,914	0	142	0	0	2.400	2.416	MN	3,067	24,000	05/09/2016	05/15/2023
94106L-BE-8	WASTE MANAGEMENT INC			1	2.A FE	2,999,460	93.4530	2,803,590	3,000,000	2,999,661	0	50	0	0	3.150	3.152	MN	12,075	94,500	10/30/2017	11/15/2027
94106L-BP-3	WASTE MANAGEMENT INC			1	2.A FE	2,983,470	78.4280	2,352,840	3,000,000	2,986,625	0	1,514	0	0	1.500	1.558	MS	13,250	45,000	11/06/2020	03/15/2031
94106L-BS-7	WASTE MANAGEMENT INC LS:4.4M	LS		1	2.A FE	4,992,500	95.4480	4,772,400	5,000,000	4,992,484	0	(16)	0	0	4.150	4.168	AO	43,806	88,188	04/28/2022	04/15/2032
94107T-AA-9	WASTE MANAGEMENT OF CANADA			1	2.A FE	2,138,500	92.1250	1,842,500	2,000,000	2,088,016	0	(23,948)	0	0	2.600	1.332	MS	14,104	52,000	11/13/2020	09/23/2026
948565-AD-8	WEEKLEY HOMES LLC (144A)			1	3.C FE	389,063	84.2040	315,765	375,000	315,765	(68,376)	(2,676)	0	0	4.875	4.023	MS	5,383	18,281	10/19/2021	09/15/2028
948565-AD-8	WEEKLEY HOMES LLC (144A)			1	3.C FE	2,002,374	84.2040	1,631,031	1,937,000	1,631,031	(351,756)	(11,230)	0	0	4.875	4.178	MS	27,804	94,429	03/23/2021	09/15/2028
948565-AD-8	WEEKLEY HOMES LLC (144A)			1	3.C FE	773,438	84.2040	631,530	750,000	631,530	(134,933)	(4,034)	0	0	4.875	4.227	MS	10,766	36,563	03/30/2021	09/15/2028
948565-AD-8	WEEKLEY HOMES LLC (144A)			1	3.C FE	1,541,250	84.2040	1,263,060	1,500,000	1,263,060	(269,813)	(8,055)	0	0	4.875	4.228	MS	21,531	73,125	12/13/2021	09/15/2028
948565-AD-8	WEEKLEY HOMES LLC (144A)			1	3.C FE	2,055,000	84.2040	1,684,080	2,000,000	1,684,080	(359,545)	(10,689)	0	0	4.875	4.230	MS	28,708	97,500	12/06/2021	09/15/2028
948565-AD-8	WEEKLEY HOMES LLC (144A)			1	3.C FE	500,000	84.2040	421,020	500,000	421,020	(78,980)	0	0	0	4.875	4.875	MS	7,177	24,375	09/09/2020	09/15/2028
948565-AD-8	WEEKLEY HOMES LLC (144A)			1	3.C FE	742,500	84.2040	631,530	750,000	631,530	(111,832)	862	0	0	4.875	5.054	MS	10,766	36,563	02/03/2022	09/15/2028
94974B-GA-2	WELLS FARGO & CO				2.A FE	1,994,600	97.1110	1,942,220	2,000,000	1,998,893	0	590	0	0	3.300	3.332	MS	20,533	66,000	09/02/2014	09/09/2024
94974B-GH-7	WELLS FARGO & CO				2.A FE	999,310	95.8720	958,720	1,000,000	999,814	0	73	0	0	3.000	3.008	FA	11,000	30,000	02/12/2015	02/19/2025
94974B-GH-7	WELLS FARGO & CO				2.A FE	996,660	95.8720	958,720	1,000,000	999,178	0	358	0	0	3.000	3.039	FA	11,000	30,000	02/11/2015	02/19/2025
94974B-GP-9	WELLS FARGO & CO				2.A FE	1,996,500	96.2710	1,925,420	2,000,000	1,998,833	0	371	0	0	3.550	3.571	MS	18,144	71,000	09/21/2015	09/29/2025
949746-RW-3	WELLS FARGO & CO				2.A FE	996,570	93.6510	936,510	1,000,000	998,723	0	354	0	0	3.000	3.040	AO	5,750	30,000	04/15/2016	04/22/2026
95000U-2A-0	WELLS FARGO & CO			2	2.A FE	1,000,000	93.0030	930,030	1,000,000	1,000,000	0	0	0	0	3.584	3.584	MN	3,883	35,840	05/15/2017	05/22/2028
95000U-2D-4	WELLS FARGO & CO			1	2.A FE	2,994,660	94.1990	2,825,970	3,000,000	2,996,424	0	498	0	0	4.150	4.172	JJ	54,296	124,500	01/16/2019	01/24/2029
95000U-2U-6	WELLS FARGO & CO			1	2.A FE	4,602,150	84.5080	4,225,400	5,000,000	4,622,364	0	20,214	0	0	3.350	4.272	MS	55,368	83,750	04/18/2022	03/02/2033
95040Q-AC-8	WELLTOWER INC			1	2.A FE	992,270	96.8200	968,200	1,000,000	997,092	0	800	0	0	4.250	4.345	AO	10,625	42,500	02/23/2016	04/01/2026
95040Q-AD-6	WELLTOWER INC			1	2.A FE	999,590	93.9000	939,000	1,000,000	999,711	0	39	0	0	4.250	4.255	AO	8,972	42,500	04/03/2018	04/15/2028
95040Q-AD-6	WELLTOWER INC			1	2.A FE	1,948,520	93.9000	1,878,000	2,000,000	1,968,546	0	5,126	0	0	4.250	4.587	AO	17,944	85,000	10/10/2018	04/15/2028
95040Q-AG-9	WELLTOWER INC			1	2.A FE	5,238,700	97.9050	4,895,250	5,000,000	5,062,140	0	(53,985)	0	0	3.625	2.494	MS	53,368	181,250	08/08/2019	03/15/2024
95040Q-AM-6	WELLTOWER INC			1	2.A FE	4,975,950	79.7440	3,987,200	5,000,000	4,979,485	0	2,121	0	0	2.800	2.855	JD	11,667	140,000	03/16/2021	06/01/2031
955278-D*-4	WEST PENN POWER COMPANY			1	1.G Z	10,000,000	97.9970	9,799,700	10,000,000	10,000,000	0	0	0	0	5.290	5.290	JJ	26,450	0	11/29/2022	01/15/2033
95709T-AL-4	WESTAR ENERGY			1	1.F FE	999,990	94.7450	947,450	1,000,000	1,000,000	0	0	0	0	3.250	3.250	JD	2,708	32,500	11/05/2015	12/01/2025
95709T-AN-0	WESTAR ENERGY			1	1.F FE	998,590	92.2530	922,530	1,000,000	999,468	0	144	0	0	2.550	2.566	JJ	12,750	25,500	06/13/2016	07/01/2026
95709T-AP-5	WESTAR ENERGY			1	1.F FE	996,120	92.8890	928,890	1,000,000	998,193	0	385	0	0	3.100	3.145	AO	7,750	31,000	02/27/2017	04/01/2027
95709T-AP-5	WESTAR ENERGY			1	1.F FE	1,475,460	92.8890	1,393,335	1,500,000	1,488,617	0	2,446	0	0	3.100	3.292	AO	11,625	46,500	03/02/2017	04/01/2027
958254-AE-4	WESTERN GAS PARTNERS LP			1	3.A FE	987,890	94.8280	948,280	1,000,000	948,280	(48,297)	1,310	0	0	3.950	4.099	JD	3,292	39,500	05/26/2015	06/01/2025
958667-AC-1	WESTERN MIDSTREAM OPERATING			1	3.A FE	1,998,000	87.5170	1,750,340	2,000,000	1,750,340	(248,145)	142	0	0	4.300	4.062	FA	35,833	98,500	01/09/2020	02/01/2030
960413-AT-9	WESTLAKE CHEMICAL			1	2.B FE	995,000	94.0910	940,910	1,000,000	997,952	0	512	0	0	3.600	3.660	FA	13,600	36,000	08/03/2016	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
960413-AT-9	WESTLAKE CHEMICAL			1	2.B FE	1,841,380	94.0910	1,881,820	2,000,000	1,918,165	0	20,184	0	0	3.600	4.844	FA	27,200	72,000	11/27/2018	08/15/2026
962166-AT-1	WEYERHAEUSER CO				2.B FE	1,357,600	105.6860	1,056,860	1,000,000	1,085,321	0	(39,353)	0	0	8.500	4.094	JJ	39,194	85,000	01/22/2015	01/15/2025
962166-AT-1	WEYERHAEUSER CO				2.B FE	818,700	105.6860	634,116	600,000	650,335	0	(23,192)	0	0	8.500	4.164	JJ	23,517	51,000	07/28/2014	01/15/2025
962166-AT-1	WEYERHAEUSER CO				2.B FE	657,165	105.6860	528,430	500,000	539,830	0	(18,296)	0	0	8.500	4.372	JJ	19,597	42,500	09/01/2015	01/15/2025
962166-BX-1	WEYERHAEUSER CO			1	2.B FE	5,136,450	91.5120	4,575,600	5,000,000	5,092,988	0	(12,183)	0	0	4.000	3.681	MN	25,556	200,000	04/08/2019	11/15/2029
96332H-CF-4	WHIRLPOOL CORP			1	2.B FE	1,005,740	99.8240	998,240	1,000,000	1,000,040	0	(704)	0	0	3.700	3.631	MS	12,333	37,000	02/25/2013	03/01/2023
96332H-CF-4	WHIRLPOOL CORP			1	2.B FE	501,825	99.8240	499,120	500,000	500,003	0	(255)	0	0	3.700	3.651	MS	6,167	18,500	04/14/2014	03/01/2023
96332H-CF-4	WHIRLPOOL CORP			1	2.B FE	614,713	99.8240	623,900	625,000	624,731	0	1,252	0	0	3.700	3.912	MS	7,708	23,125	11/04/2013	03/01/2023
963320-AR-7	WHIRLPOOL CORP			1	2.B FE	998,930	98.9220	989,220	1,000,000	999,809	0	120	0	0	4.000	4.013	MS	13,333	40,000	02/20/2014	03/01/2024
963320-AT-3	WHIRLPOOL CORP			1	2.B FE	3,995,880	97.3490	3,893,960	4,000,000	3,998,786	0	429	0	0	3.700	3.712	MN	24,667	148,000	10/30/2014	05/01/2025
963320-AY-2	WHIRLPOOL CORP			1	2.B FE	2,001,880	79.4520	1,589,040	2,000,000	2,001,618	0	(178)	0	0	2.400	2.389	MN	6,133	48,000	06/07/2021	05/15/2031
96926J-AC-1	WILLIAM CARTER (144A)			1	3.B FE	1,042,500	96.0930	960,930	1,000,000	960,930	(50,881)	(9,378)	0	0	5.625	4.600	MS	16,563	56,250	07/15/2019	03/15/2027
96926J-AC-1	WILLIAM CARTER (144A)			1	3.B FE	3,082,500	96.0930	2,882,790	3,000,000	2,882,790	(139,540)	(17,742)	0	0	5.625	4.974	MS	49,688	168,750	05/16/2019	03/15/2027
96926J-AC-1	WILLIAM CARTER (144A)			1	3.B FE	1,026,250	96.0930	960,930	1,000,000	960,930	(46,211)	(5,675)	0	0	5.625	5.000	MS	16,563	56,250	05/28/2019	03/15/2027
96926J-AC-1	WILLIAM CARTER (144A)			1	3.B FE	1,022,500	96.0930	960,930	1,000,000	960,930	(44,932)	(4,666)	0	0	5.625	5.110	MS	16,563	56,250	03/08/2019	03/15/2027
96926J-AC-1	WILLIAM CARTER (144A)			1	3.B FE	1,741,231	96.0930	1,638,386	1,705,000	1,638,386	(76,055)	(7,520)	0	0	5.625	5.138	MS	28,239	95,906	03/08/2019	03/15/2027
96949L-AD-7	WILLIAMS COMPANIES INC			1	2.B FE	1,007,630	94.2830	942,830	1,000,000	1,003,773	0	(809)	0	0	3.750	3.653	JD	1,667	37,500	11/06/2017	06/15/2027
96949L-AD-7	WILLIAMS COMPANIES INC			1	2.B FE	999,490	94.2830	942,830	1,000,000	999,742	0	49	0	0	3.750	3.756	JD	1,667	37,500	05/31/2017	06/15/2027
976656-CM-8	WISCONSIN ELECTRIC POWER			1	1.F FE	5,998,800	85.3410	5,120,460	6,000,000	5,999,049	0	162	0	0	1.700	1.703	JD	4,533	102,000	06/08/2021	06/15/2028
976826-BL-0	WISCONSIN POWER & LIGHT			1	1.G FE	997,090	92.4310	924,310	1,000,000	998,469	0	287	0	0	3.050	3.084	AO	6,439	30,500	10/02/2017	10/15/2027
976826-BL-0	WISCONSIN POWER & LIGHT			1	1.G FE	232,135	92.4310	226,456	245,000	237,914	0	1,327	0	0	3.050	3.714	AO	1,578	7,473	05/02/2018	10/15/2027
976826-BP-1	WISCONSIN POWER & LIGHT			1	1.G FE	2,205,478	78.7080	1,731,576	2,200,000	2,204,785	0	(516)	0	0	1.950	1.921	MS	12,513	42,900	09/14/2021	09/16/2031
978097-AG-8	WOLVERINE WORLD (144A)			1	3.C FE	1,000,000	75.9030	759,030	1,000,000	759,030	(214,750)	0	0	0	4.000	4.000	FA	15,111	38,778	08/12/2021	08/15/2029
978097-AG-8	WOLVERINE WORLD (144A)			1	3.C FE	991,250	75.9030	759,030	1,000,000	759,030	(215,713)	963	0	0	4.000	4.131	FA	15,111	38,778	10/12/2021	08/15/2029
978097-AG-8	WOLVERINE WORLD (144A)			1	3.C FE	986,250	75.9030	759,030	1,000,000	759,030	(216,267)	1,517	0	0	4.000	4.207	FA	15,111	38,778	10/12/2021	08/15/2029
978097-AG-8	WOLVERINE WORLD (144A)			1	3.C FE	1,932,500	75.9030	1,518,060	2,000,000	1,518,060	(421,682)	7,242	0	0	4.000	4.531	FA	30,222	77,556	01/19/2022	08/15/2029
92940P-AD-6	WRKCO INC			1	2.B FE	3,335,966	96.2190	2,645,060	2,749,000	3,229,243	0	(75,746)	0	0	4.900	1.793	MS	39,662	134,701	07/29/2021	03/15/2029
92940P-AD-6	WRKCO INC			1	2.B FE	1,741,186	96.2190	1,380,743	1,435,000	1,685,513	0	(39,510)	0	0	4.900	1.795	MS	20,704	70,315	07/29/2021	03/15/2029
92940P-AD-6	WRKCO INC			1	2.B FE	1,212,980	96.2190	962,190	1,000,000	1,174,265	0	(27,479)	0	0	4.900	1.801	MS	14,428	49,000	07/29/2021	03/15/2029
92940P-AE-4	WRKCO INC			1	2.B FE	5,852,085	92.0830	4,857,378	5,275,000	5,713,431	0	(79,294)	0	0	3.900	2.190	JD	17,144	205,725	03/24/2021	06/01/2028
96145D-AB-1	WRKCO INC			1	2.B FE	997,210	95.6110	956,114	1,000,000	999,247	0	409	0	0	3.000	3.044	MS	8,833	30,000	08/21/2017	09/15/2024
96145D-AD-7	WRKCO INC			1	2.B FE	999,560	91.6870	916,875	1,000,000	999,750	0	42	0	0	3.375	3.380	MS	9,938	33,750	08/21/2017	09/15/2027
96145D-AD-7	WRKCO INC			1	2.B FE	999,050	91.6870	916,875	1,000,000	999,491	0	92	0	0	3.375	3.386	MS	9,938	33,750	08/22/2017	09/15/2027
96145D-AH-8	WRKCO INC			1	2.B FE	2,994,810	93.2150	2,796,459	3,000,000	2,996,923	0	497	0	0	4.000	4.021	MS	35,333	120,000	03/01/2018	03/15/2028
983130-AV-7	WYNN LAS VEGAS (144A)			1	4.B FE	2,000,000	95.1400	1,902,800	2,000,000	1,902,800	(97,200)	0	0	0	5.500	5.500	MS	36,667	110,000	02/11/2015	03/01/2025
983130-AV-7	WYNN LAS VEGAS (144A)			1	4.B FE	980,000	95.1400	951,400	1,000,000	951,400	(40,566)	3,343	0	0	5.500	5.896	MS	18,333	55,000	02/01/2019	03/01/2025
983130-AX-3	WYNN LAS VEGAS (144A)			1	4.B FE	2,075,000	90.4050	1,808,100	2,000,000	1,808,100	(226,073)	(12,707)	0	0	5.250	4.462	MN	13,417	105,000	09/14/2021	05/15/2027
983130-AX-3	WYNN LAS VEGAS (144A)			1	4.B FE	2,055,000	90.4050	1,808,100	2,000,000	1,808,100	(219,316)	(5,861)	0	0	5.250	4.879	MN	13,417	105,000	10/24/2017	05/15/2027
983130-AX-3	WYNN LAS VEGAS (144A)			1	4.B FE	1,027,500	90.4050	904,050	1,000,000	904,050	(109,397)	(2,874)	0	0	5.250	4.886	MN	6,708	52,500	07/21/2017	05/15/2027
983130-AX-3	WYNN LAS VEGAS (144A)			1	4.B FE	505,000	90.4050	452,025	500,000	452,025	(50,458)	(526)	0	0	5.250	5.115	MN	3,354	26,250	08/29/2017	05/15/2027
983130-AX-3	WYNN LAS VEGAS (144A)			1	4.B FE	1,010,000	90.4050	904,050	1,000,000	904,050	(100,768)	(1,021)	0	0	5.250	5.119	MN	6,708	52,500	05/05/2017	05/15/2027
983130-AX-3	WYNN LAS VEGAS (144A)			1	4.B FE	1,008,750	90.4050	904,050	1,000,000	904,050	(100,178)	(895)	0	0	5.250	5.135	MN	6,708	52,500	05/05/2017	05/15/2027
983130-AX-3	WYNN LAS VEGAS (144A)			1	4.B FE	500,000	90.4050	452,025	500,000	452,025	(47,975)	0	0	0	5.250	5.250	MN	3,354	26,250	05/04/2017	05/15/2027
984121-CQ-4	XEROX CORP			1	3.B FE	176,665	99.6390	177,357	178,000	177,357	(540)	356	0	0	4.625	4.341	MS	2,424	8,010	05/30/2019	03/15/2023
98459L-AB-9	YALE UNIVERSITY REV (TAXABLE) S2020			1	1.A FE	5,072,250	80.2760	4,013,800	5,000,000	5,056,627	0	(7,631)	0	0	1.482	1.134	AO	15,643	74,100	12/08/2020	04/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
98459L-AB-9	YALE UNIVERSITY REV (TAXABLE) S2020			1	1.A FE	40,292,890	80.2760	31,890,444	39,726,000	40,170,554	0	(59,904)	0	0	1.482	1.138	AO	124,289	588,739	12/08/2020	04/15/2030
988498-AP-6	YUM! BRANDS INC			1	3.C FE	3,093,750	88.5850	2,657,550	3,000,000	2,657,550	(425,951)	(10,249)	0	0	4.625	4.147	AO	34,688	138,750	01/07/2022	01/31/2032
988498-AP-6	YUM! BRANDS INC			1	3.C FE	2,000,000	88.5850	1,771,700	2,000,000	1,771,700	(228,300)	0	0	0	4.625	4.625	AO	23,125	92,500	03/16/2021	01/31/2032
988498-AR-2	YUM! BRANDS INC			1	3.C FE	1,500,000	92.7600	1,391,400	1,500,000	1,391,400	(108,600)	0	0	0	5.375	5.375	AO	20,156	40,313	03/25/2022	04/01/2032
98877D-AC-9	ZF NA CAPITAL (144A)		C	1	3.A FE	1,071,000	94.6830	954,405	1,008,000	954,405	(75,521)	(8,871)	0	0	4.750	3.763	AO	8,246	47,880	01/04/2018	04/29/2025
98877D-AC-9	ZF NA CAPITAL (144A)		C	1	3.A FE	2,070,000	94.6830	1,893,660	2,000,000	1,893,660	(131,090)	(9,966)	0	0	4.750	4.184	AO	16,361	95,000	01/31/2018	04/29/2025
98877D-AC-9	ZF NA CAPITAL (144A)		C	1	3.A FE	1,541,250	94.6830	1,420,245	1,500,000	1,420,245	(94,404)	(5,895)	0	0	4.750	4.302	AO	12,271	71,250	02/02/2018	04/29/2025
98877D-AC-9	ZF NA CAPITAL (144A)		C	1	3.A FE	1,023,750	94.6830	946,830	1,000,000	946,830	(61,613)	(3,398)	0	0	4.750	4.362	AO	8,181	47,500	02/02/2018	04/29/2025
98956P-AF-9	ZIMMER BIOMET HOLDINGS INC			1	2.B FE	1,995,300	96.6450	1,932,900	2,000,000	1,998,721	0	504	0	0	3.550	3.578	AO	17,750	71,000	03/10/2015	04/01/2025
98956P-AQ-5	ZIMMER BIOMET HOLDINGS INC			1	2.B FE	998,420	99.7200	997,200	1,000,000	999,841	0	295	0	0	3.700	3.735	MS	10,483	37,000	03/08/2018	03/19/2023
98956P-AV-4	ZIMMER BIOMET HOLDINGS INC			1	2.B FE	4,998,700	81.2720	4,063,600	5,000,000	4,998,747	0	117	0	0	2.600	2.602	MN	13,361	130,000	11/15/2021	11/24/2031
98978V-AB-9	ZOETIS INC			1	2.A FE	998,900	99.8570	998,570	1,000,000	999,952	0	108	0	0	3.250	3.263	FA	13,542	32,500	01/16/2013	02/01/2023
98978V-AB-9	ZOETIS INC			1	2.A FE	954,150	99.8570	998,570	1,000,000	999,356	0	6,951	0	0	3.250	3.971	FA	13,542	32,500	09/02/2015	02/01/2023
98978V-AK-9	ZOETIS INC			1	2.A FE	2,823,508	99.7380	2,742,795	2,750,000	2,780,724	0	(10,905)	0	0	4.500	4.046	MN	16,500	123,750	10/30/2018	11/13/2025
98978V-AK-9	ZOETIS INC			1	2.A FE	1,002,790	99.7380	997,380	1,000,000	1,000,862	0	(299)	0	0	4.500	4.465	MN	6,000	45,000	11/10/2015	11/13/2025
98978V-AK-9	ZOETIS INC			1	2.A FE	997,690	99.7380	997,380	1,000,000	999,179	0	247	0	0	4.500	4.529	MN	6,000	45,000	11/09/2015	11/13/2025
98978V-AL-7	ZOETIS INC			1	2.A FE	994,440	92.6140	926,140	1,000,000	997,149	0	551	0	0	3.000	3.065	MS	9,083	30,000	09/05/2017	09/12/2027
98978V-AN-3	ZOETIS INC			1	2.A FE	4,990,550	95.1850	4,759,250	5,000,000	4,994,047	0	897	0	0	3.900	3.923	FA	70,958	195,000	08/13/2018	08/20/2028
88579Y-AR-2	3M COMPANY			1	1.E FE	980,740	95.9300	959,300	1,000,000	992,736	0	2,626	0	0	3.000	3.293	FA	12,000	30,000	02/15/2018	08/07/2025
88579Y-AR-2	3M COMPANY			1	1.E FE	980,130	95.9300	959,300	1,000,000	992,490	0	2,715	0	0	3.000	3.303	FA	12,000	30,000	02/22/2018	08/07/2025
88579Y-AV-3	3M COMPANY			1	1.E FE	919,300	92.3820	923,820	1,000,000	962,243	0	9,385	0	0	2.250	3.338	MS	6,375	22,500	02/14/2018	09/19/2026
88579Y-AV-3	3M COMPANY			1	1.E FE	1,835,380	92.3820	1,847,640	2,000,000	1,921,841	0	19,409	0	0	2.250	3.377	MS	12,750	45,000	04/03/2018	09/19/2026
88579Y-AY-7	3M COMPANY			1	1.E FE	2,981,580	92.4550	2,773,650	3,000,000	2,990,474	0	1,812	0	0	2.875	2.946	AO	18,208	86,250	09/21/2017	10/15/2027
88579Y-BB-6	3M COMPANY			1	1.E FE	2,992,680	98.1810	2,945,430	3,000,000	2,998,292	0	1,411	0	0	3.250	3.300	FA	37,104	97,500	09/11/2018	02/14/2024
88579Y-BH-3	3M COMPANY LS:201K	LS		1	1.E FE	4,969,950	94.7890	4,739,450	5,000,000	4,987,890	0	5,507	0	0	2.000	2.117	FA	38,056	100,000	08/19/2019	02/14/2025
013716-AQ-8	ALCAN INC		D	1	1.F FE	90,533	113.5660	85,175	75,000	79,649	0	(423)	0	0	7.250	5.706	MS	1,601	5,438	05/23/2005	03/15/2031
013716-AQ-8	ALCAN INC		D	1	1.F FE	138,895	113.5660	141,958	125,000	132,149	0	(648)	0	0	7.250	6.343	MS	2,668	9,063	02/02/2007	03/15/2031
014443-AG-0	ALECTRA INC	SD		1	1.G FE	1,886,620	92.4060	1,848,124	2,000,000	1,937,356	0	13,097	0	0	2.488	3.261	MN	5,998	49,760	12/04/2018	05/17/2027
014443-AL-9	ALECTRA INC			2	1.G FE	4,000,000	80.9330	3,237,324	4,000,000	4,000,000	0	0	0	0	1.751	1.751	FA	27,248	70,040	02/09/2021	02/11/2031
01626P-AH-9	ALIMENTATION COUCHE - TARD (144A)		A	1	2.B FE	1,008,830	92.5860	925,860	1,000,000	1,004,275	0	(899)	0	0	3.550	3.443	JJ	15,285	35,500	07/20/2017	07/26/2027
01626P-AH-9	ALIMENTATION COUCHE - TARD (144A)		A	1	2.B FE	1,004,150	92.5860	925,860	1,000,000	1,002,083	0	(435)	0	0	3.550	3.498	JJ	15,285	35,500	11/01/2017	07/26/2027
01626P-AH-9	ALIMENTATION COUCHE - TARD (144A)		A	1	2.B FE	998,660	92.5860	925,860	1,000,000	999,312	0	133	0	0	3.550	3.566	JJ	15,285	35,500	07/19/2017	07/26/2027
01626P-AH-9	ALIMENTATION COUCHE - TARD (144A)		A	1	2.B FE	2,410,553	92.5860	2,353,536	2,542,000	2,470,082	0	13,973	0	0	3.550	4.237	JJ	38,854	90,241	05/30/2018	07/26/2027
01626P-AM-8	ALIMENTATION COUCHE - TARD (144A)		A	1	2.B FE	2,004,080	84.9640	1,699,280	2,000,000	2,002,966	0	(384)	0	0	2.950	2.926	JJ	25,567	59,000	01/23/2020	01/25/2030
01626P-AM-8	ALIMENTATION COUCHE - TARD (144A)		A	1	2.B FE	2,996,400	84.9640	2,548,920	3,000,000	2,997,302	0	334	0	0	2.950	2.964	JJ	38,350	88,500	01/22/2020	01/25/2030
02091Z-AB-4	ALTAGAS CANADA INC	SD		1	2.A FE	1,016,710	94.0690	940,698	1,000,000	1,008,197	0	(2,490)	0	0	3.150	2.872	AO	7,422	31,500	06/11/2019	04/06/2026
02135Z-AR-7	ALTALINK LP			1	1.F FE	1,092,400	94.4260	944,262	1,000,000	1,057,787	0	(17,925)	0	0	2.747	0.891	MN	2,408	27,470	01/20/2021	05/29/2026
02135Z-AR-7	ALTALINK LP	SD		1	1.F FE	1,092,400	94.4260	944,262	1,000,000	1,057,787	0	(17,925)	0	0	2.747	0.891	MN	2,408	27,470	01/20/2021	05/29/2026
021374-AC-7	ALTALINK LP			1	1.F FE	1,003,860	80.3450	803,459	1,000,000	1,003,024	0	(381)	0	0	1.509	1.466	MS	4,589	15,090	10/20/2020	09/11/2030
06368B-TX-6	BANK OF MONTREAL	SD			1.C FE	1,128,440	93.3910	933,911	1,000,000	1,087,848	0	(16,279)	0	0	3.190	1.420	MS	10,575	31,900	06/23/2020	03/01/2028
06368B-2H-0	BANK OF MONTREAL			1	1.D FE	2,499,425	97.2350	2,430,880	2,500,000	2,499,798	0	118	0	0	2.850	2.855	MS	22,644	71,250	03/04/2019	03/06/2024
06368D-CV-4	BANK OF MONTREAL			1	1.D FE	1,057,200	94.6300	946,307	1,000,000	1,029,809	0	(14,046)	0	0	2.370	0.928	FA	9,740	23,700	01/13/2021	02/03/2025
06368D-CV-4	BANK OF MONTREAL			1	1.D FE	1,999,980	94.6300	1,892,614	2,000,000	2,000,000	0	0	0	0	2.370	2.370	FA	19,479	47,400	01/15/2020	02/03/2025
06368D-PC-2	BANK OF MONTREAL			1	1.F FE	1,000,000	90.6520	906,524	1,000,000	1,000,000	0	0	0	0	1.758	1.758	MS	5,394	17,580	03/08/2021	03/10/2026
06368D-3U-6	BANK OF MONTREAL	SD		1	1.F FE	1,957,700	97.4380	1,948,766	2,000,000	1,961,333	0	3,633	0	0	4.309	4.799	JD	7,083	43,090	07/13/2022	06/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06368L-EY-8	BANK OF MONTREAL	SD		1	1.F FE	1,000,000	98.6550	986,550	1,000,000	1,000,000	0	0	0	0	4.709	4.709	JD	3,096	0	12/05/2022	12/07/2027
06415E-V9-3	BANK OF NOVA SCOTIA				1.F FE	2,999,010	94.1960	2,825,889	3,000,000	2,999,546	0	198	0	0	2.160	2.167	FA	26,630	64,800	01/29/2020	02/03/2025
06415E-XV-2	BANK OF NOVA SCOTIA				1.F FE	1,999,900	95.7070	1,914,144	2,000,000	1,999,928	0	19	0	0	2.490	2.491	MS	13,507	49,800	09/19/2019	09/23/2024
06415E-4E-2	BANK OF NOVA SCOTIA	SD		1	1.F FE	996,600	85.0630	850,630	1,000,000	997,575	0	480	0	0	1.400	1.452	MN	2,301	14,000	11/19/2020	11/01/2027
06415G-AZ-3	BANK OF NOVA SCOTIA	SD		1	1.F FE	1,999,140	93.9940	1,879,896	2,000,000	1,999,402	0	262	0	0	1.950	1.964	JJ	18,592	19,500	01/05/2022	01/10/2025
06415G-DE-7	BANK OF NOVA SCOTIA	SD		1	1.F FE	2,496,650	92.3950	2,309,888	2,500,000	2,497,104	0	454	0	0	2.950	2.979	MS	23,034	37,077	03/02/2022	03/08/2027
06415G-H2-9	BANK OF NOVA SCOTIA	SD		1	1.G FE	1,999,940	101.4950	2,029,908	2,000,000	1,999,791	0	(149)	0	0	5.500	5.501	MN	15,671	0	11/07/2022	05/08/2026
064151-WY-5	BANK OF NOVA SCOTIA	SD			1.C FE	999,850	96.1920	961,921	1,000,000	999,970	0	19	0	0	2.290	2.292	JD	188	22,900	06/28/2017	06/28/2024
064151-WY-5	BANK OF NOVA SCOTIA	SD			1.C FE	4,848,750	96.1920	4,809,605	5,000,000	4,963,929	0	23,356	0	0	2.290	2.787	JD	941	114,500	10/10/2017	06/28/2024
064159-4B-9	BANK OF NOVA SCOTIA		A	1	1.F FE	4,051,920	79.4850	3,179,400	4,000,000	4,045,181	0	(4,766)	0	0	2.150	2.005	FA	35,833	94,839	07/26/2021	08/01/2031
0778FP-AG-4	BELL CANADA		A	1	2.A FE	5,016,050	78.4740	3,923,700	5,000,000	5,014,095	0	(1,426)	0	0	2.150	2.114	FA	40,611	108,396	08/23/2021	02/15/2032
07813Z-BW-3	BELL CANADA	SD		1	2.A FE	1,016,050	97.2420	972,427	1,000,000	1,002,623	0	(2,569)	0	0	2.700	2.432	FA	9,321	27,000	06/26/2017	02/27/2024
07813Z-BZ-6	BELL CANADA	SD		1	2.A FE	2,995,530	96.5240	2,895,744	3,000,000	2,998,388	0	652	0	0	3.350	3.374	MS	30,288	100,500	03/07/2018	03/12/2025
07813Z-CB-8	BELL CANADA	SD		1	2.A FE	1,000,150	95.5060	955,063	1,000,000	1,000,076	0	(37)	0	0	2.750	2.746	JJ	11,678	27,500	05/08/2019	01/29/2025
07813Z-CC-6	BELL CANADA	SD		1	2.A FE	1,797,678	88.2900	1,589,234	1,800,000	1,798,325	0	218	0	0	2.900	2.915	MS	16,018	52,200	09/05/2019	09/10/2029
07813Z-CG-7	BELL CANADA			1	2.A FE	1,998,280	86.0050	1,720,116	2,000,000	1,998,500	0	153	0	0	3.000	3.010	MS	17,260	60,000	03/12/2021	03/17/2031
13596Z-4B-8	CANADIAN IMPERIAL BANK	SD			1.C FE	2,999,460	98.9720	2,969,160	3,000,000	2,999,919	0	116	0	0	2.970	2.974	JJ	42,231	89,100	07/09/2018	07/11/2023
13607G-RU-0	CANADIAN IMPERIAL BANK	SD			1.D FE	999,270	89.0220	890,222	1,000,000	999,550	0	144	0	0	1.100	1.115	JJ	4,973	11,000	01/14/2021	01/19/2026
13607H-C3-4	CANADIAN IMPERIAL BANK	SD			1.D FE	1,995,680	90.0330	1,800,666	2,000,000	1,996,482	0	802	0	0	2.250	2.295	JJ	21,822	22,500	01/04/2022	01/07/2027
13607H-VV-1	CANADIAN IMPERIAL BANK	SD			1.F FE	999,280	89.4080	894,081	1,000,000	999,484	0	139	0	0	1.700	1.715	JJ	7,839	17,000	07/12/2021	07/15/2026
13607H-V6-6	CANADIAN IMPERIAL BANK	SD		1	1.F FE	998,470	99.8310	998,317	1,000,000	998,603	0	133	0	0	4.950	4.984	JD	271	24,750	06/27/2022	06/29/2027
13607H-5C-2	CANADIAN IMPERIAL BANK	SD		1	1.F FE	2,496,175	99.9970	2,499,925	2,500,000	2,496,140	0	(35)	0	0	5.050	5.085	AO	29,401	0	10/04/2022	10/07/2027
136375-BD-3	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	3,734,070	110.1430	3,304,290	3,000,000	3,437,160	0	(69,343)	0	0	6.900	3.945	JJ	95,450	207,000	05/24/2018	07/15/2028
136375-CD-2	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	514,399	96.4840	482,420	500,000	502,769	0	(1,631)	0	0	2.950	2.603	MN	1,639	14,750	03/24/2015	11/21/2024
136375-CD-2	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	1,978,400	96.4840	1,929,680	2,000,000	1,995,371	0	2,325	0	0	2.950	3.076	MN	6,556	59,000	11/04/2014	11/21/2024
136375-CF-7	CANADIAN NATIONAL RAILWAY	SD		1	1.F FE	989,060	95.5420	955,426	1,000,000	995,687	0	1,490	0	0	2.800	2.965	MS	7,671	28,000	04/17/2018	09/22/2025
136375-CJ-9	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	1,992,340	94.3120	1,886,240	2,000,000	1,997,308	0	789	0	0	2.750	2.794	MS	18,333	55,000	02/18/2016	03/01/2026
136375-CS-9	CANADIAN NATIONAL RAILWAY			1	1.F FE	2,236,520	92.1240	1,842,486	2,000,000	2,176,307	0	(28,637)	0	0	3.000	1.427	FA	23,836	60,000	11/13/2020	02/08/2029
136385-AT-8	CANADIAN NATURAL RESOURCES		A	1	2.A FE	1,020,180	98.0450	980,450	1,000,000	1,002,517	0	(2,337)	0	0	3.800	3.558	AO	8,022	38,000	04/14/2014	04/15/2024
136385-AT-8	CANADIAN NATURAL RESOURCES		A	1	2.A FE	999,570	98.0450	980,450	1,000,000	999,894	0	46	0	0	3.800	3.805	AO	8,022	38,000	03/26/2014	04/15/2024
13645R-AK-0	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	969,160	99.8730	998,730	1,000,000	999,184	0	3,162	0	0	4.450	4.788	MS	13,103	44,500	02/01/2011	03/15/2023
13645R-AK-0	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	952,010	99.8730	998,730	1,000,000	998,783	0	5,011	0	0	4.450	4.983	MS	13,103	44,500	02/09/2011	03/15/2023
13645R-AS-3	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	1,999,140	95.6060	1,912,120	2,000,000	1,999,770	0	92	0	0	2.900	2.905	FA	24,167	58,000	01/28/2015	02/01/2025
13645R-AT-1	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	1,748,303	95.5700	1,672,475	1,750,000	1,749,403	0	167	0	0	3.700	3.711	FA	26,979	64,750	09/10/2015	02/01/2026
13645R-AT-1	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	996,470	95.5700	955,700	1,000,000	998,793	0	356	0	0	3.700	3.741	FA	15,417	37,000	07/29/2015	02/01/2026
13645R-AY-0	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	2,997,240	95.4760	2,864,280	3,000,000	2,998,325	0	258	0	0	4.000	4.011	JD	10,000	120,000	05/14/2018	06/01/2028
13645R-BF-0	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	8,094,560	83.0900	6,647,200	8,000,000	8,085,061	0	(8,758)	0	0	2.450	2.314	JD	15,789	196,000	11/30/2021	12/02/2031
13648T-AA-5	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	1,970,520	82.1710	1,643,420	2,000,000	1,975,956	0	3,053	0	0	2.050	2.232	MS	13,211	41,000	03/09/2021	03/05/2030
124900-AC-5	CCL INDUSTRIES INC	SD		1	2.B FE	2,157,793	94.0480	1,934,584	2,057,000	2,122,890	0	(11,880)	0	0	3.864	3.171	AO	17,203	79,482	12/16/2019	04/13/2028
124900-AC-5	CCL INDUSTRIES INC			1	2.B FE	1,846,120	94.0480	1,880,976	2,000,000	1,850,743	0	4,623	0	0	3.864	5.510	AO	16,726	0	10/19/2022	04/13/2028
25675T-AM-9	DOLLARAMA INC			1	2.B FE	1,000,000	90.0410	900,417	1,000,000	1,000,000	0	0	0	0	1.871	1.871	JJ	9,022	18,710	06/23/2021	07/08/2026
25675T-AP-2	DOLLARAMA INC			1	2.B FE	992,460	99.9870	999,874	1,000,000	992,537	0	77	0	0	5.165	5.288	AO	9,339	0	10/06/2022	04/26/2030
29260Z-AE-6	ENBRIDGE GAS INC	SD		2	1.G FE	1,999,460	83.1020	1,662,058	2,000,000	1,999,497	0	48	0	0	2.350	2.353	MS	13,778	47,000	09/10/2021	09/15/2031
29290Z-AN-0	ENBRIDGE GAS INC	SD		1	1.G FE	400,356	97.1130	388,456	400,000	400,061	0	(41)	0	0	3.150	3.140	FA	4,522	12,600	08/19/2014	08/22/2024
29290Z-AN-0	ENBRIDGE GAS INC	SD		1	1.G FE	598,314	97.1130	582,683	600,000	599,670	0	184	0	0	3.150	3.183	FA	6,783	18,900	08/19/2014	08/22/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29250N-AH-8	ENBRIDGE INC		A	1	2.A FE	1,034,203	97.2990	975,909	1,003,000	1,011,377	0	(6,805)	0	0	3.500	2.784	JD	2,048	35,105	07/10/2019	06/10/2024
29250N-AZ-8	ENBRIDGE INC		A	1	2.A FE	4,996,150	87.4040	4,370,200	5,000,000	4,997,122	0	355	0	0	3.125	3.134	MN	19,965	156,250	11/13/2019	11/15/2029
29251Z-BW-6	ENBRIDGE INC			1	2.A FE	999,700	105.0180	1,050,185	1,000,000	999,613	0	(87)	0	0	6.100	6.104	MN	8,690	0	11/07/2022	11/09/2032
29410Z-AT-2	EPCOR UTILITIES			1	1.G FE	766,000	94.2830	722,209	766,000	766,000	0	0	0	0	0.982	0.982	JD	62	7,522	06/15/2021	06/28/2024
29410Z-AT-2	EPCOR UTILITIES	SD		1	1.G FE	1,234,000	94.2830	1,163,453	1,234,000	1,234,000	0	0	0	0	0.982	0.982	JD	100	12,118	06/15/2021	06/28/2024
29410Z-AT-2	EPCOR UTILITIES	SD		1	1.G FE	1,998,440	94.2830	1,885,662	2,000,000	1,999,202	0	528	0	0	0.982	1.009	JD	161	19,640	07/23/2021	06/28/2024
31430W-CG-7	FED CAISSES DESJARDINS	SD		1	1.E FE	1,039,560	95.4710	954,717	1,000,000	1,016,594	0	(9,257)	0	0	2.417	1.457	AO	5,827	24,170	06/25/2020	10/04/2024
31430W-PB-4	FED CAISSES DESJARDINS			1	1.E FE	1,000,000	97.6330	976,337	1,000,000	1,000,000	0	0	0	0	4.407	4.407	MN	5,071	22,035	05/17/2022	05/19/2027
31430W-PB-4	FED CAISSES DESJARDINS			1	1.E FE	972,500	97.6330	976,337	1,000,000	973,797	0	1,297	0	0	4.407	5.080	MN	5,071	22,035	09/29/2022	05/19/2027
31430W-FL-3	FEDERATION DES CAISSES	SD		1	1.E FE	1,001,680	88.9080	889,083	1,000,000	1,001,049	0	(336)	0	0	1.093	1.058	JJ	4,881	10,930	01/19/2021	01/21/2026
31430W-FL-3	FEDERATION DES CAISSES	SD		1	1.E FE	1,000,000	88.9080	889,083	1,000,000	1,000,000	0	0	0	0	1.093	1.093	JJ	4,881	10,930	01/19/2021	01/21/2026
349553-AQ-0	FORTIS INC	SD		1	2.A FE	1,000,000	97.1450	971,458	1,000,000	1,000,000	0	0	0	0	4.431	4.431	MN	3,763	22,155	05/16/2022	05/31/2029
34957Z-AS-3	FORTISALBERTA	SD		1	1.G FE	250,408	97.1390	242,849	250,000	250,072	0	(46)	0	0	3.300	3.280	MS	2,079	8,250	09/10/2014	09/30/2024
34957Z-AS-3	FORTISALBERTA	SD		1	1.G FE	499,955	97.1390	485,698	500,000	499,975	0	5	0	0	3.300	3.301	MS	4,159	16,500	09/09/2014	09/30/2024
34959Z-AC-6	FORTISBC ENERGY INC			1	1.G FE	2,287,031	94.0250	1,998,038	2,125,000	2,225,440	0	(32,551)	0	0	2.580	0.990	AO	12,617	54,825	02/03/2021	04/08/2026
34959Z-AC-6	FORTISBC ENERGY INC	SD		1	1.G FE	941,719	94.0250	822,721	875,000	916,358	0	(13,403)	0	0	2.580	0.990	AO	5,195	22,575	02/03/2021	04/08/2026
36168Q-AF-1	GFL ENVIRONMENTAL INC (144A)			1	3.C FE	100,000	95.7930	95,793	100,000	95,793	(4,207)	0	0	0	5.125	5.125	JD	228	5,125	12/09/2019	12/15/2026
36168Q-AJ-3	GFL ENVIRONMENTAL INC (144A)			1	3.C FE	100,000	95.6910	95,691	100,000	95,691	(4,309)	0	0	0	4.250	4.250	JD	354	4,250	04/22/2020	06/01/2025
36168Q-AK-0	GFL ENVIRONMENTAL INC (144A)			1	3.C FE	1,000,000	94.6570	946,570	1,000,000	946,570	(53,430)	0	0	0	3.750	3.750	FA	15,625	37,500	08/17/2020	08/01/2025
36168Q-AL-8	GFL ENVIRONMENTAL INC (144A)			1	4.C FE	1,500,000	85.6310	1,284,465	1,500,000	1,284,465	(188,070)	0	0	0	4.000	4.000	FA	25,000	60,000	09/21/2021	08/01/2028
36168Q-AL-8	GFL ENVIRONMENTAL INC (144A)			1	4.C FE	998,750	85.6310	856,310	1,000,000	856,310	(125,520)	140	0	0	4.000	4.018	FA	16,667	40,000	11/16/2020	08/01/2028
36168Q-AL-8	GFL ENVIRONMENTAL INC (144A)			1	4.C FE	198,342	85.6310	171,262	200,000	171,262	(25,269)	193	0	0	4.000	4.125	FA	3,333	8,000	11/16/2020	08/01/2028
36168Q-AL-8	GFL ENVIRONMENTAL INC (144A)			1	4.C FE	1,977,500	85.6310	1,712,620	2,000,000	1,712,620	(253,728)	2,968	0	0	4.000	4.193	FA	33,333	80,000	11/12/2021	08/01/2028
36168Q-AM-6	GFL ENVIRONMENTAL INC (144A)			1	3.C FE	2,500,000	88.0450	2,201,125	2,500,000	2,201,125	(265,425)	0	0	0	3.500	3.500	MS	29,167	87,500	12/14/2020	09/01/2028
36168Q-AM-6	GFL ENVIRONMENTAL INC (144A)			1	3.C FE	846,250	88.0450	880,450	1,000,000	849,443	0	3,193	0	0	3.500	6.738	MS	11,667	0	11/04/2022	09/01/2028
36168Q-AN-4	GFL ENVIRONMENTAL INC (144A)			1	4.C FE	1,539,375	87.6520	1,314,780	1,500,000	1,314,780	(192,750)	(7,890)	0	0	4.750	4.125	JD	3,167	71,250	09/30/2021	06/15/2029
36168Q-AN-4	GFL ENVIRONMENTAL INC (144A)			1	4.C FE	500,000	87.6520	438,260	500,000	438,260	(61,740)	0	0	0	4.750	4.750	JD	1,056	23,750	06/01/2021	06/15/2029
36168Q-AP-9	GFL ENVIRONMENTAL INC (144A)			1	4.C FE	501,250	84.8720	424,360	500,000	424,360	(71,479)	(231)	0	0	4.375	4.318	FA	8,264	22,179	08/04/2021	08/15/2029
36168Q-AP-9	GFL ENVIRONMENTAL INC (144A)			1	4.C FE	500,000	84.8720	424,360	500,000	424,360	(71,710)	0	0	0	4.375	4.375	FA	8,264	22,179	08/03/2021	08/15/2029
39138C-AH-9	GREAT-WEST LIFECO INC	SD		1	1.E FE	2,032,106	93.3300	1,735,951	1,860,000	1,997,464	0	(26,541)	0	0	3.337	1.760	FA	21,256	62,068	09/03/2021	02/28/2028
47788Z-AD-3	JOHN DEERE FINANCIALS INC				1.F FE	1,654,439	95.7740	1,580,273	1,650,000	1,651,457	0	(841)	0	0	2.400	2.346	MS	11,392	39,600	06/13/2019	09/17/2024
47788Z-AH-4	JOHN DEERE FINANCIALS INC				1.F FE	1,003,900	86.0770	860,775	1,000,000	1,002,715	0	(560)	0	0	1.340	1.280	MS	4,185	13,400	12/01/2020	09/08/2027
559222-AQ-7	MAGNA INTERNATIONAL INC		A	1	1.G FE	1,005,830	97.7970	977,970	1,000,000	1,000,856	0	(661)	0	0	3.625	3.553	JD	1,611	36,250	06/13/2014	06/15/2024
559222-AQ-7	MAGNA INTERNATIONAL INC		A	1	1.G FE	3,995,000	97.7970	3,911,880	4,000,000	3,999,104	0	554	0	0	3.625	3.640	JD	6,444	145,000	06/11/2014	06/15/2024
56501R-AC-0	MANULIFE FINANCIAL CORP		A	1	1.G FE	1,060,120	97.5000	975,000	1,000,000	1,024,960	0	(7,348)	0	0	4.150	3.314	MS	13,488	41,500	11/16/2017	03/04/2026
59162N-AK-5	METRO INC			1	2.B FE	750,000	94.4390	708,294	750,000	750,000	0	0	0	0	1.922	1.922	JD	1,145	14,494	11/22/2021	12/02/2024
63306A-FX-9	NATIONAL BANK OF CANADA	SD			1.G FE	1,000,000	97.4090	974,091	1,000,000	1,000,000	0	0	0	0	2.983	2.983	MS	9,644	29,830	02/27/2019	03/04/2024
63306A-GE-0	NATIONAL BANK OF CANADA				1.G FE	1,399,958	94.9770	1,329,681	1,400,000	1,400,000	0	0	0	0	2.580	2.580	FA	14,844	36,120	12/16/2019	02/03/2025
63306A-GE-0	NATIONAL BANK OF CANADA	SD			1.G FE	1,599,952	94.9770	1,519,635	1,600,000	1,600,000	0	0	0	0	2.580	2.580	FA	16,964	41,280	12/16/2019	02/03/2025
63306A-GT-7	NATIONAL BANK OF CANADA	SD			1.G FE	1,500,000	89.2550	1,338,828	1,500,000	1,500,000	0	0	0	0	1.534	1.534	JD	1,009	23,010	06/10/2021	06/15/2026
63306A-HB-5	NATIONAL BANK OF CANADA				1.G FE	1,000,300	90.4090	904,092	1,000,000	1,000,206	0	(54)	0	0	2.237	2.230	MN	3,493	22,370	11/02/2021	11/04/2026
63306A-HB-5	NATIONAL BANK OF CANADA	SD			1.G FE	1,000,300	90.4090	904,092	1,000,000	1,000,206	0	(54)	0	0	2.237	2.230	MN	3,493	22,370	11/02/2021	11/04/2026
628957-AE-2	NAV CANADA			1	1.D FE	590,135	104.1770	520,887	500,000	551,609	0	(13,488)	0	0	7.560	4.571	MS	12,531	37,800	01/08/2020	03/01/2027
68245X-AH-2	NEW RED FINANCE (144A)		A	1	3.B FE	1,002,500	89.6750	896,750	1,000,000	896,750	(104,597)	(775)	0	0	3.875	3.789	MS	11,410	38,750	06/15/2021	01/15/2028
68245X-AP-4	NEW RED FINANCE (144A)		A	1	3.B FE	500,000	85.9060	429,530	500,000	429,530	(66,035)	0	0	0	3.500	3.500	FA	6,611	17,500	10/20/2020	02/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68245X-AP-4	NEW RED FINANCE (144A)		A	1	3.B FE	497,500	85.9060	429,530	500,000	429,530	(66,313)	278	0	0	3.500	3.571	FA	6,611	17,500	10/28/2020	02/15/2029
68245X-AP-4	NEW RED FINANCE (144A)		A	1	3.B FE	882,500	85.9060	859,060	1,000,000	859,060	(24,108)	668	0	0	3.500	5.792	FA	13,222	0	12/14/2022	02/15/2029
68245X-AP-4	NEW RED FINANCE (144A)		A	1	3.B FE	1,765,000	85.9060	1,718,120	2,000,000	1,718,120	(47,932)	1,052	0	0	3.500	5.795	FA	26,444	0	12/15/2022	02/15/2029
66977W-AP-4	NOVA CHEMICALS (144A)		A	1	3.C FE	500,000	94.3210	471,605	500,000	471,605	(28,395)	0	0	0	5.000	5.000	MN	4,167	25,000	10/17/2014	05/01/2025
66977W-AQ-2	NOVA CHEMICALS (144A)		A	1	3.C FE	250,000	96.9790	242,448	250,000	242,448	(7,553)	0	0	0	4.875	4.875	JD	1,016	12,188	05/25/2017	06/01/2024
66977W-AQ-2	NOVA CHEMICALS (144A)		A	1	3.C FE	1,885,000	96.9790	1,939,580	2,000,000	1,939,580	(24,081)	23,747	0	0	4.875	6.231	JD	8,125	97,500	05/29/2019	06/01/2024
66977W-AR-0	NOVA CHEMICALS (144A)		A	1	3.C FE	2,017,500	90.0540	1,801,080	2,000,000	1,801,080	(207,502)	(1,786)	0	0	5.250	5.135	JD	8,750	105,000	06/06/2017	06/01/2027
66977W-AR-0	NOVA CHEMICALS (144A)		A	1	3.C FE	1,003,750	90.0540	900,540	1,000,000	900,540	(101,298)	(377)	0	0	5.250	5.201	JD	4,375	52,500	06/09/2017	06/01/2027
66977W-AR-0	NOVA CHEMICALS (144A)		A	1	3.C FE	2,005,000	90.0540	1,801,080	2,000,000	1,801,080	(201,335)	(490)	0	0	5.250	5.218	JD	8,750	105,000	05/30/2017	06/01/2027
66977W-AR-0	NOVA CHEMICALS (144A)		A	1	3.C FE	1,000,000	90.0540	900,540	1,000,000	900,540	(99,460)	0	0	0	5.250	5.250	JD	4,375	52,500	05/25/2017	06/01/2027
66977W-AS-8	NOVA CHEMICALS (144A) LS:430K	LS	A	1	3.C FE	500,625	81.8970	409,485	500,000	409,485	(90,930)	(118)	0	0	4.250	4.221	MN	2,715	21,250	04/27/2021	05/15/2029
66977W-AS-8	NOVA CHEMICALS (144A) LS:1.7M	LS	A	1	3.C FE	2,000,000	81.8970	1,637,940	2,000,000	1,637,940	(362,060)	0	0	0	4.250	4.250	MN	10,861	85,000	04/27/2021	05/15/2029
67077M-AD-0	NUTRIEN LTD		A	1	2.B FE	948,310	95.2880	952,880	1,000,000	981,769	0	7,599	0	0	3.000	3.852	AO	7,500	30,000	04/10/2018	04/01/2025
67077M-AE-8	NUTRIEN LTD		A	1	2.B FE	992,570	96.2900	962,900	1,000,000	996,294	0	843	0	0	4.000	4.102	JD	1,778	40,000	04/10/2018	12/15/2026
67077M-AT-5	NUTRIEN LTD		A	1	2.B FE	4,100,920	94.1410	3,765,640	4,000,000	4,066,390	0	(9,649)	0	0	4.200	3.887	AO	42,000	168,000	03/25/2019	04/01/2029
70632Z-AE-1	PEMBINA PIPELINE CORP	SD		2	2.B FE	1,078,191	96.3710	1,005,158	1,043,000	1,056,893	0	(7,219)	0	0	3.540	2.796	FA	15,174	36,922	12/17/2019	02/03/2025
70632Z-AH-4	PEMBINA PIPELINE CORP			1	2.B FE	1,019,650	97.5780	975,780	1,000,000	1,004,466	0	(4,839)	0	0	2.990	2.485	JJ	13,271	29,900	10/07/2019	01/22/2024
70632Z-AK-7	PEMBINA PIPELINE CORP	SD		1	2.B FE	2,124,720	94.9210	1,898,430	2,000,000	2,081,732	0	(14,909)	0	0	4.020	3.129	MS	20,926	80,400	01/08/2020	03/27/2028
70632Z-AP-6	PEMBINA PIPELINE CORP			1	2.B FE	1,003,590	98.8840	988,842	1,000,000	1,000,437	0	(1,089)	0	0	2.560	2.449	JD	2,104	25,600	01/06/2020	06/01/2023
70632Z-AP-6	PEMBINA PIPELINE CORP	SD		1	2.B FE	1,003,590	98.8840	988,842	1,000,000	1,000,437	0	(1,089)	0	0	2.560	2.449	JD	2,104	25,600	01/06/2020	06/01/2023
767744-AA-3	RITCHIE BROS AUCTIONEERS (144A)		A	1	3.C FE	1,037,500	98.4220	984,220	1,000,000	984,220	(16,243)	(7,846)	0	0	5.375	4.545	JJ	24,785	53,750	11/28/2017	01/15/2025
767744-AA-3	RITCHIE BROS AUCTIONEERS (144A)		A	1	3.C FE	297,975	98.4220	285,424	290,000	285,424	(4,671)	(1,668)	0	0	5.375	4.766	JJ	7,188	15,588	11/14/2017	01/15/2025
767744-AA-3	RITCHIE BROS AUCTIONEERS (144A)		A	1	3.C FE	1,026,250	98.4220	984,220	1,000,000	984,220	(16,049)	(4,834)	0	0	5.375	4.863	JJ	24,785	53,750	01/17/2017	01/15/2025
767744-AA-3	RITCHIE BROS AUCTIONEERS (144A)		A	1	3.C FE	1,025,000	98.4220	984,220	1,000,000	984,220	(16,035)	(4,617)	0	0	5.375	4.886	JJ	24,785	53,750	01/17/2017	01/15/2025
767744-AA-3	RITCHIE BROS AUCTIONEERS (144A)		A	1	3.C FE	1,284,806	98.4220	1,235,196	1,255,000	1,235,196	(20,110)	(5,593)	0	0	5.375	4.903	JJ	31,105	67,456	02/23/2017	01/15/2025
767744-AA-3	RITCHIE BROS AUCTIONEERS (144A)		A	1	3.C FE	2,035,000	98.4220	1,968,440	2,000,000	1,968,440	(31,904)	(6,689)	0	0	5.375	5.021	JJ	49,569	107,500	03/22/2017	01/15/2025
767744-AA-3	RITCHIE BROS AUCTIONEERS (144A)		A	1	3.C FE	2,027,500	98.4220	1,968,440	2,000,000	1,968,440	(31,798)	(5,051)	0	0	5.375	5.108	JJ	49,569	107,500	12/08/2016	01/15/2025
767744-AA-3	RITCHIE BROS AUCTIONEERS (144A)		A	1	3.C FE	315,788	98.4220	310,029	315,000	310,029	(4,969)	(189)	0	0	5.375	5.313	JJ	7,807	16,931	04/09/2018	01/15/2025
767744-AA-3	RITCHIE BROS AUCTIONEERS (144A)		A	1	3.C FE	1,000,000	98.4220	984,220	1,000,000	984,220	(15,780)	0	0	0	5.375	5.375	JJ	24,785	53,750	12/07/2016	01/15/2025
775109-BA-8	ROGER COMMUNICATIONS INC	SD		1	2.A FE	2,126,600	98.4830	1,969,670	2,000,000	2,021,483	0	(21,956)	0	0	4.000	2.848	MS	23,890	80,000	12/04/2017	03/13/2024
775109-BT-7	ROGERS COMMUNICATIONS	SD		1	2.A FE	3,048,160	92.3800	2,956,182	3,200,000	3,061,022	0	12,862	0	0	3.750	4.551	AO	25,315	188,307	04/27/2022	04/15/2029
775109-AW-1	ROGERS COMMUNICATIONS INC		A	1	2.A FE	1,996,900	99.6090	1,992,180	2,000,000	1,999,818	0	295	0	0	3.000	3.018	MS	17,667	60,000	02/28/2013	03/15/2023
775109-AY-7	ROGERS COMMUNICATIONS INC		A	1	2.A FE	1,996,260	99.1710	1,983,420	2,000,000	1,999,559	0	433	0	0	4.100	4.122	AO	20,500	82,000	09/25/2013	10/01/2023
775109-BE-0	ROGERS COMMUNICATIONS INC		A	1	2.A FE	992,520	95.9050	959,050	1,000,000	997,489	0	785	0	0	3.625	3.715	JD	1,611	36,250	12/01/2015	12/15/2025
775109-BF-7	ROGERS COMMUNICATIONS INC		A	1	2.A FE	983,540	91.8330	918,330	1,000,000	993,023	0	1,666	0	0	2.900	3.092	MN	3,706	29,000	11/01/2016	11/15/2026
775109-BF-7	ROGERS COMMUNICATIONS INC		A	1	2.A FE	1,573,520	91.8330	1,561,161	1,700,000	1,634,903	0	15,249	0	0	2.900	3.976	MN	6,299	49,300	09/13/2018	11/15/2026
775109-BF-7	ROGERS COMMUNICATIONS INC		A	1	2.A FE	416,372	91.8330	413,249	450,000	432,690	0	4,054	0	0	2.900	3.981	MN	1,668	13,050	09/13/2018	11/15/2026
780085-N9-3	ROYAL BANK OF CANADA	SD			1.C FE	2,324,400	100.4630	2,009,268	2,000,000	2,114,306	0	(42,939)	0	0	4.930	2.593	JJ	45,383	98,600	10/31/2017	07/16/2025
780086-RF-3	ROYAL BANK OF CANADA				1.E FE	4,000,000	95.6630	3,826,528	4,000,000	4,000,000	0	0	0	0	2.609	2.609	MN	17,155	104,360	10/28/2019	11/01/2024
780086-RQ-9	ROYAL BANK OF CANADA				1.E FE	1,004,920	90.2720	902,728	1,000,000	1,002,974	0	(691)	0	0	2.328	2.251	JJ	9,950	23,280	02/04/2020	01/28/2027
780086-TM-6	ROYAL BANK OF CANADA				1.E FE	1,201,445	89.7210	1,081,144	1,205,000	1,202,533	0	710	0	0	1.589	1.652	MN	2,990	19,147	06/22/2021	05/04/2026
780086-TM-6	ROYAL BANK OF CANADA	SD			1.E FE	792,655	89.7210	713,286	795,000	793,372	0	468	0	0	1.589	1.652	MN	1,973	12,633	06/22/2021	05/04/2026
780086-TY-0	ROYAL BANK OF CANADA	SD			1.E FE	847,600	84.9610	849,610	1,000,000	859,706	0	12,106	0	0	1.833	4.720	JJ	7,684	9,165	06/08/2022	07/31/2028
780086-UT-9	ROYAL BANK OF CANADA	SD			1.E FE	3,000,000	95.8060	2,874,198	3,000,000	3,000,000	0	0	0	0	3.369	3.369	MS	25,752	50,812	03/23/2022	09/29/2025
78016E-YH-4	ROYAL BANK OF CANADA		A	1	1.E FE	10,070,700	80.6900	8,069,000	10,000,000	10,063,747	0	(6,455)	0	0	2.300	2.220	MN	37,056	232,556	12/01/2021	11/03/2031

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
78016E-YH-4	ROYAL BANK OF CANADA		A	1	1.E FE	9,988,400	80.6900	8,069,000	10,000,000	9,989,517	0	1,063	0	0	2.300	2.313	MN	37,056	232,556	10/26/2021	11/03/2031
78016E-ZD-2	ROYAL BANK OF CANADA		A	1	1.E FE	1,998,860	95.1960	1,903,920	2,000,000	1,998,974	0	114	0	0	3.625	3.637	MN	11,479	40,278	04/07/2022	05/04/2027
86682Z-AP-1	SUN LIFE FINANCIAL INC	SD		2	1.F FE	999,580	89.5530	895,533	1,000,000	999,590	0	39	0	0	2.460	2.464	MN	2,898	24,600	11/16/2021	11/18/2031
871828-AA-7	SYSCO CANADA INC	SD		1	2.B FE	2,068,460	96.6740	1,933,492	2,000,000	2,026,581	0	(11,752)	0	0	3.650	3.009	AO	13,400	73,000	04/12/2019	04/25/2025
87971M-AX-1	TELUS CORP	SD		1	2.B FE	598,650	97.3760	584,261	600,000	599,687	0	141	0	0	3.750	3.776	JJ	10,295	22,500	09/10/2014	01/17/2025
87971M-BD-4	TELUS CORP		A	1	2.B FE	3,107,063	92.5260	3,150,510	3,405,000	3,252,196	0	33,423	0	0	2.800	3.990	FA	35,753	95,340	05/01/2018	02/16/2027
87971M-BF-9	TELUS CORP	LS	A	1	2.B FE	1,979,180	94.8360	1,896,720	2,000,000	1,988,646	0	2,146	0	0	3.700	3.832	MS	21,789	74,000	03/27/2018	09/15/2027
87971M-BJ-1	TELUS CORP	SD		1	2.B FE	1,983,500	90.7050	1,814,118	2,000,000	1,988,962	0	1,528	0	0	3.300	3.397	MN	10,668	66,000	03/29/2019	05/02/2029
87971M-BV-4	TELUS CORP	SD		1	2.B FE	1,995,040	83.1500	1,663,004	2,000,000	1,995,605	0	425	0	0	2.850	2.878	MN	7,496	57,000	06/21/2021	11/13/2031
884903-BQ-7	THOMSON REUTERS CORP		A	1	2.B FE	993,810	99.3340	993,340	1,000,000	999,293	0	717	0	0	4.300	4.377	MN	4,539	43,000	11/14/2013	11/23/2023
884903-BT-1	THOMSON REUTERS CORP LS:282K	LS	A	1	2.B FE	305,361	96.9040	297,495	307,000	306,657	0	181	0	0	3.850	3.915	AO	2,495	11,820	09/22/2014	09/29/2024
891102-AD-7	TOROMONT INDUSTRIES LTD	SD		1	1.G FE	1,032,410	96.8230	968,238	1,000,000	1,011,491	0	(4,342)	0	0	3.710	3.228	MS	9,351	37,100	11/07/2017	09/30/2025
891102-AE-5	TOROMONT INDUSTRIES LTD			1	1.G FE	1,582,305	96.0930	1,441,409	1,500,000	1,569,098	0	(13,207)	0	0	3.842	2.761	AO	10,263	57,630	01/19/2022	10/27/2027
89114T-ZJ-4	TORONTO-DOMINION BANK		A	1	1.E FE	4,996,850	78.9920	3,949,600	5,000,000	4,997,162	0	290	0	0	2.000	2.006	MS	30,833	100,000	09/21/2021	09/10/2031
89114T-ZJ-4	TORONTO-DOMINION BANK		A	1	1.E FE	2,465,520	78.9920	2,369,760	3,000,000	2,487,806	0	22,286	0	0	2.000	4.383	MS	18,500	30,000	07/12/2022	09/10/2031
891145-T7-9	TORONTO-DOMINION BANK	SD		1	1.D FE	2,048,000	97.3840	1,947,696	2,000,000	2,012,598	0	(7,781)	0	0	3.226	2.811	JJ	28,283	64,520	03/14/2018	07/24/2024
89117F-A3-3	TORONTO-DOMINION BANK			1	1.E FE	1,000,000	86.1130	861,131	1,000,000	1,000,000	0	0	0	0	1.888	1.888	MS	5,897	18,880	03/01/2021	03/08/2028
89117F-NR-6	TORONTO-DOMINION BANK			1	1.E FE	1,059,900	95.2620	952,622	1,000,000	1,028,689	0	(14,729)	0	0	2.496	0.984	JD	1,983	24,960	11/10/2020	12/02/2024
89117F-NR-6	TORONTO-DOMINION BANK			1	1.E FE	3,000,570	95.2620	2,857,866	3,000,000	3,000,193	0	(112)	0	0	2.496	2.492	JD	5,949	74,880	05/29/2019	12/02/2024
89117F-VY-2	TORONTO-DOMINION BANK	SD		1	1.E FE	1,551,975	93.6290	1,404,441	1,500,000	1,525,417	0	(11,351)	0	0	1.943	1.160	MS	8,704	29,145	08/20/2020	03/13/2025
89117F-VY-2	TORONTO-DOMINION BANK	SD		1	1.E FE	1,022,400	93.6290	936,294	1,000,000	1,010,623	0	(4,724)	0	0	1.943	1.450	MS	5,802	19,430	06/23/2020	03/13/2025
89117F-YZ-6	TORONTO-DOMINION BANK	SD		1	1.E FE	1,000,000	89.5610	895,619	1,000,000	1,000,000	0	0	0	0	1.128	1.128	JD	680	11,280	12/04/2020	12/09/2025
89117F-Z4-4	TORONTO-DOMINION BANK			1	1.E FE	1,000,000	90.2110	902,119	1,000,000	1,000,000	0	0	0	0	2.260	2.260	JJ	10,959	11,300	01/04/2022	01/07/2027
89117F-Z4-4	TORONTO-DOMINION BANK	SD		1	1.E FE	1,000,000	90.2110	902,119	1,000,000	1,000,000	0	0	0	0	2.260	2.260	JJ	10,959	11,300	01/04/2022	01/07/2027
89117F-3M-9	TORONTO-DOMINION BANK	SD		1	1.E FE	2,932,080	94.1130	2,823,408	3,000,000	2,946,461	0	14,381	0	0	2.667	3.366	MS	24,770	40,005	03/22/2022	09/09/2025
89117F-7G-8	TORONTO DOMINION BANK	SD			1.E FE	1,000,000	97.0950	970,954	1,000,000	1,000,000	0	0	0	0	4.210	4.210	JD	3,460	21,050	05/27/2022	06/01/2027
89117F-7H-6	TORONTO DOMINION BANK			1	1.E FE	1,000,000	101.6370	1,016,378	1,000,000	1,000,000	0	0	0	0	5.376	5.376	AO	10,457	0	10/18/2022	10/21/2027
89119Z-AN-3	TORONTO HYDRO	SD		1	1.F FE	997,560	80.5250	805,253	1,000,000	998,017	0	237	0	0	1.500	1.527	AO	3,164	15,000	12/07/2020	10/15/2030
89153U-AF-8	TOTAL CAPITAL CANADA INC		D	1	1.E FE	998,190	98.7600	987,600	1,000,000	999,887	0	193	0	0	2.750	2.770	JJ	12,681	27,500	01/10/2013	07/15/2023
89153U-AF-8	TOTAL CAPITAL CANADA INC		D	1	1.E FE	1,935,780	98.7600	1,975,200	2,000,000	1,992,213	0	14,041	0	0	2.750	3.484	JJ	25,361	55,000	10/01/2018	07/15/2023
892329-BK-8	TOYOTA CREDIT CANADA INC		B		1.E FE	1,499,505	94.1400	1,412,108	1,500,000	1,499,762	0	99	0	0	2.110	2.117	FA	11,012	31,650	02/19/2020	02/26/2025
89352H-AK-5	TRANSCANADA PIPELINES		A	1	2.A FE	993,710	99.0050	990,050	1,000,000	999,370	0	717	0	0	3.750	3.826	AO	7,813	37,500	10/02/2013	10/16/2023
89352H-AW-9	TRANSCANADA PIPELINES		A	1	2.A FE	2,210,860	94.8470	1,896,940	2,000,000	2,135,726	0	(24,299)	0	0	4.250	2.818	MN	10,861	85,000	10/22/2019	05/15/2028
89352H-AW-9	TRANSCANADA PIPELINES		A	1	2.A FE	2,988,330	94.8470	2,845,410	3,000,000	2,993,029	0	1,110	0	0	4.250	4.298	MN	16,292	127,500	05/03/2018	05/15/2028
89353Z-CE-6	TRANSCANADA PIPELINES	SD		1	2.A FE	997,090	87.9510	879,512	1,000,000	997,921	0	272	0	0	3.000	3.034	MS	8,548	30,000	09/16/2019	09/18/2029
92660F-AG-9	VIDEOTRON LTD (144A)		A	1	3.A FE	533,588	98.9130	504,456	510,000	504,456	(10,206)	(3,657)	0	0	5.375	4.591	JD	1,218	27,413	03/23/2017	06/15/2024
92660F-AG-9	VIDEOTRON LTD (144A)		A	1	3.A FE	1,042,500	98.9130	989,130	1,000,000	989,130	(19,312)	(6,615)	0	0	5.375	4.651	JD	2,389	53,750	04/03/2017	06/15/2024
92660F-AG-9	VIDEOTRON LTD (144A)		A	1	3.A FE	1,015,000	98.9130	989,130	1,000,000	989,130	(13,232)	(1,806)	0	0	5.375	5.174	JD	2,389	53,750	07/28/2014	06/15/2024
92660F-AG-9	VIDEOTRON LTD (144A)		A	1	3.A FE	1,437,469	98.9130	1,409,510	1,425,000	1,409,510	(17,424)	(1,449)	0	0	5.375	5.260	JD	3,404	76,594	04/04/2014	06/15/2024
92660F-AG-9	VIDEOTRON LTD (144A)		A	1	3.A FE	1,007,500	98.9130	989,130	1,000,000	989,130	(12,043)	(872)	0	0	5.375	5.276	JD	2,389	53,750	04/22/2014	06/15/2024
92660F-AG-9	VIDEOTRON LTD (144A)		A	1	3.A FE	502,500	98.9130	494,565	500,000	494,565	(5,843)	(296)	0	0	5.375	5.309	JD	1,194	26,875	03/27/2014	06/15/2024
92660F-AG-9	VIDEOTRON LTD (144A)		A	1	3.A FE	1,000,000	98.9130	989,130	1,000,000	989,130	(10,870)	0	0	0	5.375	5.375	JD	2,389	53,750	03/26/2014	06/15/2024
92660F-AK-0	VIDEOTRON LTD (144A)		A	1	3.A FE	3,127,500	94.6250	2,838,750	3,000,000	2,838,750	(204,391)	(17,609)	0	0	5.125	4.454	AO	32,458	153,750	09/29/2017	04/15/2027
92660F-AK-0	VIDEOTRON LTD (144A)		A	1	3.A FE	500,000	94.6250	473,125	500,000	473,125	(26,875)	0	0	0	5.125	5.125	AO	5,410	25,625	03/31/2017	04/15/2027
92660F-AK-0	VIDEOTRON LTD (144A)		A	1	3.A FE	1,940,000	94.6250	1,892,500	2,000,000	1,892,500	(74,458)	6,615	0	0	5.125	5.561	AO	21,639	102,500	07/05/2018	04/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
918423-AZ-7	VW CREDIT CANADA		B		2.A FE	905,500	89.8000	898,008	1,000,000	914,159	0	8,659	0	0	2.450	4.868	JD	1,410	12,250	07/20/2022	12/10/2026
918423-BC-7	VW CREDIT CANADA	SD	B		2.A FE	499,850	102.1570	510,790	500,000	499,813	0	(37)	0	0	5.860	5.867	MN	3,693	0	11/08/2022	11/15/2027
94975Z-BN-5	WELLS FARGO CANADA	SD			2.A FE	300,783	99.9270	299,783	300,000	299,996	0	(95)	0	0	3.460	3.429	JJ	4,550	10,380	01/17/2013	01/24/2023
94975Z-BN-5	WELLS FARGO CANADA	SD			2.A FE	200,000	99.9270	199,855	200,000	200,000	0	0	0	0	3.460	3.460	JJ	3,033	6,920	01/16/2013	01/24/2023
92938W-AA-1	WSP GLOBAL INC	SD		1	2.A FE	480,596	87.9930	470,767	535,000	483,887	0	3,291	0	0	2.408	4.451	AO	2,577	6,441	08/10/2022	04/19/2028
00913R-AD-8	AIR LIQUIDE FINANCE (144A)		D	1	1.F FE	996,220	92.2690	922,690	1,000,000	998,455	0	384	0	0	2.500	2.543	MS	6,458	25,000	09/22/2016	09/27/2026
00913R-AD-8	AIR LIQUIDE FINANCE (144A)		D	1	1.F FE	958,230	92.2690	922,690	1,000,000	980,979	0	4,724	0	0	2.500	3.041	MS	6,458	25,000	11/15/2017	09/27/2026
00913R-AF-3	AIR LIQUIDE FINANCE (144A)		D	1	1.F FE	9,900,800	85.2570	8,525,700	10,000,000	9,930,868	0	9,404	0	0	2.250	2.362	MS	68,750	225,000	09/05/2019	09/10/2029
009279-AA-8	AIRBUS SE (144A)		D	1	1.F FE	904,970	93.0420	828,074	890,000	897,048	0	(1,625)	0	0	3.150	2.940	AO	6,230	28,035	10/30/2017	04/10/2027
009279-AA-8	AIRBUS SE (144A)		D	1	1.F FE	2,008,500	93.0420	1,860,840	2,000,000	2,004,054	0	(931)	0	0	3.150	3.096	AO	14,000	63,000	11/30/2017	04/10/2027
009279-AA-8	AIRBUS SE (144A)		D	1	1.F FE	1,003,700	93.0420	930,420	1,000,000	1,001,651	0	(379)	0	0	3.150	3.106	AO	7,000	31,500	04/06/2017	04/10/2027
009279-AA-8	AIRBUS SE (144A)		D	1	1.F FE	1,001,090	93.0420	930,420	1,000,000	1,000,523	0	(120)	0	0	3.150	3.136	AO	7,000	31,500	12/19/2017	04/10/2027
009279-AA-8	AIRBUS SE (144A)		D	1	1.F FE	999,250	93.0420	930,420	1,000,000	999,612	0	77	0	0	3.150	3.159	AO	7,000	31,500	01/16/2018	04/10/2027
009279-AA-8	AIRBUS SE (144A)		D	1	1.F FE	1,827,408	93.0420	1,789,198	1,923,000	1,872,894	0	10,576	0	0	3.150	3.815	AO	13,461	60,575	05/22/2018	04/10/2027
01748T-AB-7	ALLEGION PLC		D	1	2.B FE	3,310,800	86.3810	2,591,430	3,000,000	3,258,500	0	(36,779)	0	0	3.500	2.075	AO	26,250	105,000	07/23/2021	10/01/2029
034863-AT-7	ANGLO AMERICAN CAPITAL (144A)		D	1	2.B FE	999,590	94.3760	943,760	1,000,000	999,741	0	40	0	0	4.000	4.005	MS	12,222	40,000	09/06/2017	09/11/2027
00182E-BF-5	ANZ NEW ZEALAND INTL/LDN (144A)		D		1.E FE	997,900	92.8940	928,940	1,000,000	998,944	0	208	0	0	3.450	3.475	JJ	15,621	34,500	07/11/2017	07/17/2027
00182E-BJ-7	ANZ NEW ZEALAND INTL/LDN (144A)		D		1.E FE	996,570	91.9240	919,240	1,000,000	998,098	0	335	0	0	3.450	3.491	JJ	15,238	34,500	01/16/2018	01/21/2028
03969A-AN-0	ARDAGH PACKAGING (144A)		D	1	3.C FE	2,072,500	86.8260	1,736,520	2,000,000	1,736,520	(290,529)	(20,431)	0	0	4.125	3.023	MN	10,313	82,500	01/25/2021	08/15/2026
03969A-AN-0	ARDAGH PACKAGING (144A)		D	1	3.C FE	502,500	86.8260	434,130	500,000	434,130	(66,888)	(591)	0	0	4.125	3.995	MN	2,578	20,625	05/28/2020	08/15/2026
03969A-AP-5	ARDAGH PACKAGING (144A)		D	1	5.A FE	1,038,750	74.9320	749,320	1,000,000	749,320	(249,345)	(8,705)	0	0	5.250	4.287	MN	6,563	52,500	02/26/2020	08/15/2027
03969A-AP-5	ARDAGH PACKAGING (144A)		D	1	5.A FE	2,052,500	74.9320	1,498,640	2,000,000	1,498,640	(505,056)	(11,044)	0	0	5.250	4.634	MN	13,125	105,000	10/29/2019	08/15/2027
03969A-AP-5	ARDAGH PACKAGING (144A)		D	1	5.A FE	1,002,500	74.9320	749,320	1,000,000	749,320	(251,526)	(474)	0	0	5.250	5.196	MN	6,563	52,500	07/30/2019	08/15/2027
03969A-AP-5	ARDAGH PACKAGING (144A)		D	1	5.A FE	500,625	74.9320	374,660	500,000	374,660	(125,540)	(109)	0	0	5.250	5.225	MN	3,281	26,250	07/30/2019	08/15/2027
03969A-AP-5	ARDAGH PACKAGING (144A)		D	1	5.A FE	200,000	74.9320	149,864	200,000	149,864	(50,136)	0	0	0	5.250	5.250	MN	1,313	10,500	07/30/2019	08/15/2027
03969A-AQ-3	ARDAGH PACKAGING (144A)		D	1	3.C FE	700,000	95.3280	667,296	700,000	667,296	(32,704)	0	0	0	5.250	5.250	AO	6,125	36,750	04/07/2020	04/30/2025
03969A-AR-1	ARDAGH PACKAGING (144A)		D	1	5.A FE	481,250	74.9320	374,660	500,000	374,660	(112,391)	2,373	0	0	5.250	5.898	MN	3,281	26,250	05/26/2020	08/15/2027
00216L-AA-1	ASB BANK LIMITED (144A)		D		1.E FE	2,983,920	99.4400	2,983,200	3,000,000	2,998,315	0	3,365	0	0	3.750	3.869	JD	5,000	112,500	06/07/2018	06/14/2023
046353-AL-2	ASTRAZENECA PLC		D	1	1.G FE	2,159,554	96.5980	2,084,585	2,158,000	2,158,471	0	(172)	0	0	3.375	3.366	MN	9,104	72,833	01/07/2016	11/16/2025
046353-AL-2	ASTRAZENECA PLC		D	1	1.G FE	2,972,100	96.5980	2,897,940	3,000,000	2,990,883	0	2,938	0	0	3.375	3.486	MN	12,656	101,250	11/10/2015	11/16/2025
046353-AR-9	ASTRAZENECA PLC		D	1	1.G FE	2,998,350	99.1730	2,975,190	3,000,000	2,999,689	0	343	0	0	3.500	3.512	FA	38,792	105,000	08/15/2018	08/17/2023
046353-AW-8	ASTRAZENECA PLC		D	1	1.G FE	6,863,290	79.2340	5,546,380	7,000,000	6,890,651	0	13,427	0	0	1.375	1.594	FA	38,500	96,250	12/09/2020	08/06/2030
05253J-AL-5	AUST & NZ BANKING GROUP NY		D		1.D FE	996,280	97.1200	971,200	1,000,000	998,752	0	393	0	0	3.700	3.745	MN	4,625	37,000	11/09/2015	11/16/2025
067316-AD-1	BACARDI LTD (144A)		D	1	2.C FE	996,270	90.4930	904,930	1,000,000	998,552	0	382	0	0	2.750	2.793	JJ	12,604	27,500	07/07/2016	07/15/2026
067316-AF-6	BACARDI LTD (144A)	LS	D	1	2.C FE	2,990,430	95.6610	2,869,830	3,000,000	2,994,210	0	901	0	0	4.700	4.740	MN	17,625	141,000	04/24/2018	05/15/2028
05523R-AD-9	BAE SYSTEMS PLC (144A)		D	1	2.A FE	2,164,820	88.4730	1,769,460	2,000,000	2,143,745	0	(18,609)	0	0	3.400	2.289	AO	14,167	68,000	11/09/2021	04/15/2030
05523R-AF-4	BAE SYSTEMS PLC (144A)		D	1	2.A FE	4,961,600	77.7810	3,889,050	5,000,000	4,969,327	0	3,442	0	0	1.900	1.982	FA	35,625	95,000	09/08/2020	02/15/2031
06739F-HV-6	BARCLAYS BANK PLC		D		1.F FE	1,999,340	98.1460	1,962,920	2,000,000	1,999,828	0	74	0	0	3.750	3.754	MN	9,583	75,000	05/12/2014	05/15/2024
06738E-AE-5	BARCLAYS PLC		D		2.B FE	996,850	96.1470	961,470	1,000,000	999,161	0	341	0	0	3.650	3.688	MS	10,646	36,500	03/09/2015	03/16/2025
06738E-AN-5	BARCLAYS PLC		D		2.B FE	1,990,240	96.8810	1,937,620	2,000,000	1,996,548	0	1,034	0	0	4.375	4.436	JJ	41,076	87,500	01/05/2016	01/12/2026
055300-AK-6	BAT INTL FINANCE (144A)		D	1	2.B FE	996,970	96.1290	961,290	1,000,000	999,127	0	326	0	0	3.950	3.987	JD	1,756	39,500	06/10/2015	06/15/2025
05545F-AA-5	BHP BILLITON FINANCE LTD	SD	B		1.F FE	753,188	99.2950	744,717	750,000	750,102	0	(380)	0	0	3.230	3.180	MN	3,053	24,225	05/08/2013	05/15/2023
05545F-AA-5	BHP BILLITON FINANCE LTD	SD	B		1.F FE	1,499,115	99.2950	1,489,434	1,500,000	1,499,888	0	65	0	0	3.230	3.237	MN	6,106	48,450	05/07/2013	05/15/2023
055450-AH-3	BHP BILLITON FINANCE USA LTD		D		1.F FE	213,099	104.5360	182,938	175,000	186,860	0	(3,442)	0	0	6.420	4.113	MS	3,745	11,235	02/03/2014	03/01/2026
055451-AU-2	BHP BILLITON FINANCE USA LTD		D	1	1.F FE	1,273,438	99.2020	1,240,025	1,250,000	1,252,082	0	(2,760)	0	0	3.850	3.617	MS	12,031	48,125	02/12/2014	09/30/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
055451-AU-2	BHP BILLITON FINANCE USA LTD		D	1	1.F FE	998,770	99.2020	992,020	1,000,000	999,844	0	142	0	0	3.850	3.865	MS	9,625	38,500	09/25/2013	09/30/2023
05579H-AJ-1	BNZ INTL FUNDING (144A)		D		1.E FE	994,310	99.7880	997,880	1,000,000	999,724	0	1,177	0	0	3.375	3.500	MS	11,156	33,750	02/22/2018	03/01/2023
111013-AL-2	BRITISH SKY BROADCASTING (144A)		D	1	1.G FE	529,877	97.6780	512,810	525,000	525,961	0	(548)	0	0	3.750	3.636	MS	5,742	19,688	11/24/2014	09/16/2024
111013-AL-2	BRITISH SKY BROADCASTING (144A)		D	1	1.G FE	1,002,630	97.6780	976,780	1,000,000	1,000,483	0	(292)	0	0	3.750	3.718	MS	10,938	37,500	09/25/2014	09/16/2024
111013-AL-2	BRITISH SKY BROADCASTING (144A)		D	1	1.G FE	1,992,400	97.6780	1,953,560	2,000,000	1,998,406	0	839	0	0	3.750	3.796	MS	21,875	75,000	09/09/2014	09/16/2024
111013-AL-2	BRITISH SKY BROADCASTING (144A)		D	1	1.G FE	995,870	97.6780	976,780	1,000,000	999,138	0	456	0	0	3.750	3.800	MS	10,938	37,500	09/10/2014	09/16/2024
111013-AL-2	BRITISH SKY BROADCASTING (144A)		D	1	1.G FE	1,087,779	97.6780	1,074,458	1,100,000	1,097,286	0	1,481	0	0	3.750	3.898	MS	12,031	41,250	09/29/2015	09/16/2024
13805A-AA-5	CANPACK SA/ CANPACK US (144A)		D	1	3.C FE	500,000	88.0050	440,025	500,000	440,025	(59,975)	0	0	0	3.125	3.125	MN	2,561	15,625	10/15/2020	11/01/2025
13806C-AA-0	CANPACK SA/ CANPACK US (144A)		D	1	3.C FE	1,005,000	78.9350	789,350	1,000,000	789,350	(187,534)	(876)	0	0	3.875	3.765	MN	4,844	42,302	10/04/2021	11/15/2029
13806C-AA-0	CANPACK SA/ CANPACK US (144A)		D	1	3.C FE	1,001,250	78.9350	789,350	1,000,000	789,350	(188,226)	(184)	0	0	3.875	3.846	MN	4,844	42,302	10/06/2021	11/15/2029
13806C-AA-0	CANPACK SA/ CANPACK US (144A)		D	1	3.C FE	1,000,000	78.9350	789,350	1,000,000	789,350	(188,410)	0	0	0	3.875	3.875	MN	4,844	42,302	10/04/2021	11/15/2029
13806C-AA-0	CANPACK SA/ CANPACK US (144A)		D	1	3.C FE	1,745,625	78.9350	1,381,363	1,750,000	1,381,363	(330,276)	559	0	0	3.875	3.910	MN	8,477	74,029	10/13/2021	11/15/2029
13806C-AA-0	CANPACK SA/ CANPACK US (144A)		D	1	3.C FE	995,000	78.9350	789,350	1,000,000	789,350	(188,996)	586	0	0	3.875	3.947	MN	4,844	42,302	11/03/2021	11/15/2029
13806C-AA-0	CANPACK SA/ CANPACK US (144A)		D	1	3.C FE	990,000	78.9350	789,350	1,000,000	789,350	(189,540)	1,130	0	0	3.875	4.021	MN	4,844	42,302	11/16/2021	11/15/2029
13806C-AA-0	CANPACK SA/ CANPACK US (144A)		D	1	3.C FE	1,207,813	78.9350	986,688	1,250,000	986,688	(225,631)	4,506	0	0	3.875	4.386	MN	6,055	52,878	01/10/2022	11/15/2029
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC		D	1	1.D PL	21,557,904	84.9320	18,309,559	21,557,904	21,900,793	0	(8,602)	0	0	3.800	3.727	MJSD	206,599	614,400	08/27/2020	09/30/2045
151191-BB-8	CELULOSA ARAUCO Y CONSTITUCION SA		D	1	2.C FE	1,969,360	93.7510	1,875,020	2,000,000	1,983,548	0	3,003	0	0	3.875	4.063	MN	12,486	77,500	10/26/2017	11/02/2027
151191-BE-2	CELULOSA ARAUCO Y CONSTITUCION SA (144A)		D	1	2.C FE	8,937,720	93.7830	8,440,470	9,000,000	8,957,078	0	5,712	0	0	4.250	4.336	AO	63,750	382,500	04/25/2019	04/30/2029
191241-AH-1	COCA-COLA FEMSA SAB CV		D	1	1.G FE	4,469,576	86.3600	3,900,018	4,516,000	4,481,823	0	4,302	0	0	2.750	2.869	JJ	54,506	124,190	01/08/2020	01/22/2030
21987B-AW-8	CODELCO (144A)		D	1	1.G FE	996,100	93.8890	938,890	1,000,000	998,009	0	387	0	0	3.625	3.672	FA	15,003	36,250	08/01/2017	08/01/2027
21987B-AW-8	CODELCO (144A)		D	1	1.G FE	2,947,110	93.8890	2,816,670	3,000,000	2,973,164	0	5,241	0	0	3.625	3.839	FA	45,010	108,750	07/25/2017	08/01/2027
2027A0-HT-9	COMMONWEALTH BANK OF AUSTRALIA (144A)		D		1.D FE	2,822,520	93.9300	2,817,900	3,000,000	2,920,803	0	21,594	0	0	2.850	3.687	MN	10,213	85,500	02/13/2018	05/18/2026
2027A0-JT-7	COMMONWEALTH BANK OF AUSTRALIA (144A)	LS	D		1.D FE	999,150	92.6030	926,030	1,000,000	999,534	0	84	0	0	3.150	3.160	MS	8,838	31,500	09/13/2017	09/19/2027
2027A0-JZ-3	COMMONWEALTH BANK OF AUSTRALIA (144A)		D		1.D FE	3,997,040	95.6380	3,825,520	4,000,000	3,998,133	0	286	0	0	3.900	3.909	MS	45,067	156,000	03/12/2018	03/16/2028
2027A0-KB-4	COMMONWEALTH BANK OF AUSTRALIA (144A)		D		1.D FE	1,998,820	97.7690	1,955,380	2,000,000	1,999,606	0	242	0	0	3.350	3.363	JD	4,839	67,000	02/25/2019	06/04/2024
20271A-AG-2	COMMONWEALTH BANK OF AUSTRALIA LS: 28K	LS	D		1.A FE	5,224,232	99.1230	5,154,396	5,200,000	5,203,118	0	(5,592)	0	0	3.250	3.138	JJ	75,111	169,000	01/18/2019	07/20/2023
20271A-AG-2	COMMONWEALTH BANK OF AUSTRALIA LS: 22K	LS	D		1.A FE	3,991,200	99.1230	3,964,920	4,000,000	3,998,899	0	1,840	0	0	3.250	3.298	JJ	57,778	130,000	07/09/2018	07/20/2023
21688A-AL-6	COOPERATIEVE RABOBANK UA		D		1.E FE	999,350	99.9620	999,620	1,000,000	999,987	0	133	0	0	2.750	2.764	JJ	13,063	27,500	01/04/2018	01/10/2023
21688A-AL-6	COOPERATIEVE RABOBANK UA		D		1.E FE	2,891,070	99.9620	2,998,860	3,000,000	2,999,314	0	25,304	0	0	2.750	3.618	JJ	39,188	82,500	06/11/2018	01/10/2023
74977R-DE-1	COOPERATIEVE RABOBANK UA (144A LS:150K	LS	D		1.G FE	4,986,500	98.9890	4,949,450	5,000,000	4,997,609	0	2,831	0	0	3.875	3.935	MS	51,128	193,750	09/19/2018	09/26/2023
74977R-DF-8	COOPERATIEVE RABOBANK UA (144A)		D		1.G FE	2,992,890	95.9740	2,879,220	3,000,000	2,997,648	0	1,439	0	0	2.625	2.676	JJ	34,563	78,750	07/15/2019	07/22/2024
74977R-DF-8	COOPERATIEVE RABOBANK UA (144A)		D		1.G FE	1,992,840	95.9740	1,919,480	2,000,000	1,997,642	0	1,447	0	0	2.625	2.702	JJ	23,042	52,500	07/16/2019	07/22/2024
225401-AF-5	CREDIT SUISSE GROUP AG (144A)		D	1	2.B FE	1,004,450	80.3000	803,000	1,000,000	1,002,440	0	(434)	0	0	3.869	3.815	JJ	18,055	38,690	01/08/2018	01/12/2029
225401-AF-5	CREDIT SUISSE GROUP AG (144A)		D	1	2.B FE	1,000,000	80.3000	803,000	1,000,000	1,000,000	0	0	0	0	3.869	3.869	JJ	18,055	38,690	01/05/2018	01/12/2029
12661P-AB-5	CSL FINANCE PLC (144A)		D	1	1.G FE	4,989,450	94.4690	4,723,450	5,000,000	4,990,099	0	649	0	0	4.050	4.084	AO	35,438	101,250	04/20/2022	04/27/2029
23636T-AE-0	DANONE SA (144A)		D	1	2.A FE	2,000,000	93.0760	1,861,520	2,000,000	2,000,000	0	0	0	0	2.947	2.947	MN	9,660	58,940	10/26/2016	11/02/2026
23636T-AE-0	DANONE SA (144A)		D	1	2.A FE	970,910	93.0760	930,760	1,000,000	986,535	0	3,233	0	0	2.947	3.323	MN	4,830	29,470	10/24/2017	11/02/2026
23636A-AR-2	DANSKE BANK A/S (144A)		D		2.A FE	994,720	91.8790	918,790	1,000,000	996,815	0	503	0	0	4.375	4.441	JD	2,188	43,750	06/06/2018	06/12/2028
25156P-AV-5	DEUTSCHE TELEKOM INT FIN (144A)		D	1	2.B FE	999,940	98.0290	980,290	1,000,000	999,974	0	10	0	0	2.485	2.486	MS	6,972	24,850	09/13/2016	09/19/2023
25156P-BA-0	DEUTSCHE TELEKOM INT FIN (144A)		D	1	2.B FE	2,035,020	94.8450	1,896,900	2,000,000	2,016,185	0	(3,914)	0	0	3.600	3.372	JJ	32,200	72,000	10/30/2017	01/19/2027
25156P-BA-0	DEUTSCHE TELEKOM INT FIN (144A)		D	1	2.B FE	998,750	94.8450	948,450	1,000,000	999,424	0	126	0	0	3.600	3.615	JJ	16,100	36,000	01/09/2017	01/19/2027
25156P-BB-8	DEUTSCHE TELEKOM INT FIN (144A)		D	1	2.B FE	2,986,560	96.0980	2,882,940	3,000,000	2,991,878	0	1,279	0	0	4.375	4.431	JD	3,281	131,250	06/14/2018	06/21/2028
25243Y-AU-3	DIAGEO CAPITAL PLC		D	1	1.G FE	997,550	99.3470	993,470	1,000,000	999,870	0	253	0	0	2.625	2.653	AO	4,521	26,250	04/24/2013	04/29/2023
25243Y-AU-3	DIAGEO CAPITAL PLC		D	1	1.G FE	2,987,910	99.3470	2,980,410	3,000,000	2,998,856	0	2,997	0	0	2.625	2.730	AO	13,563	78,750	04/01/2019	04/29/2023
25243Y-AU-3	DIAGEO CAPITAL PLC		D	1	1.G FE	960,490	99.3470	993,470	1,000,000	998,280	0	4,962	0	0	2.625	3.141	AO	4,521	26,250	06/30/2014	04/29/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
25243Y-AY-5	DIAGEO CAPITAL PLC		D	1	1.G FE	2,995,950	99.0520	2,971,560	3,000,000	2,999,256	0	855	0	0	3.500	3.530	MS	29,750	105,000	11/26/2018	09/18/2023
25243Y-AY-5	DIAGEO CAPITAL PLC		D	1	1.G FE	3,988,680	99.0520	3,962,080	4,000,000	3,998,081	0	2,393	0	0	3.500	3.563	MS	39,667	140,000	10/25/2018	09/18/2023
25243Y-AZ-2	DIAGEO CAPITAL PLC		D	1	1.G FE	3,340,830	95.4600	2,863,800	3,000,000	3,218,235	0	(39,532)	0	0	3.875	2.362	MN	13,563	116,250	10/23/2019	05/18/2028
25243Y-AZ-2	DIAGEO CAPITAL PLC		D	1	1.G FE	3,985,240	95.4600	3,818,400	4,000,000	3,991,206	0	1,419	0	0	3.875	3.920	MN	18,083	155,000	05/15/2018	05/18/2028
25243Y-BE-8	DIAGEO CAPITAL PLC		D	1	1.G FE	3,166,110	79.9120	2,397,360	3,000,000	3,137,503	0	(13,980)	0	0	2.125	1.581	AO	10,979	63,750	12/04/2020	04/29/2032
25243Y-BH-1	DIAGEO CAPITAL PLC LS:641K	LS	D	1	1.G FE	5,043,650	104.9570	5,247,850	5,000,000	5,042,653	0	(997)	0	0	5.500	5.383	JJ	51,181	0	10/25/2022	01/24/2033
23341C-AC-7	DNB BANK ASA (144A)		D	2	1.G FE	5,000,000	100.1060	5,005,300	5,000,000	5,000,000	0	0	0	0	5.896	5.896	AO	63,873	0	10/04/2022	10/09/2026
25600W-AG-5	DNB BOLIGKREDITT AS (144A)		D		1.A FE	4,390,760	99.1020	4,360,488	4,400,000	4,399,003	0	1,937	0	0	3.250	3.296	JD	794	143,000	06/21/2018	06/28/2023
29081P-AE-5	EMBOT ANDINA (144A)		D	1	2.B FE	1,028,990	99.9200	1,030,175	1,031,000	1,030,733	0	239	0	0	5.000	5.025	AO	12,888	51,550	09/26/2013	10/01/2023
85771P-AG-7	EQUINOR ASA		D	1	1.D FE	996,760	99.9250	999,250	1,000,000	999,972	0	347	0	0	2.450	2.486	JJ	11,161	24,500	11/14/2012	01/17/2023
85771P-AK-8	EQUINOR ASA		D	1	1.D FE	998,020	97.6080	976,080	1,000,000	999,779	0	200	0	0	2.650	2.671	JJ	12,146	26,500	05/08/2013	01/15/2024
85771P-AN-2	EQUINOR ASA		D	1	1.D FE	1,998,540	98.6080	1,972,160	2,000,000	1,999,743	0	149	0	0	3.700	3.708	MS	24,667	74,000	11/05/2013	03/01/2024
85771P-AX-0	EQUINOR ASA		D	1	1.D FE	3,082,920	97.5420	2,926,260	3,000,000	3,028,829	0	(14,960)	0	0	3.250	2.715	MN	13,813	97,500	03/28/2019	11/10/2024
85771P-AX-0	EQUINOR ASA		D	1	1.D FE	994,000	97.5420	975,420	1,000,000	998,704	0	652	0	0	3.250	3.321	MN	4,604	32,500	11/03/2014	11/10/2024
344419-AA-4	FEMSA		D	1	2.A FE	997,760	99.1100	991,100	1,000,000	999,866	0	231	0	0	2.875	2.901	MN	4,073	28,750	05/07/2013	05/10/2023
344419-AA-4	FEMSA		D	1	2.A FE	947,730	99.1100	991,100	1,000,000	997,490	0	6,651	0	0	2.875	3.570	MN	4,073	28,750	07/08/2014	05/10/2023
344419-AA-4	FEMSA		D	1	2.A FE	935,650	99.1100	991,100	1,000,000	996,834	0	8,410	0	0	2.875	3.755	MN	4,073	28,750	09/22/2014	05/10/2023
36164Q-6M-5	GE CAPITAL INTL FUNDING		D	1	2.B FE	1,018,290	95.7750	957,750	1,000,000	1,005,807	0	(1,910)	0	0	3.373	3.159	MN	4,310	33,730	10/22/2015	11/15/2025
36164Q-6M-5	GE CAPITAL INTL FUNDING		D	1	2.B FE	1,004,440	95.7750	957,750	1,000,000	1,001,414	0	(470)	0	0	3.373	3.320	MN	4,310	33,730	11/17/2015	11/15/2025
36164Q-6M-5	GE CAPITAL INTL FUNDING		D	1	2.B FE	3,005,000	95.7750	2,878,039	3,005,000	3,005,000	0	0	0	0	3.373	3.373	MN	12,951	101,359	10/20/2015	11/15/2025
40052V-AC-8	GRUPO BIMBO SAB (144A)		D	1	2.B FE	999,910	97.9900	979,900	1,000,000	999,983	0	9	0	0	3.875	3.876	JD	323	38,750	06/25/2014	06/27/2024
40052V-AC-8	GRUPO BIMBO SAB (144A)		D	1	2.B FE	995,900	97.9900	979,900	1,000,000	999,279	0	458	0	0	3.875	3.925	JD	323	38,750	06/24/2014	06/27/2024
40049J-AV-9	GRUPO TELEVISA SAB		D	1	2.A FE	832,356	101.6740	711,718	700,000	732,221	0	(13,571)	0	0	6.625	4.418	MS	13,140	46,375	04/23/2014	03/18/2025
40049J-AV-9	GRUPO TELEVISA SAB		D	1	2.A FE	690,522	101.6740	711,718	700,000	698,089	0	736	0	0	6.625	6.753	MS	13,140	46,375	08/03/2006	03/18/2025
40049J-BB-2	GRUPO TELEVISA SAB		D	1	2.A FE	993,850	96.9790	969,790	1,000,000	997,833	0	628	0	0	4.625	4.700	JJ	19,271	46,250	11/19/2015	01/30/2026
423012-AD-5	HEINEKEN NV (144A)		D	1	2.A FE	998,110	99.4070	994,070	1,000,000	999,901	0	180	0	0	2.750	2.771	AO	6,875	27,500	10/02/2012	04/01/2023
423012-AF-0	HEINEKEN NV (144A)		D	1	2.A FE	4,967,600	94.6190	4,730,950	5,000,000	4,983,073	0	2,969	0	0	3.500	3.573	JJ	73,403	175,000	03/20/2017	01/29/2028
404280-AW-9	HSBC HOLDINGS PLC		D		1.G FE	1,997,100	96.8420	1,936,840	2,000,000	1,998,832	0	304	0	0	4.300	4.318	MS	26,994	86,000	03/01/2016	03/08/2026
404280-BA-6	HSBC HOLDINGS PLC		D		1.G FE	999,630	99.3840	993,840	1,000,000	999,925	0	32	0	0	3.600	3.606	MN	3,600	36,000	05/18/2016	05/25/2023
404280-BK-4	HSBC HOLDINGS PLC		D	2	1.G FE	2,000,000	92.2980	1,845,960	2,000,000	2,000,000	0	0	0	0	4.041	4.041	MS	24,246	80,820	03/06/2017	03/13/2028
404280-BS-7	HSBC HOLDINGS PLC		D	2	1.G FE	3,000,000	99.2230	2,976,690	3,000,000	3,000,000	0	0	0	0	3.950	3.950	MN	14,154	118,500	05/10/2018	05/18/2024
453140-AB-1	IMPERIAL BRANDS FINANCE PLC (144A)		D	1	2.C FE	1,998,000	99.6880	1,993,760	2,000,000	1,999,868	0	180	0	0	3.500	3.512	FA	27,222	70,000	02/05/2013	02/11/2023
453140-AB-1	IMPERIAL BRANDS FINANCE PLC (144A)		D	1	2.C FE	197,174	99.6880	199,376	200,000	199,946	0	370	0	0	3.500	3.694	FA	2,722	7,000	07/17/2014	02/11/2023
453140-AB-1	IMPERIAL BRANDS FINANCE PLC (144A)		D	1	2.C FE	1,266,863	99.6880	1,295,944	1,300,000	1,299,431	0	4,274	0	0	3.500	3.843	FA	17,694	45,500	04/11/2014	02/11/2023
453140-AF-2	IMPERIAL BRANDS FINANCE PLC (144A)		D	1	2.B FE	1,957,720	95.5950	1,911,900	2,000,000	1,987,295	0	4,573	0	0	4.250	4.515	JJ	37,778	85,000	07/15/2015	07/21/2025
456837-AH-6	ING GROEP NV		D		1.G FE	998,690	94.8650	948,650	1,000,000	999,332	0	132	0	0	3.950	3.966	MS	10,094	39,500	03/21/2017	03/29/2027
456837-AK-9	ING GROEP NV		D		1.G FE	2,999,340	99.2190	2,976,570	3,000,000	2,999,734	0	141	0	0	4.100	4.105	AO	30,408	123,000	09/25/2018	10/02/2023
45687A-AP-7	INGERSOLL-RAND GL HLD CO		D	1	2.B FE	2,992,530	93.8470	2,815,410	3,000,000	2,995,513	0	685	0	0	3.750	3.779	FA	40,625	112,500	02/13/2018	08/21/2028
47032F-AB-5	JAMES HARDIE INTERNATIONAL FIN (144A)		D	1	3.A FE	2,027,500	91.9130	1,838,260	2,000,000	1,838,260	(173,340)	(3,477)	0	0	5.000	4.792	JJ	45,833	100,000	12/13/2017	01/15/2028
47032F-AB-5	JAMES HARDIE INTERNATIONAL FIN (144A)		D	1	3.A FE	1,011,250	91.9130	919,130	1,000,000	919,130	(85,659)	(1,435)	0	0	5.000	4.828	JJ	22,917	50,000	01/03/2018	01/15/2028
47032F-AB-5	JAMES HARDIE INTERNATIONAL FIN (144A)		D	1	3.A FE	1,011,250	91.9130	919,130	1,000,000	919,130	(85,631)	(1,427)	0	0	5.000	4.829	JJ	22,917	50,000	12/20/2017	01/15/2028
47032F-AB-5	JAMES HARDIE INTERNATIONAL FIN (144A)		D	1	3.A FE	200,000	91.9130	183,826	200,000	183,826	(16,174)	0	0	0	5.000	5.000	JJ	4,583	10,000	11/29/2017	01/15/2028
47032F-AB-5	JAMES HARDIE INTERNATIONAL FIN (144A)		D	1	3.A FE	975,000	91.9130	919,130	1,000,000	919,130	(64,993)	2,672	0	0	5.000	5.363	JJ	22,917	50,000	05/07/2019	01/15/2028
47215T-AA-6	JB Y CO SA DE CV (144A)		D	1	2.B FE	1,001,960	95.9850	959,850	1,000,000	1,000,506	0	(214)	0	0	3.750	3.726	MN	4,896	37,500	05/29/2015	05/13/2025
478375-AG-3	JOHNSON CONTROLS INTERNATIONAL PLC		D	1	2.B FE	692,867	97.8260	655,434	670,000	674,549	0	(3,491)	0	0	3.625	3.071	JJ	12,076	24,288	05/10/2017	07/02/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
478375-AG-3	JOHNSON CONTROLS INTERNATIONAL PLC		D	1	2.B FE	2,053,700	97.8260	1,956,520	2,000,000	2,011,794	0	(9,036)	0	0	3.625	3.144	JJ	36,049	72,500	01/24/2018	07/02/2024
478375-AR-9	JOHNSON CONTROLS INTERNATIONAL PLC		D	2	2.B FE	742,545	97.2230	708,756	729,000	733,869	0	(1,579)	0	0	3.900	3.653	FA	10,820	28,431	12/22/2016	02/14/2026
47837R-AA-8	JOHNSON CONTROLS/TYCO FI		D	1	2.B FE	2,001,620	80.1110	1,602,220	2,000,000	2,001,252	0	(156)	0	0	1.750	1.741	MS	10,306	35,000	09/09/2020	09/15/2030
47837R-AA-8	JOHNSON CONTROLS/TYCO FI		D	1	2.B FE	1,993,780	80.1110	1,602,220	2,000,000	1,995,106	0	585	0	0	1.750	1.784	MS	10,306	35,000	09/08/2020	09/15/2030
47837R-AD-2	JOHNSON CONTROLS/TYCO FI		D	1	2.B FE	4,959,150	79.2110	3,960,550	5,000,000	4,963,884	0	3,737	0	0	2.000	2.090	MS	29,167	100,000	09/13/2021	09/16/2031
47837R-AD-2	JOHNSON CONTROLS/TYCO FI		D	1	2.B FE	2,927,730	79.2110	2,376,330	3,000,000	2,935,816	0	6,590	0	0	2.000	2.271	MS	17,500	60,000	10/04/2021	09/16/2031
47837R-AE-0	JOHNSON CONTROLS/TYCO FI		D	1	2.B FE	2,976,450	98.6120	2,958,360	3,000,000	2,976,642	0	192	0	0	4.900	5.000	JD	12,250	31,442	09/07/2022	12/01/2032
494386-AB-1	KIMBERLY-CLARK DE MEXICO		D	1	1.G FE	1,025,260	97.6810	976,810	1,000,000	1,003,772	0	(2,881)	0	0	3.800	3.491	AO	8,656	38,000	07/11/2014	04/08/2024
494386-AB-1	KIMBERLY-CLARK DE MEXICO		D	1	1.G FE	1,025,010	97.6810	976,810	1,000,000	1,003,698	0	(2,825)	0	0	3.800	3.497	AO	8,656	38,000	06/02/2014	04/08/2024
494386-AB-1	KIMBERLY-CLARK DE MEXICO		D	1	1.G FE	997,280	97.6810	976,810	1,000,000	999,549	0	306	0	0	3.800	3.833	AO	8,656	38,000	04/03/2014	04/08/2024
539439-AQ-2	LLOYDS BANKING GROUP PLC		D	2	1.G FE	4,000,000	90.0920	3,603,680	4,000,000	4,000,000	0	0	0	0	3.574	3.574	MN	21,444	142,960	10/31/2017	11/07/2028
539439-AR-0	LLOYDS BANKING GROUP PLC		D		1.G FE	996,470	95.0900	950,900	1,000,000	997,908	0	339	0	0	4.375	4.419	MS	12,031	43,750	03/15/2018	03/22/2028
53944Y-AD-5	LLOYDS BANKING GROUP PLC		D		1.G FE	1,018,420	93.1620	931,620	1,000,000	1,008,671	0	(1,973)	0	0	3.750	3.517	JJ	17,708	37,500	08/28/2017	01/11/2027
53944Y-AD-5	LLOYDS BANKING GROUP PLC		D		1.G FE	993,080	93.1620	931,620	1,000,000	996,883	0	701	0	0	3.750	3.834	JJ	17,708	37,500	01/04/2017	01/11/2027
53944Y-AT-0	LLOYDS BANKING GROUP PLC		D	2	1.G FE	5,000,000	97.9410	4,897,050	5,000,000	5,000,000	0	0	0	0	4.716	4.716	FA	91,700	0	08/04/2022	08/11/2026
53944Y-AT-0	LLOYDS BANKING GROUP PLC		D	2	1.G FE	1,997,940	97.9410	1,958,820	2,000,000	1,998,066	0	126	0	0	4.716	4.744	FA	36,680	0	08/11/2022	08/11/2026
53944Y-AU-7	LLOYDS BANKING GROUP PLC		D	2	1.G FE	3,000,000	92.1040	2,763,120	3,000,000	3,000,000	0	0	0	0	4.976	4.976	FA	58,053	0	08/04/2022	08/11/2033
50220P-AD-5	LSEGA FINANCING PLC (144A)		D	1	1.G FE	4,991,650	83.0710	4,153,550	5,000,000	4,992,853	0	758	0	0	2.500	2.519	AO	29,167	125,000	03/25/2021	04/06/2031
50247V-AA-7	LYB INTERNATIONAL FINANCE		D	1	2.B FE	591,916	99.2610	562,214	566,400	568,160	0	(3,194)	0	0	4.000	3.411	JJ	10,447	22,656	08/01/2014	07/15/2023
50247V-AA-7	LYB INTERNATIONAL FINANCE		D	1	2.B FE	286,955	99.2610	281,107	283,200	283,451	0	(458)	0	0	4.000	3.830	JJ	5,223	11,328	02/25/2014	07/15/2023
50247V-AA-7	LYB INTERNATIONAL FINANCE		D	1	2.B FE	561,132	99.2610	562,214	566,400	566,042	0	629	0	0	4.000	4.117	JJ	10,447	22,656	11/08/2013	07/15/2023
50247W-AB-3	LYB INTERNATIONAL FINANCE		D	1	2.B FE	1,924,460	92.7000	1,854,000	2,000,000	1,961,115	0	8,391	0	0	3.500	4.010	MS	23,139	70,000	04/18/2018	03/02/2027
552081-AK-7	LYONDELLBASELL		D	2	2.B FE	351,921	100.3070	300,921	300,000	306,550	0	(6,110)	0	0	5.750	3.571	AO	3,642	17,250	08/01/2014	04/15/2024
552081-AK-7	LYONDELLBASELL		D	2	2.B FE	1,814,778	100.3070	1,579,835	1,575,000	1,604,626	0	(27,541)	0	0	5.750	3.869	AO	19,119	90,563	03/14/2014	04/15/2024
60920L-AS-3	MONDELEZ INTERNATIONAL HOLDINGS NE(144A)		D	1	2.B FE	3,987,320	98.6880	3,947,520	4,000,000	3,988,247	0	927	0	0	4.250	4.363	MS	49,583	0	09/06/2022	09/15/2025
63250D-DJ-7	NATIONAL AUSTRALIA BANK (144A)		D		1.D FE	999,000	94.7240	947,240	1,000,000	999,546	0	102	0	0	3.500	3.512	JJ	16,625	35,000	01/04/2017	01/10/2027
63253W-AK-7	NATIONAL AUSTRALIA BANK (144A) LS:2.4M	LS	D		1.A FE	4,991,600	98.6940	4,934,700	5,000,000	4,998,233	0	1,746	0	0	3.450	3.463	JD	12,458	172,500	11/26/2018	12/04/2023
63254A-AE-8	NATIONAL AUSTRALIA BANK BANK NY		D		1.D FE	998,120	99.9270	999,270	1,000,000	999,967	0	204	0	0	3.000	3.022	JJ	13,417	30,000	01/14/2013	01/20/2023
638602-BP-6	NATIONWIDE BUILDING SOCIETY (144A)		D		1.E FE	996,230	96.2590	962,590	1,000,000	998,873	0	404	0	0	3.900	3.946	JJ	17,333	39,000	07/14/2015	07/21/2025
63861V-AB-3	NATIONWIDE BUILDING SOCIETY (144A)		D	2	2.A FE	1,000,000	90.3950	903,950	1,000,000	1,000,000	0	0	0	0	4.302	4.302	MS	13,384	43,020	03/01/2018	03/08/2029
63861V-AH-0	NATIONWIDE BUILDING SOCIETY (144A)		D		1.E FE	9,990,800	97.6180	9,761,800	10,000,000	9,991,107	0	307	0	0	4.850	4.870	JJ	206,125	0	07/20/2022	07/27/2027
780097-BA-8	NATWEST GROUP PLC		D		1.G FE	1,072,680	97.9140	979,140	1,000,000	1,029,787	0	(8,438)	0	0	4.800	3.818	AO	11,467	48,000	06/16/2017	04/05/2026
780097-BA-8	NATWEST GROUP PLC		D		1.G FE	998,190	97.9140	979,140	1,000,000	999,242	0	190	0	0	4.800	4.823	AO	11,467	48,000	03/30/2016	04/05/2026
780097-BD-2	NATWEST GROUP PLC LS:992K	LS	D		2.A FE	2,025,580	98.9930	1,979,860	2,000,000	2,003,356	0	(4,785)	0	0	3.875	3.623	MS	23,465	77,500	01/04/2018	09/12/2023
65557C-AY-9	NORDEA BANK ABP (144A)		D		1.F FE	4,993,250	99.0630	4,953,150	5,000,000	4,997,792	0	1,423	0	0	3.750	3.780	FA	62,500	187,500	08/22/2018	08/30/2023
65558R-AC-3	NORDEA BANK ABP (144A)		D		1.D FE	9,959,400	99.4720	9,947,200	10,000,000	9,962,175	0	2,775	0	0	4.750	4.897	MS	129,306	0	09/20/2022	09/22/2025
62954H-AJ-7	NXP BV/NXP FDG/NXP USA		D	1	2.B FE	4,987,650	78.5180	3,925,900	5,000,000	4,988,650	0	948	0	0	2.650	2.678	FA	49,688	93,854	11/15/2021	02/15/2032
62954H-BE-7	NXP BV/NXP FDG/NXP USA		D	1	2.B FE	2,995,380	95.9990	2,879,970	3,000,000	2,995,849	0	469	0	0	4.400	4.433	JD	10,633	71,500	05/12/2022	06/01/2027
709629-AR-0	PENTAIR FINANCE SARL		D	1	2.C FE	4,969,650	92.7940	4,639,700	5,000,000	4,978,827	0	2,737	0	0	4.500	4.576	JJ	111,875	225,000	06/12/2019	07/01/2029
709629-AS-8	PENTAIR FINANCE SARL		D	1	2.C FE	2,008,320	98.3100	1,966,200	2,000,000	2,007,999	0	(321)	0	0	5.900	5.843	JJ	56,706	0	07/07/2022	07/15/2032
714264-AM-0	PERNOD-RICARD SA (144A)		D	1	2.A FE	994,420	94.8350	948,350	1,000,000	997,858	0	575	0	0	3.250	3.316	JD	2,076	32,500	06/01/2016	06/08/2026
71429M-AC-9	PERRIGO FINANCE UNLIMITED		D	1	3.B FE	1,757,500	85.3370	1,706,740	2,000,000	1,706,740	(65,059)	14,299	0	0	4.400	5.805	JD	3,911	83,000	05/23/2022	06/15/2030
714295-AC-6	PERRIGO FINANCE UNLIMITED		D	1	3.B FE	1,001,870	94.6360	946,360	1,000,000	946,360	(54,061)	(217)	0	0	3.900	3.876	JD	1,733	39,000	11/25/2014	12/15/2024
74256L-BG-3	PRINCIPAL FINANCIAL GLOBAL FUNDING (144A		D		1.E FE	4,966,250	85.0400	4,252,000	5,000,000	4,976,314	0	3,181	0	0	2.500	2.577	MS	36,111	125,000	09/09/2019	09/16/2029
21688A-AE-2	RABOBANK NEDERLAND NY		D		1.D FE	1,349,935	96.9590	1,267,254	1,307,000	1,321,594	0	(5,830)	0	0	3.375	2.887	MN	4,901	44,111	11/02/2017	05/21/2025

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
75625Q-AB-5	RECKITT BENCKISER TSY (144A)		D	1	1.G FE	1,051,330	98.9450	989,450	1,000,000	1,003,628	0	(7,525)	0	0	3.625	2.846	MS	10,069	36,250	02/10/2016	09/21/2023
75625Q-AB-5	RECKITT BENCKISER TSY (144A)		D	1	1.G FE	261,038	98.9450	247,363	250,000	250,780	0	(1,616)	0	0	3.625	2.955	MS	2,517	9,063	01/29/2016	09/21/2023
75625Q-AB-5	RECKITT BENCKISER TSY (144A)		D	1	1.G FE	1,180,661	98.9450	1,128,962	1,141,000	1,143,409	0	(4,984)	0	0	3.625	3.171	MS	11,489	41,361	08/14/2014	09/21/2023
75625Q-AB-5	RECKITT BENCKISER TSY (144A)		D	1	1.G FE	2,962,350	98.9450	2,968,350	3,000,000	2,996,655	0	4,316	0	0	3.625	3.777	MS	30,208	108,750	09/16/2013	09/21/2023
75625Q-AE-9	RECKITT BENCKISER TSY (144A)		D	2	1.G FE	998,460	92.9310	929,310	1,000,000	999,247	0	154	0	0	3.000	3.018	JD	333	30,000	06/22/2017	06/26/2027
75625Q-AE-9	RECKITT BENCKISER TSY (144A)		D	2	1.G FE	2,773,920	92.9310	2,787,930	3,000,000	2,878,907	0	24,172	0	0	3.000	3.991	JD	1,000	90,000	05/01/2018	06/26/2027
77578J-AB-4	ROLLS-ROYCE PLC (144A)		D	1	3.C FE	2,997,000	92.5000	2,775,000	3,000,000	2,775,000	(223,934)	317	0	0	3.625	3.637	AO	23,260	108,750	10/06/2015	10/14/2025
780153-AW-2	ROYAL CARIBBEAN CRUISES		D	1	4.C FE	297,237	73.6580	228,340	310,000	228,340	(63,923)	1,222	0	0	3.700	4.205	MS	3,377	11,470	02/12/2018	03/15/2028
780153-BL-5	ROYAL CARIBBEAN CRUISES (144A) LS:2.6M	LS	D	1	4.C FE	3,704,750	100.5960	3,671,754	3,650,000	3,671,754	(27,774)	(5,222)	0	0	11.625	11.149	FA	155,581	0	08/16/2022	08/15/2027
801060-AD-6	SANOFI		D	1	1.E FE	4,963,500	95.5870	4,779,350	5,000,000	4,978,359	0	3,501	0	0	3.625	3.713	JD	6,042	181,250	06/12/2018	06/19/2028
80281L-AG-0	SANTANDER UK GROUP HLDGS		D	2	2.A FE	2,000,000	89.5220	1,790,440	2,000,000	2,000,000	0	0	0	0	3.823	3.823	MN	12,106	76,460	10/27/2017	11/03/2028
80283L-AJ-2	SANTANDER UK PLC		D		1.E FE	1,986,640	98.4610	1,969,220	2,000,000	1,998,001	0	1,516	0	0	4.000	4.082	MS	24,000	80,000	03/10/2014	03/13/2024
806854-AH-8	SCHLUMBERGER INVESTMENT		D	1	1.F FE	1,993,200	98.8040	1,976,080	2,000,000	1,999,221	0	772	0	0	3.650	3.691	JD	6,083	73,000	11/25/2013	12/01/2023
822582-BD-3	SHELL INTERNATIONAL FIN		D	1	1.D FE	1,013,890	96.9880	969,880	1,000,000	1,004,816	0	(1,949)	0	0	3.250	3.036	MN	4,514	32,500	01/18/2018	05/11/2025
822582-BD-3	SHELL INTERNATIONAL FIN		D	1	1.D FE	1,003,210	96.9880	969,880	1,000,000	1,000,831	0	(344)	0	0	3.250	3.212	MN	4,514	32,500	05/20/2015	05/11/2025
822582-BD-3	SHELL INTERNATIONAL FIN		D	1	1.D FE	992,020	96.9880	969,880	1,000,000	997,114	0	1,144	0	0	3.250	3.377	MN	4,514	32,500	04/04/2018	05/11/2025
822582-BD-3	SHELL INTERNATIONAL FIN		D	1	1.D FE	2,952,330	96.9880	2,909,640	3,000,000	2,982,186	0	7,080	0	0	3.250	3.513	MN	13,542	97,500	07/09/2018	05/11/2025
822582-BT-8	SHELL INTERNATIONAL FIN		D	1	1.D FE	2,862,360	94.2930	2,828,790	3,000,000	2,935,972	0	17,626	0	0	2.875	3.554	MN	12,219	86,250	07/24/2018	05/10/2026
822582-BZ-4	SHELL INTERNATIONAL FIN		D	1	1.D FE	4,979,100	98.8450	4,942,250	5,000,000	4,995,957	0	4,343	0	0	3.500	3.592	MN	23,333	175,000	11/07/2018	11/13/2023
82620K-AE-3	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.E FE	1,962,840	96.5560	1,931,120	2,000,000	1,986,466	0	5,281	0	0	3.250	3.545	MN	6,139	65,000	03/21/2018	05/27/2025
82620K-AE-3	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.E FE	2,934,750	96.5560	2,896,680	3,000,000	2,975,876	0	9,409	0	0	3.250	3.601	MN	9,208	97,500	04/30/2018	05/27/2025
82620K-AK-9	SIEMENS FINANCIERINGSMAT (144A LS: 27K	LS	D	1	1.E FE	994,360	97.8510	978,510	1,000,000	999,379	0	844	0	0	2.000	2.087	MS	5,833	20,000	09/06/2016	09/15/2023
82620K-AL-7	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.E FE	997,130	91.1190	911,190	1,000,000	998,830	0	287	0	0	2.350	2.382	AO	4,896	23,500	09/06/2016	10/15/2026
82620K-AS-2	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.E FE	998,940	97.7970	977,970	1,000,000	999,770	0	160	0	0	3.125	3.142	MS	9,028	31,250	03/07/2017	03/16/2024
82620K-AU-7	SIEMENS FINANCIERINGSMAT (144A LS:205K	LS	D	1	1.E FE	1,009,790	94.1710	941,710	1,000,000	1,004,846	0	(1,064)	0	0	3.400	3.275	MS	9,822	34,000	01/18/2018	03/16/2027
82620K-AU-7	SIEMENS FINANCIERINGSMAT (144A LS:410K	LS	D	1	1.E FE	1,997,980	94.1710	1,883,420	2,000,000	1,998,996	0	203	0	0	3.400	3.412	MS	19,644	68,000	03/07/2017	03/16/2027
82620K-AU-7	SIEMENS FINANCIERINGSMAT (144A LS:205K	LS	D	1	1.E FE	988,880	94.1710	941,710	1,000,000	994,299	0	1,226	0	0	3.400	3.546	MS	9,822	34,000	04/04/2018	03/16/2027
82620K-BE-2	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.E FE	4,983,900	81.3490	4,067,450	5,000,000	4,985,743	0	1,564	0	0	2.150	2.188	MS	32,549	107,500	10/19/2021	03/11/2031
833636-AG-8	SOCIEDAD QUIMICA (144A)		D	1	2.A FE	1,988,200	97.5740	1,951,480	2,000,000	1,997,109	0	1,272	0	0	4.375	4.447	JJ	36,944	87,500	10/23/2014	01/28/2025
86960B-AX-0	SVENSKA HANDELSBANKEN		D		1.C FE	3,994,800	99.0370	3,961,480	4,000,000	3,998,866	0	1,089	0	0	3.900	3.929	MN	17,767	156,000	11/13/2018	11/20/2023
874060-AW-6	TAKEDA PHARMACEUTICAL		D	1	2.B FE	4,979,000	99.3460	4,967,330	5,000,000	4,986,124	0	1,937	0	0	5.000	5.054	MN	24,306	250,000	11/19/2018	11/26/2028
87938W-AT-0	TELEFONICA EMISIONES SA		D	1	2.C FE	1,000,000	95.0260	950,260	1,000,000	1,000,000	0	0	0	0	4.103	4.103	MS	12,879	41,030	03/01/2017	03/08/2027
87969N-AD-7	TELSTRA CORP LTD (144A)		D	1	1.G FE	1,003,730	96.3920	963,920	1,000,000	1,001,144	0	(542)	0	0	3.125	3.066	AO	7,292	31,250	11/30/2017	04/07/2025
87969N-AD-7	TELSTRA CORP LTD (144A)		D	1	1.G FE	1,996,600	96.3920	1,927,840	2,000,000	1,999,071	0	364	0	0	3.125	3.145	AO	14,583	62,500	03/30/2015	04/07/2025
88167A-AP-6	TEVA PHARMACEUTICALS INDUSTRIES		D	1	3.C FE	3,000,000	90.5140	2,715,420	3,000,000	2,715,420	(260,940)	0	0	0	4.750	4.750	MN	20,188	142,500	11/03/2021	05/09/2027
88167A-AE-1	TEVA PHARMACEUTICALS NE		D	1	3.C FE	997,340	87.6530	876,530	1,000,000	876,530	(65,300)	260	0	0	3.150	3.180	AO	7,875	31,500	07/18/2016	10/01/2026
89153V-AE-9	TOTAL CAPITAL INTERNATIONAL SA		D	1	1.E FE	950,400	99.8760	998,760	1,000,000	999,544	0	6,281	0	0	2.700	3.347	JJ	11,700	27,000	02/14/2014	01/25/2023
89153V-AG-4	TOTAL CAPITAL INTERNATIONAL SA		D	1	1.E FE	3,026,280	98.7010	2,961,030	3,000,000	3,005,305	0	(4,960)	0	0	3.700	3.524	JJ	51,183	111,000	07/02/2018	01/15/2024
89153V-AL-3	TOTAL CAPITAL INTERNATIONAL SA		D	1	1.E FE	2,049,333	98.6470	1,909,806	1,936,000	1,960,325	0	(18,543)	0	0	3.750	2.738	AO	16,335	72,600	12/04/2017	04/10/2024
89153V-AL-3	TOTAL CAPITAL INTERNATIONAL SA		D	1	1.E FE	992,490	98.6470	986,470	1,000,000	998,859	0	824	0	0	3.750	3.839	AO	8,438	37,500	01/08/2014	04/10/2024
89153V-AS-8	TOTAL CAPITAL INTERNATIONAL SA		D	1	1.E FE	3,002,670	95.6080	2,868,240	3,000,000	3,000,975	0	(507)	0	0	2.434	2.416	JJ	34,685	73,020	07/12/2019	01/10/2025
89153V-AT-6	TOTAL CAPITAL INTERNATIONAL SA		D	1	1.E FE	1,000,000	88.4940	884,940	1,000,000	1,000,000	0	0	0	0	2.829	2.829	JJ	13,438	28,290	07/08/2019	01/10/2030
89153V-AT-6	TOTAL CAPITAL INTERNATIONAL SA		D	1	1.E FE	1,994,960	88.4940	1,769,880	2,000,000	1,996,449	0	449	0	0	2.829	2.857	JJ	26,876	56,580	07/16/2019	01/10/2030
89152U-AH-5	TOTAL CAPITAL SA		D	1	1.E FE	5,002,450	96.7950	4,839,750	5,000,000	5,001,310	0	(234)	0	0	3.883	3.877	AO	43,144	194,150	10/04/2018	10/11/2028
456873-AB-4	TRANE TECHNOLOGIES CO LLC		D	1	2.B FE	1,988,500	97.5200	1,950,400	2,000,000	1,997,503	0	1,258	0	0	3.550	3.619	MN	11,833	71,000	10/23/2014	11/01/2024
89365D-AB-9	TRANSDIGM UK HOLDINGS		D	1	4.C FE	4,105,000	97.6510	3,906,055	4,000,000	3,906,055	(122,453)	(19,524)	0	0	6.875	6.318	MN	34,375	275,000	08/22/2018	05/15/2026

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
89365D-AB-9	TRANSDIGM UK HOLDINGS		D	1	4.C FE	2,025,000	97.6510	1,953,027	2,000,000	1,953,027	(53,388)	(4,459)	0	0	6.875	6.671	MN	17,188	137,500	05/08/2018	05/15/2026
902133-AR-8	TYCO ELECTRONICS		D	1	1.G FE	1,005,300	97.8880	978,880	1,000,000	1,000,855	0	(605)	0	0	3.450	3.385	FA	14,375	34,500	07/29/2014	08/01/2024
902133-AR-8	TYCO ELECTRONICS		D	1	1.G FE	996,140	97.8880	978,880	1,000,000	999,277	0	424	0	0	3.450	3.496	FA	14,375	34,500	07/28/2014	08/01/2024
902133-AT-4	TYCO ELECTRONICS		D	1	1.G FE	1,995,140	96.0850	1,921,700	2,000,000	1,998,242	0	503	0	0	3.700	3.729	FA	27,956	74,000	01/25/2016	02/15/2026
90351D-AB-3	UBS GROUP FUNDING (144A)		D		1.G FE	2,009,780	97.3350	1,946,700	2,000,000	2,002,969	0	(1,043)	0	0	4.125	4.065	MS	22,229	82,500	09/22/2015	09/24/2025
90351D-AF-4	UBS GROUP FUNDING (144A)		D		1.G FE	1,995,580	96.0420	1,920,840	2,000,000	1,998,252	0	457	0	0	4.125	4.152	AO	17,417	82,500	03/29/2016	04/15/2026
92676X-AD-9	VIKING CRUISES LTD (144A)		D	1	5.B FE	1,008,750	81.6740	816,740	1,000,000	816,740	(135,308)	(1,152)	0	0	5.875	5.735	MS	17,299	58,750	10/18/2017	09/15/2027
92676X-AD-9	VIKING CRUISES LTD (144A)		D	1	5.B FE	504,375	81.6740	408,370	500,000	408,370	(67,662)	(568)	0	0	5.875	5.737	MS	8,649	29,375	09/14/2017	09/15/2027
92676X-AD-9	VIKING CRUISES LTD (144A)		D	1	5.B FE	382,850	81.6740	310,361	380,000	310,361	(51,480)	(375)	0	0	5.875	5.755	MS	6,573	22,325	10/20/2017	09/15/2027
92676X-AD-9	VIKING CRUISES LTD (144A)		D	1	5.B FE	1,007,500	81.6740	816,740	1,000,000	816,740	(135,490)	(970)	0	0	5.875	5.757	MS	17,299	58,750	09/14/2017	09/15/2027
92676X-AD-9	VIKING CRUISES LTD (144A)		D	1	5.B FE	1,006,250	81.6740	816,740	1,000,000	816,740	(135,647)	(813)	0	0	5.875	5.776	MS	17,299	58,750	09/14/2017	09/15/2027
92676X-AD-9	VIKING CRUISES LTD (144A)		D	1	5.B FE	2,010,000	81.6740	1,633,480	2,000,000	1,633,480	(271,557)	(1,363)	0	0	5.875	5.792	MS	34,597	117,500	01/31/2018	09/15/2027
92676X-AD-9	VIKING CRUISES LTD (144A)		D	1	5.B FE	1,005,000	81.6740	816,740	1,000,000	816,740	(135,803)	(657)	0	0	5.875	5.795	MS	17,299	58,750	10/02/2017	09/15/2027
92676X-AD-9	VIKING CRUISES LTD (144A)		D	1	5.B FE	1,005,000	81.6740	816,740	1,000,000	816,740	(135,811)	(649)	0	0	5.875	5.796	MS	17,299	58,750	09/14/2017	09/15/2027
92676X-AD-9	VIKING CRUISES LTD (144A)		D	1	5.B FE	2,000,000	81.6740	1,633,480	2,000,000	1,633,480	(272,920)	0	0	0	5.875	5.875	MS	34,597	117,500	09/13/2017	09/15/2027
92676X-AD-9	VIKING CRUISES LTD (144A)		D	1	5.B FE	2,947,500	81.6740	2,450,220	3,000,000	2,450,220	(415,224)	5,844	0	0	5.875	6.146	MS	51,896	176,250	05/30/2019	09/15/2027
92858R-AA-8	VMED 02 UK FINANCING I PLC (144A)		D	1	3.C FE	1,965,000	81.1770	1,623,540	2,000,000	1,623,540	(342,758)	3,058	0	0	4.250	4.476	JJ	38,958	85,000	06/29/2021	01/31/2031
92858R-AB-6	VMED 02 UK FINANCING I PLC (144A)		D	1	3.C FE	1,007,500	81.4300	814,300	1,000,000	814,300	(192,049)	(814)	0	0	4.750	4.636	JJ	21,771	48,556	07/12/2021	07/15/2031
92858R-AB-6	VMED 02 UK FINANCING I PLC (144A)		D	1	3.C FE	1,000,000	81.4300	814,300	1,000,000	814,300	(185,700)	0	0	0	4.750	4.750	JJ	21,771	48,556	06/22/2021	07/15/2031
92857W-BJ-8	VODAFONE GROUP PLC		D	1	2.B FE	2,970,870	98.5000	2,955,000	3,000,000	2,988,864	0	4,249	0	0	4.125	4.287	MN	10,313	123,750	05/23/2018	05/30/2025
961214-DC-4	WESTPAC BANKING CORP		D		1.D FE	998,610	92.9880	929,880	1,000,000	999,432	0	142	0	0	2.700	2.716	FA	9,900	27,000	08/11/2016	08/19/2026
961214-DK-6	WESTPAC BANKING CORP		D		1.D FE	999,150	94.2420	942,420	1,000,000	999,580	0	85	0	0	3.350	3.360	MS	10,515	33,500	02/27/2017	03/08/2027
961214-DS-9	WESTPAC BANKING CORP		D		1.D FE	998,990	99.9600	999,600	1,000,000	999,984	0	201	0	0	2.750	2.771	JJ	12,986	27,500	12/04/2017	01/11/2023
961214-DW-0	WESTPAC BANKING CORP		D		1.D FE	1,992,940	93.3300	1,866,600	2,000,000	1,996,091	0	689	0	0	3.400	3.442	JJ	29,467	68,000	01/17/2018	01/25/2028
96122W-AM-2	WESTPAC BANKING CORP (144A)		D		1.A FE	3,998,720	98.0250	3,921,000	4,000,000	3,999,674	0	265	0	0	3.150	3.157	JJ	57,400	126,000	01/07/2019	01/16/2024
984851-AF-2	YARA INTERNATIONAL ASA (144A)		D	1	2.B FE	4,987,400	92.1370	4,606,850	5,000,000	4,992,251	0	1,195	0	0	4.750	4.782	JD	19,132	237,500	05/24/2018	06/01/2028
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						6,873,850,747	XXX	6,210,638,336	6,860,198,358	6,784,978,209	(73,705,726)	(3,057,936)	2,100,857	0	XXX	XXX	XXX	58,148,824	203,864,140	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
00842B-AC-1	ABMT 2015-5 A3 CMO			4	1.A	270,209	91.1110	243,865	267,658	267,661	0	237	0	0	3.500	3.240	MON	781	9,368	08/11/2015	07/25/2045
00842D-AC-7	ABMT 2015-6 A3 CMO			4	1.A	1,645,271	89.2760	1,461,070	1,636,576	1,637,041	0	3,103	0	0	3.500	3.341	MON	4,773	57,280	09/10/2015	09/25/2045
00842C-AC-9	ABMT 2015-7 A3 CMO			4	1.A	355,268	89.1820	313,407	351,424	352,038	0	1,020	0	0	3.500	3.208	MON	1,025	12,300	10/08/2015	10/25/2045
00842C-AC-9	ABMT 2015-7 A3 CMO			4	1.A	1,721,155	89.1820	1,567,036	1,757,121	1,676,696	0	(61,576)	0	0	3.500	3.784	MON	5,125	61,499	06/22/2018	10/25/2045
00842E-AC-5	ABMT 2016-2 A3 CMO (144A)			4	1.A	976,057	89.1990	860,416	964,602	967,526	0	3,080	0	0	3.500	3.188	MON	2,813	33,761	03/10/2016	03/25/2046
05949C-HU-3	BOAMS 2005-I 2A5 CMO			4	1.A FM	285,250	91.4490	386,457	422,593	187,331	0	(1,962)	0	0	3.847	4.133	MON	1,355	13,012	10/21/2011	10/25/2035
12498N-AB-9	CBASS 2006-CB2 AF2			4	1.A FM	819,756	77.5990	1,139,527	1,468,465	318,161	0	(31,093)	0	0	6.001	8.627	MON	7,344	44,318	05/25/2010	12/25/2036
12564E-AA-0	CIM 2021-J2 A1 CMO (144A)			4	1.A	5,611,672	80.7510	4,442,628	5,501,639	5,615,634	0	4,669	0	0	2.500	2.024	MON	11,462	137,541	09/20/2021	04/25/2051
12564E-AA-0	CIM 2021-J2 A1 CMO (144A)			4	1.A	6,405,479	80.7510	5,077,290	6,287,587	6,409,822	0	4,894	0	0	2.500	2.051	MON	13,099	157,190	09/22/2021	04/25/2051
17323E-AD-5	CMLTI 2014-J2 A1 CMO			4	1.A	174,302	90.9040	157,085	172,803	172,449	0	(1)	0	0	3.500	3.291	MON	504	6,048	10/24/2014	11/25/2044
172973-W5-4	CMSI 2005-4 1A6 CMO			4	1.A FM	218,189	93.9670	276,130	293,857	239,440	0	3,618	0	0	5.500	10.011	MON	1,347	16,162	04/23/2009	07/25/2035
22541S-CC-0	CSFB 2004-2R A1 CMO			4	1.A FM	51,849	80.5740	43,803	54,364	53,204	0	142	0	0	3.543	4.363	MON	161	2,311	02/06/2004	12/28/2033
12647P-AJ-7	CSMC 2013-7 A10 CMO			4	1.A	537,098	87.9750	488,385	555,141	541,963	0	(7,344)	0	0	3.500	4.161	MON	1,619	19,416	08/15/2013	08/25/2043
12647P-AJ-7	CSMC 2013-7 A10 CMO			4	1.A	213,313	87.9750	195,354	222,056	215,694	0	(3,608)	0	0	3.500	4.311	MON	648	7,766	08/16/2013	08/25/2043
12652C-AA-7	CSMC 2017-HL2 A1 CMO			4	1.A	1,599,978	89.2800	1,413,115	1,582,790	1,586,881	0	4,169	0	0	3.500	3.214	MON	4,616	55,398	10/26/2017	10/25/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
126694-AA-6	CWHL 2005-19 1A1 CMO			4	1.A FM	23,167	74.3620	19,859	26,705	1,081	0	(202)	0	0	5.500	6.794	MON	122	1,461	09/02/2009	08/25/2035
126694-AA-6	CWHL 2005-19 1A1 CMO			4	1.A FM	5,299	74.3620	4,569	6,144	249	0	(46)	0	0	5.500	6.935	MON	28	336	09/03/2009	08/25/2035
126694-JR-0	CWHL 2005-24 A1 CMO			4	1.A FM	264,013	58.1640	171,577	294,987	47,087	0	(23,612)	0	0	5.500	4.278	MON	1,352	16,192	11/10/2011	11/25/2035
29977J-AB-2	EVER 2013-1 A2 CMO			4	1.A	650,230	87.4100	626,299	716,507	665,101	0	(27,914)	0	0	2.500	3.875	MON	1,493	17,913	12/18/2013	03/25/2043
29977J-AB-2	EVER 2013-1 A2 CMO			4	1.A	404,435	87.4100	391,437	447,817	414,130	0	(18,292)	0	0	2.500	3.947	MON	933	11,195	12/19/2013	03/25/2043
29978C-AA-8	EVER 2018-1 A1 CMO (144A)			4	1.A	1,253,984	87.6460	1,111,572	1,268,252	1,247,370	0	(14,188)	0	0	3.500	3.737	MON	3,699	44,389	02/08/2018	02/25/2048
337925-ET-4	FPLUS 1998-5 M1			4	6. FE	0	0.0020	1	67,680	0	0	0	0	0	7.420	0.000	MON	418	1,622	08/18/1998	12/10/2024
33850B-AC-1	FSMT 2017-1 1A3 CMO			4	1.A	923,498	89.2180	812,000	910,131	915,664	0	4,433	0	0	3.500	3.119	MON	2,655	31,851	07/27/2017	03/25/2047
33853G-AB-9	FSMT 2021-12 A2 CMO (144A)			4	1.A	12,995,449	80.7510	10,480,854	12,979,225	12,994,643	0	(151)	0	0	2.500	2.445	MON	27,040	324,481	11/10/2021	11/25/2051
33852F-AE-6	FSMT 2021-4 A5 CMO (144A)			4	1.A Z	5,271,777	85.9970	4,978,567	5,789,186	5,283,904	0	12,127	0	0	2.500	4.424	MON	12,061	60,304	07/14/2022	06/25/2051
36185N-M8-0	GMACM 2003-J10 A2 CMO			4	1.A FM	16,229	98.0820	16,963	17,294	14,115	0	0	0	0	4.750	4.423	MON	0	2,242	12/02/2003	01/25/2019
3622EB-AC-2	GSAA 2007-4 A3A CMO			4	1.A FM	269,821	41.4480	271,945	656,100	47,767	0	(8,172)	0	0	4.988	11.177	MON	390	6,840	11/19/2009	03/25/2037
36242D-UQ-4	GSR 2005-AR1 4A1 CMO			4	1.A FM	206,899	86.1110	197,063	228,848	207,831	0	1,033	0	0	3.192	4.521	MON	609	6,436	01/21/2005	01/25/2035
466247-UP-6	JPMMT 2005-S2 1A3 CMO			4	1.A FM	7,446	96.5110	7,408	7,676	0	0	0	0	0	5.000	5.043	MON	0	0	06/11/2010	08/25/2020
46630G-AD-7	JPMMT 2007-A1 2A2 CMO			4	1.A FM	204,244	92.2120	213,414	231,438	192,732	0	839	0	0	4.000	3.675	MON	772	6,979	02/17/2012	07/25/2035
46641C-AU-5	JPMMT 2014-1 2A1 CMO			4	1.A	711,033	90.3980	649,764	718,782	713,990	0	(779)	0	0	3.500	3.641	MON	2,096	24,953	02/10/2014	01/25/2044
46641C-AU-5	JPMMT 2014-1 2A1 CMO			4	1.A	664,029	90.3980	611,544	676,502	669,515	0	(1,305)	0	0	3.500	3.748	MON	1,973	23,485	02/12/2014	01/25/2044
46643K-AC-5	JPMMT 2014-5 A2 CMO			4	1.A	542,940	93.1640	502,995	539,903	539,528	0	(442)	0	0	2.500	2.325	MON	1,125	13,482	10/28/2014	10/25/2029
46654K-AC-1	JPMMT 2021-11 A3			4	1.A	17,606,055	80.7510	13,991,884	17,327,196	17,606,079	0	10,189	0	0	2.500	2.109	MON	36,098	433,180	08/27/2021	01/25/2052
46653Q-AC-9	JPMMT 2021-14 A3 CMO (144A)			4	1.A	13,451,728	80.7510	10,918,704	13,521,448	13,451,951	0	(104)	0	0	2.500	2.593	MON	28,170	338,036	11/23/2021	05/25/2052
46653P-AC-1	JPMMT 2021-6 A3 (144A)			4	1.A Z	8,610,217	80.4140	8,673,420	10,785,944	8,636,317	0	26,100	0	0	2.500	5.706	MON	22,471	44,941	10/05/2022	10/25/2051
46654U-AD-7	JPMMT 2022-3 A4 (144A)			4	1.A FE	15,917,386	88.3580	14,346,735	16,237,053	15,923,418	0	6,032	0	0	3.000	3.519	MON	40,593	365,334	03/23/2022	08/25/2052
46655V-AE-2	JPMMT 2022-8 A4A (144A)			4	1.A FE	10,729,319	94.5260	10,324,284	10,922,163	10,742,157	0	12,838	0	0	4.000	4.391	MON	36,407	182,036	07/27/2022	01/25/2053
576434-EM-2	MALT 2003-4 4A1 CMO			4	3.B FM	67,496	98.2860	66,215	67,370	66,215	(916)	0	0	0	5.500	5.386	MON	309	3,705	08/07/2009	04/25/2033
576434-EM-2	MALT 2003-4 4A1 CMO			4	3.B FM	29,099	98.2860	28,565	29,063	28,565	(397)	2	0	0	5.500	5.406	MON	133	1,598	08/10/2009	04/25/2033
57643M-LE-2	MASTR 2005-2 1A5 CMO			4	1.A FM	161,826	94.1350	157,047	166,830	72,866	0	(2,368)	0	0	5.250	4.230	MON	730	8,759	02/22/2012	11/25/2035
67647E-AA-5	OMCT 2021-5 A1 (144A)			4	1.A	18,034,746	80.7510	14,448,104	17,892,168	18,035,858	0	1,822	0	0	2.500	2.295	MON	37,275	447,304	10/08/2021	10/25/2051
74160M-DK-5	PRIME 2004-CL1 1A1 CMO			4	1.A FM	76,245	96.1500	71,632	74,499	74,266	0	0	0	0	6.000	3.203	MON	373	4,470	01/26/2004	02/25/2034
69371V-AA-5	PSMC 2018-1A A1 CMO			4	1.A	79,279	98.4920	79,084	80,295	80,031	0	(18)	0	0	3.500	3.800	MON	234	2,810	03/08/2018	02/25/2048
75409T-AA-3	RATE 2021-J3 A1 (144A)			4	1.A	11,093,232	80.7510	8,867,831	10,981,698	11,089,950	0	636	0	0	2.500	2.244	MON	22,879	274,542	10/05/2021	10/25/2051
75410J-AA-2	RATE 2021-J4 A1 (144A)			4	1.A FE	8,515,289	80.1290	6,831,756	8,525,947	8,515,179	0	(21)	0	0	2.500	2.499	MON	17,762	213,149	11/18/2021	11/25/2051
74938X-AD-1	RCKT 2022-3 A5 (144A)			4	1.A FE	5,410,127	88.3580	5,080,338	5,749,720	5,465,372	0	55,245	0	0	3.000	4.182	MON	14,374	114,994	04/22/2022	05/25/2052
76111X-DE-0	RFMSI 2003-S18 A2 CMO			4	1.A FM	5,526	40.7190	5,948	14,607	0	0	0	0	0	4.500	4.330	MON	0	0	10/09/2003	10/25/2018
81745R-AB-6	SEMT 2013-3 A2 CMO			4	1.A	1,041,723	85.9040	1,007,475	1,172,792	1,047,708	0	(71,308)	0	0	2.500	4.063	MON	2,443	29,312	12/24/2013	03/25/2043
81744Y-AA-4	SEMT 2013-4 A1 CMO			4	1.A	912,954	84.5920	866,520	1,024,352	914,585	0	(72,131)	0	0	2.325	4.212	MON	1,985	23,816	11/21/2013	04/25/2043
81744Y-AA-4	SEMT 2013-4 A1 CMO			4	1.A	360,060	84.5920	346,608	409,741	360,664	0	(32,196)	0	0	2.325	4.446	MON	794	9,526	12/04/2013	04/25/2043
81744Y-AB-2	SEMT 2013-4 A2 CMO			4	1.A	623,147	84.8280	579,291	682,901	624,374	0	(38,395)	0	0	2.500	4.084	MON	1,423	17,072	11/06/2013	04/25/2043
81744Y-AB-2	SEMT 2013-4 A2 CMO			4	1.A	616,318	84.8280	579,291	682,901	617,622	0	(42,816)	0	0	2.500	4.287	MON	1,423	17,072	11/08/2013	04/25/2043
81744Y-AB-2	SEMT 2013-4 A2 CMO			4	1.A	652,584	84.8280	616,366	726,607	653,613	0	(47,841)	0	0	2.500	4.371	MON	1,514	18,165	12/02/2013	04/25/2043
81746G-AA-1	SEMT 2017-7 A1 CMO (144A)			4	1.A	631,120	87.4680	541,287	618,840	628,382	0	8,155	0	0	3.500	3.015	MON	1,805	21,659	10/02/2017	10/25/2047
81748X-AD-6	SEMT 2021-5 A4 (144A)			4	1.A Z	13,631,420	84.8050	13,723,762	16,182,728	13,678,414	0	46,995	0	0	2.500	5.858	MON	33,714	67,428	10/24/2022	07/25/2051
976520-AD-1	WIN 2014-2 A4 CMO			4	1.A	73,913	90.7360	65,933	72,665	72,563	0	0	0	0	3.500	3.141	MON	212	2,543	10/08/2014	09/20/2044
97655J-AE-2	WIN 2016-1 1A5 CMO			4	1.A	380,130	89.3290	334,754	374,743	376,217	0	1,160	0	0	3.500	3.201	MON	1,093	13,116	02/02/2016	01/20/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						174,010,280	XXX	151,686,236	181,446,125	172,958,614	(1,312)	(295,351)	0	0	XXX	XXX	XXX	417,650	3,882,099	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
06540W-BC-6	BANK 2019-BN19 A2			4	1.A	12,119,232	87.3150	10,477,800	12,000,000	12,077,001	0	(12,842)	0	0	2.926	2.812	MON	29,260	351,120	07/23/2019	08/15/2061
06539W-BB-1	BANK 2020-BN25 A5			4	1.A	2,813,824	85.1560	2,301,042	2,702,149	2,792,129	0	(12,209)	0	0	2.649	2.128	MON	5,965	71,580	03/12/2021	01/15/2063
06541U-BW-5	BANK 2020-BN30 A4			4	1.A	4,848,283	79.1520	3,935,437	4,972,000	4,868,690	0	11,492	0	0	1.925	2.213	MON	7,976	95,711	03/12/2021	12/15/2053
06540D-BC-8	BANK 2021-BN36 A4			4	1.A	12,118,992	80.2320	9,627,840	12,000,000	12,104,064	0	(12,125)	0	0	2.218	2.105	MON	22,180	266,160	09/24/2021	09/15/2064
06540K-AJ-8	BANK 2022-BNK44 A5			4	1.A FE	15,298,080	104.3940	15,659,100	15,000,000	15,296,809	0	(1,271)	0	0	5.746	5.610	MON	71,828	71,828	11/10/2022	10/15/2032
05552E-AA-8	BBCMS 2017-DELC A (144A)			4	1.A	10,000,000	98.3160	9,831,600	10,000,000	10,131,549	0	139,793	0	0	5.292	2.117	MON	44,107	243,375	08/17/2017	08/15/2036
07335C-AE-4	BBCMS 2019-C4 A4			4	1.A	5,053,516	87.3350	4,366,750	5,000,000	5,034,644	0	(6,497)	0	0	2.661	2.529	MON	11,088	133,050	11/22/2019	08/15/2052
07335C-AE-4	BBCMS 2019-C4 A4			4	1.A	7,069,797	87.3350	6,113,450	7,000,000	7,043,793	0	(8,352)	0	0	2.661	2.541	MON	15,523	186,270	08/09/2019	08/15/2052
05493M-AE-4	BBCMS 2021-C11 A4			4	1.A	12,119,460	80.2760	9,633,120	12,000,000	12,103,049	0	(13,103)	0	0	2.043	1.922	MON	20,430	245,160	09/15/2021	09/15/2054
054975-AD-9	BBCMS 2022-C18 A4			4	1.A FE	20,198,640	102.8250	20,565,000	20,000,000	20,197,611	0	(1,029)	0	0	5.439	5.330	MON	90,650	0	11/18/2022	12/15/2055
08163L-AE-9	BMARK 2020-B21 A4			4	1.A	10,099,970	79.6860	7,968,600	10,000,000	10,077,235	0	(10,992)	0	0	1.704	1.585	MON	14,203	170,440	11/20/2020	12/17/2053
08163D-AD-9	BMARK 2021-B25 A4			4	1.A	5,049,825	82.6510	4,132,550	5,000,000	5,040,514	0	(5,608)	0	0	2.268	2.144	MON	9,450	113,400	04/16/2021	04/15/2054
08163M-AD-9	BMARK 2021-B31 A4			4	1.A	15,148,965	81.3810	12,207,150	15,000,000	15,133,578	0	(15,015)	0	0	2.420	2.307	MON	30,250	363,000	12/08/2021	12/15/2054
08161Q-AC-4	BMARK 2022-B37 A4			4	1.A FE	9,879,253	103.7990	10,379,998	10,000,000	9,834,593	0	(44,660)	0	0	5.574	5.775	MON	46,456	92,912	10/25/2022	11/15/2055
05602Q-AX-1	BMO 2022-C3 A4			4	1.A FE	11,109,997	98.9630	10,885,930	11,000,000	11,107,366	0	(2,631)	0	0	5.049	4.940	MON	46,283	92,567	09/20/2022	09/15/2054
05604F-AA-3	BWAY 2013-1515 A1 (144A)			4	1.A	1,750,773	95.6590	1,633,926	1,708,074	1,713,751	0	(3,081)	0	0	2.809	2.457	MON	3,999	47,985	02/26/2013	03/10/2033
05604F-AA-3	BWAY 2013-1515 A1 (144A)			4	1.A	2,338,807	95.6590	2,287,497	2,391,303	2,380,281	0	4,153	0	0	2.809	3.186	MON	5,598	67,179	04/03/2014	03/10/2033
05604F-AC-9	BWAY 2013-1515 A2 (144A)			4	1.A	5,124,965	93.4930	4,674,650	5,000,000	5,023,106	0	(11,891)	0	0	3.454	3.216	MON	14,393	172,715	02/26/2013	03/10/2033
05604L-AA-0	BWAY 2015-1740 A (144A)			4	1.A	4,987,474	88.4600	4,423,000	5,000,000	4,994,321	0	959	0	0	2.917	2.955	MON	12,154	145,850	02/04/2015	01/10/2035
05604L-AA-0	BWAY 2015-1740 A (144A)			4	1.A	4,851,026	88.4600	4,483,153	5,068,000	4,987,715	0	35,762	0	0	2.917	3.721	MON	12,319	147,834	12/13/2018	01/10/2035
17327F-AC-0	CGCMT 2018-B2 A3			4	1.A FE	13,768,219	92.9570	13,292,851	14,300,000	13,794,605	0	26,387	0	0	3.744	4.562	MON	44,616	133,848	09/09/2022	03/10/2051
17328R-AY-5	CGCMT 2020-GC46 A4			4	1.A	10,099,248	83.6480	8,364,800	10,000,000	10,070,054	0	(10,477)	0	0	2.477	2.363	MON	20,642	247,700	02/13/2020	02/15/2053
12591U-AE-3	COMM 2014-UBS2 A4			4	1.A	4,186,908	97.8230	4,068,898	4,159,449	4,134,740	0	12,025	0	0	3.691	3.564	MON	12,794	177,212	07/26/2018	03/10/2047
12592F-AA-3	COMM 2014-277P A			4	1.A	15,246,692	94.6170	14,192,550	15,000,000	15,034,044	0	(28,311)	0	0	3.731	3.482	MON	46,638	549,219	08/08/2014	08/10/2049
12654Y-AA-7	CPTS 2019-CPT A			4	1.A	10,299,806	80.0130	8,001,300	10,000,000	10,211,143	0	(29,081)	0	0	2.865	2.527	MON	23,875	286,500	10/31/2019	11/13/2039
38406J-AA-6	GRACE 2020-GRCE A			4	1.A	3,089,803	76.8980	2,306,940	3,000,000	3,072,023	0	(8,483)	0	0	2.347	2.020	MON	5,868	70,410	11/10/2020	12/10/2040
38406J-AA-6	GRACE 2020-GRCE A			4	1.A	5,106,641	76.8980	3,844,900	5,000,000	5,087,578	0	(10,365)	0	0	2.347	2.108	MON	9,779	117,350	02/19/2021	12/10/2040
38406J-AA-6	GRACE 2020-GRCE A			4	1.A	2,001,250	76.8980	1,537,960	2,000,000	2,000,874	0	(232)	0	0	2.347	2.344	MON	3,912	46,940	05/12/2021	12/10/2040
36260J-AE-7	GSMS 2019-GC39 AAB			4	1.A	6,179,970	93.2210	5,593,260	6,000,000	6,093,181	0	(25,010)	0	0	3.448	2.994	MON	17,240	206,880	05/09/2019	05/10/2052
36263U-AM-1	GSMS 2021-GSA3 A4			4	1.A	6,059,972	79.7110	4,782,660	6,000,000	6,053,785	0	(6,053)	0	0	2.368	2.255	MON	11,845	142,134	12/16/2021	12/15/2054
46642E-AX-4	JPMBB 2014-C21 A4			4	1.A	5,864,437	97.1870	5,643,057	5,806,391	5,805,207	0	(8,592)	0	0	3.492	3.378	MON	16,900	224,862	07/01/2014	08/15/2047
48128K-AT-8	JPMCC 2017-JP6 A4			4	1.A	2,079,531	93.1780	1,863,560	2,000,000	2,041,593	0	(15,792)	0	0	3.223	2.602	MON	5,373	64,476	12/12/2019	07/15/2050
61766C-AF-6	MSC 2016-UBS9 ASB			4	1.A	3,373,853	96.1350	3,149,052	3,275,656	3,293,684	0	(7,024)	0	0	3.340	2.888	MON	9,117	111,203	02/19/2016	03/15/2049
61766C-AD-1	MSC 2016-UBS9 A3			4	1.A	10,211,045	93.9910	9,387,706	9,987,878	10,067,126	0	(30,020)	0	0	3.329	3.014	MON	27,708	332,715	11/22/2017	03/15/2049
61771M-AV-2	MSC 2019-H7 A3			4	1.A	6,059,838	87.2470	5,234,820	6,000,000	6,038,531	0	(6,425)	0	0	3.005	2.891	MON	15,025	180,300	07/15/2019	07/15/2052
61692B-BP-4	MSC 2020-HR8 A4			4	1.A	9,077,039	80.5800	7,377,099	9,155,000	9,090,045	0	7,236	0	0	2.041	2.143	MON	15,571	186,854	03/04/2021	07/15/2053
74932B-AA-1	RBSCF 2013-SMV A			4	1.A	8,117,813	99.4030	7,952,240	8,000,000	7,996,028	0	(29,034)	0	0	3.260	2.829	MON	21,733	260,800	05/31/2019	03/11/2031
74932B-AA-1	RBSCF 2013-SMV A			4	1.A	8,159,568	99.4030	7,952,240	8,000,000	7,994,898	0	(19,015)	0	0	3.260	3.037	MON	21,733	260,800	02/01/2013	03/11/2031
90276U-AW-1	UBSCM 2017-C6 A4			4	1.A	5,281,336	92.2920	4,623,395	5,009,530	5,166,120	0	(41,200)	0	0	3.319	2.556	MON	13,859	166,306	10/22/2019	12/15/2050
95001A-BC-9	WFCM 2017-C41 A3			4	1.A	2,097,598	91.3450	2,055,263	2,250,000	2,105,592	0	7,994	0	0	3.210	4.784	MON	6,019	18,056	09/14/2022	11/15/2050
95001A-BC-9	WFCM 2017-C41 A3			4	1.A	3,238,055	91.3450	3,183,373	3,485,000	3,250,533	0	12,478	0	0	3.210	4.864	MON	9,322	27,967	09/16/2022	11/15/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
95003C-AE-0	WFCM 2021-C59 A4			4	1.A	8,079,800	81.4660	6,517,280	8,000,000	8,065,708	0	(8,568)	0	0	2.343	2.224	MON	15,620	187,440	04/22/2021	04/15/2054
95003C-AE-0	WFCM 2021-C59 A4			4	1.A	4,030,313	81.4660	3,258,640	4,000,000	4,024,948	0	(3,352)	0	0	2.343	2.252	MON	7,810	93,720	05/19/2021	04/15/2054
92890P-AD-6	WFRBS 2013-C14 A4			4	1.A	986,763	99.5180	960,251	964,902	964,692	0	(2,507)	0	0	3.073	2.755	MON	2,471	29,651	05/18/2015	06/15/2046
92938E-AM-5	WFRBS 2013-C16 A4			4	1.A	1,933,011	98.8710	1,892,373	1,913,982	1,910,797	0	(587)	0	0	4.136	4.027	MON	6,597	88,759	09/16/2013	09/15/2046
96221Q-AE-3	WFRBS 2013-C18 A5			4	1.A	3,089,952	98.0710	2,942,130	3,000,000	3,005,843	0	(10,795)	0	0	4.162	3.811	MON	10,405	124,860	12/17/2013	12/15/2046
92938V-AP-0	WFRBS 2014-C19 A4			4	1.A	4,621,552	98.1760	4,492,429	4,575,894	4,573,572	0	(7,753)	0	0	3.829	3.718	MON	14,601	177,027	03/10/2014	03/15/2047
92890F-AT-3	WFRBS 2014-C20 A4			4	1.A	2,251,553	97.3690	2,170,626	2,229,278	2,222,706	0	2,454	0	0	3.723	3.611	MON	6,916	85,555	04/29/2014	05/15/2047
92939L-AD-8	WFRBS 2014-C25 A4			4	1.A	9,674,876	95.8340	9,485,997	9,898,363	9,817,364	0	36,649	0	0	3.365	3.796	MON	27,757	333,080	11/02/2018	11/15/2047
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						346,247,319	XXX	311,715,244	343,852,848	344,928,810	0	(172,604)	0	0	XXX	XXX	XXX	965,857	8,010,758	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
20846Q-HN-1	CNF 2001-3 A4			4	4.C FE	493,490	99.3590	490,354	493,518	490,354	(3,561)	(3,663)	0	0	6.910	7.010	MON	2,842	36,570	08/17/2001	05/01/2033
46655H-AB-9	JCP DIRECT LENDING CLO CLASS A - (CORPORATE LOANS)			1	1.A PL	37,100,949	98.5000	36,544,435	37,100,949	37,509,383	0	408,434	0	0	6.540	3.607	FMAN	256,156	587,830	09/07/2022	05/23/2035
46655H-AB-9	JCP DIRECT LENDING CLO CLASS A - (CORPORATE LOANS)			1	1.A PL	3,874,598	98.5000	3,816,479	3,874,598	3,975,037	0	100,439	0	0	6.540	4.244	FMAN	26,751	61,389	10/11/2022	05/23/2035
46655H-AB-9	JCP DIRECT LENDING CLO CLASS A - (CORPORATE LOANS)			1	1.A PL	2,606,169	98.5000	2,567,076	2,606,169	2,602,673	0	(3,496)	0	0	6.540	4.737	FMAN	17,994	0	12/05/2022	05/23/2035
46655H-AD-5	JCP DIRECT LENDING CLO CLASS B - (CORPORATE LOANS)			1	1.C PL	4,477,699	97.5000	4,365,757	4,477,699	4,523,215	0	45,516	0	0	6.840	3.910	FMAN	32,333	75,929	09/07/2022	05/23/2035
46655H-AD-5	JCP DIRECT LENDING CLO CLASS B - (CORPORATE LOANS)			1	1.C PL	467,624	97.5000	455,933	467,624	480,540	0	12,916	0	0	6.840	4.626	FMAN	3,377	7,930	10/11/2022	05/23/2035
46655H-AD-5	JCP DIRECT LENDING CLO CLASS B - (CORPORATE LOANS)			1	1.C PL	314,539	97.5000	306,676	314,539	314,125	0	(414)	0	0	6.840	5.073	FMAN	2,271	0	12/05/2022	05/23/2035
46655H-AF-0	JCP DIRECT LENDING CLO CLASS C - (CORPORATE LOANS)			1	1.F PL	4,797,538	90.0000	4,317,784	4,797,538	4,854,054	0	56,516	0	0	7.290	4.365	FMAN	36,922	89,317	09/07/2022	05/23/2035
46655H-AF-0	JCP DIRECT LENDING CLO CLASS C - (CORPORATE LOANS)			1	1.F PL	501,025	90.0000	450,923	501,025	515,929	0	14,904	0	0	7.290	5.049	FMAN	3,856	9,328	10/11/2022	05/23/2035
46655H-AF-0	JCP DIRECT LENDING CLO CLASS C - (CORPORATE LOANS)			1	1.F PL	337,004	90.0000	303,304	337,004	336,558	0	(446)	0	0	7.290	5.525	FMAN	2,594	0	12/05/2022	05/23/2035
46655H-AH-6	JCP DIRECT LENDING CLO CLASS D - (CORPORATE LOANS)			1	2.B PL	6,396,715	95.5000	6,108,863	6,396,715	6,491,838	0	95,123	0	0	9.040	6.138	FMAN	61,045	160,383	09/07/2022	05/23/2035
46655H-AH-6	JCP DIRECT LENDING CLO CLASS D - (CORPORATE LOANS)			1	2.B PL	668,034	95.5000	637,972	668,034	693,332	0	25,298	0	0	9.040	6.631	FMAN	6,375	16,749	10/11/2022	05/23/2035
46655H-AH-6	JCP DIRECT LENDING CLO CLASS D - (CORPORATE LOANS)			1	2.B PL	449,340	95.5000	429,120	449,340	448,726	0	(614)	0	0	9.040	7.251	FMAN	4,288	0	12/05/2022	05/23/2035
46655H-AK-9	JCP DIRECT LENDING CLO SUB NOTES - (CORPORATE LOANS)			1	6. *	2,301,990	93.0000	2,140,851	2,301,990	2,140,851	(304,303)	143,164	0	0	12.000	11.042	FMAN	29,159	62,931	07/25/2022	05/23/2035
46655H-AK-9	JCP DIRECT LENDING CLO SUB NOTES - (CORPORATE LOANS)			1	6. *	1,156,533	93.0000	1,075,576	1,156,533	1,075,576	(148,440)	67,483	0	0	12.000	12.138	FMAN	14,649	31,617	10/11/2022	05/23/2035
46655H-AK-9	JCP DIRECT LENDING CLO SUB NOTES - (CORPORATE LOANS)			1	6. *	8,772,323	93.0000	8,158,260	8,772,323	8,158,260	(688,019)	73,957	0	0	12.000	12.180	FMAN	111,116	239,814	09/07/2022	05/23/2035
46655H-AK-9	JCP DIRECT LENDING CLO SUB NOTES - (CORPORATE LOANS)			1	6. *	777,920	93.0000	723,466	777,920	723,466	(55,090)	636	0	0	12.000	13.451	FMAN	9,854	0	12/05/2022	05/23/2035
674135-DQ-8	OAK 1998-B M2			4	6. *	7,698	76.5930	94,646	123,569	0	0	0	0	0	7.025	7.082	MON	723	8,197	05/29/1998	05/15/2023
67087T-DW-8	OAK 2002-C A1			4	5.A FE	13,303	99.8120	14,591	14,618	12,816	0	121	0	0	5.410	6.147	MON	66	792	10/30/2003	11/15/2032
67087T-DW-8	OAK 2002-C A1			4	5.A FE	3,394	99.8120	3,662	3,669	3,217	0	30	0	0	5.410	6.270	MON	17	199	03/17/2004	11/15/2032

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
67087T-DW-8	OAK 2002-C A1			4	5.A FE	5,205	99.8120	5,647	5,657	4,960	0	47	0	0	5.410	6.400	MON	26	306	03/30/2004	11/15/2032
						0	0.0000	0	0	0	0	0	0	0	0.000	0.000		0	0		
						0	0.0000	0	0	0	0	0	0	0	0.000	0.000		0	0		
						0	0.0000	0	0	0	0	0	0	0	0.000	0.000		0	0		
						0	0.0000	0	0	0	0	0	0	0	0.000	0.000		0	0		
						0	0.0000	0	0	0	0	0	0	0	0.000	0.000		0	0		
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						75,523,089	XXX	73,011,373	75,641,031	75,354,909	(1,199,414)	1,035,949	0	0	XXX	XXX	XXX	622,413	1,389,281	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						7,469,631,436	XXX	6,747,051,189	7,461,138,363	7,378,220,543	(74,906,452)	(2,489,943)	2,100,857	0	XXX	XXX	XXX	60,154,744	217,146,278	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						14,379,367,631	XXX	13,111,049,055	14,126,321,128	14,133,023,276	(71,759,003)	(29,985,348)	2,751,205	(872,099)	XXX	XXX	XXX	120,998,756	398,282,053	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						603,329,727	XXX	558,632,599	622,249,208	602,754,353	(1,312)	(217,560)	0	0	XXX	XXX	XXX	1,627,763	13,188,237	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						375,023,351	XXX	338,020,901	372,588,375	373,624,688	0	(209,129)	0	0	XXX	XXX	XXX	1,030,142	8,782,181	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						161,652,058	XXX	153,083,945	161,772,738	161,145,767	(1,199,414)	942,159	0	0	XXX	XXX	XXX	1,550,883	4,162,104	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						15,519,372,767	XXX	14,160,786,500	15,282,931,450	15,270,548,084	(72,959,729)	(29,469,878)	2,751,205	(872,099)	XXX	XXX	XXX	125,207,544	424,414,573	XXX	XXX

1.

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

1A	1A ...$ 5,836,651,421	1B ..$ 1,770,375,165	1C ..$ 965,143,767	1D ..$ 831,521,988	1E ..$ 646,393,483	1F ..$ 1,051,935,531	1G ..$ 903,081,195
1B	2A ...$ 1,089,530,091	2B ..$ 1,053,607,755	2C ..$ 411,429,990				
1C	3A ...$ 103,405,709	3B ..$ 116,424,412	3C ..$ 204,765,127				
1D	4A ...$ 81,614,302	4B ..$ 78,052,202	4C ..$ 70,370,411				
1E	5A ...$ 24,772,300	5B ..$ 18,960,083	5C ..$ 411,250				
1F	6 .....$ 12,101,902						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value		Date Acquired
Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
38144G-80-4	GOLDMAN SACHS GROUP INC SER D 4.0%			60,000.000	25.00	18.440	1,106,400	18.440	1,106,400	750,000	0	60,834	0	(419,400)	0	0	(419,400)	0	3.A FE	05/16/2006
38145G-30-8	GOLDMAN SACHS GROUP INC SER J 5.5%			20,000.000	25.00	24.650	493,000	24.650	493,000	445,000	0	27,500	0	(36,000)	0	0	(36,000)	0	3.A FE	08/20/2013
99P000-19-5	SPINE WAVE INC NON-RD PVT			3,240,000.000	0.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	6.	12/05/2022
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							1,599,400	XXX	1,599,400	1,195,000	0	88,334	0	(455,400)	0	0	(455,400)	0	XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							1,599,400	XXX	1,599,400	1,195,000	0	88,334	0	(455,400)	0	0	(455,400)	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							1,599,400	XXX	1,599,400	1,195,000	0	88,334	0	(455,400)	0	0	(455,400)	0	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:									
1A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ 0	1G ..$ 0			
1B	2A ...$ 0	2B ..$ 0	2C ..$ 0							
1C	3A ...$ 1,599,400	3B ..$ 0	3C ..$ 0							
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0							
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0							
1F	6 .....$ 0									

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	
Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
015271-10-9	ALEXANDRIA REAL ESTATE EQUITY			35,677.000	5,197,069	145.670	5,197,069	4,991,952	43,169	104,738	0	(555,177)	830,972	(1,386,149)	0	09/08/2022	
03064D-10-8	AMERICOLD REALTY TRUST			55,462.000	1,570,129	28.310	1,570,129	1,536,401	12,202	0	0	33,729	16,508	17,221	0	12/27/2022	
03750L-10-9	APARTMENT INCOME REIT CORP			53,637.000	1,840,285	34.310	1,840,285	1,772,819	0	71,487	0	(540,411)	242,217	(782,628)	0	11/22/2022	
053484-10-1	AVALONBAY COMMUNITIES INC			15,424.000	2,491,284	161.520	2,491,284	2,491,284	24,524	94,478	0	(73,884)	1,302,760	(1,376,644)	0	07/19/2022	
11135E-20-3	BROADSTONE NET LEASE INC			113,340.000	1,837,241	16.210	1,837,241	1,808,112	31,169	0	0	29,130	23,439	5,691	0	12/20/2022	
133131-10-2	CAMDEN PROPERTY TRUST			30,750.000	3,440,310	111.880	3,440,310	3,284,067	28,905	91,690	0	(935,267)	766,553	(1,701,820)	0	09/08/2022	
229663-10-9	CUBESMART			135,322.000	5,446,711	40.250	5,446,711	4,277,651	66,308	213,165	0	(1,859,749)	178,927	(2,038,676)	0	11/29/2022	
252784-30-1	DIAMONDROCK HOSPITALITY CO			164,282.000	1,345,470	8.190	1,345,470	1,280,190	9,857	2,880	0	64,818	240,367	(175,549)	0	12/27/2022	
253868-10-3	DIGITAL REALTY TRUST INC			42,236.000	4,235,004	100.270	4,235,004	4,184,732	52,232	40,649	0	50,272	1,046,018	(995,746)	0	10/07/2022	
29444U-70-0	EQUINIX INC			13,415.000	8,787,227	655.030	8,787,227	7,630,989	0	144,572	0	1,144,930	1,916,399	(771,469)	0	07/19/2022	
297178-10-5	ESSEX PROPERTY TRUST INC			14,763.000	3,128,575	211.920	3,128,575	3,128,575	32,479	126,674	0	(647,458)	1,470,586	(2,118,044)	0	07/19/2022	
30225T-10-2	EXTRA SPACE STORAGE INC			22,874.000	3,366,595	147.180	3,366,595	2,840,761	0	137,244	0	(1,618,927)	138,765	(1,757,692)	0	02/24/2022	
35086T-10-9	FOUR CORNERS PROPERTY TRUST INC			64,103.000	1,662,191	25.930	1,662,191	1,550,652	21,795	76,180	0	(26,678)	178,992	(205,670)	0	09/15/2022	
444097-10-9	HUDSON PACIFIC PROPERTIES INC			75,000.000	729,750	9.730	729,750	729,750	0	47,809	0	0	839,298	(839,298)	0	09/15/2022	
45378A-10-6	INDEPENDENCE REALTY TRUST INC			69,881.000	1,178,194	16.860	1,178,194	1,169,653	9,783	24,076	0	8,541	577,430	(568,889)	0	11/29/2022	
46187W-10-7	INVITATION HOMES INC			145,731.000	4,319,467	29.640	4,319,467	4,294,469	0	102,343	0	(1,126,677)	709,957	(1,836,634)	0	12/08/2022	
46284V-10-1	IRON MOUNTAIN INC			44,997.000	2,243,100	49.850	2,243,100	2,104,443	27,831	0	0	138,658	10,272	128,386	0	11/29/2022	
49803T-30-0	KITE REALTY GROUP TRUST			115,445.000	2,430,117	21.050	2,430,117	1,997,592	0	24,838	0	432,525	414,760	17,765	0	12/20/2022	
53223X-10-7	LIFE STORAGE INC			56,171.000	5,532,844	98.500	5,532,844	4,829,785	0	173,133	0	(1,626,196)	632,428	(2,258,624)	0	12/08/2022	
554489-10-4	VERIS RESIDENTIAL INC			52,668.000	839,001	15.930	839,001	797,865	0	0	0	41,136	933	40,203	0	12/27/2022	
64119V-30-3	NETSTREIT CORP			91,288.000	1,673,309	18.330	1,673,309	1,636,459	0	17,145	0	36,850	144,965	(108,115)	0	12/27/2022	
65341D-10-2	NEXPOINT RESIDENTIAL TRUST INC			16,617.000	723,172	43.520	723,172	723,172	0	24,412	0	(287,894)	368,090	(655,984)	0	12/27/2022	
69007J-10-6	OUTFRONT MEDIA INC			43,038.000	713,570	16.580	713,570	660,472	0	44,831	0	(90,348)	274,326	(364,674)	0	11/29/2022	
700517-10-5	PARK HOTELS & RESORTS INC			123,600.000	1,457,244	11.790	1,457,244	1,391,736	30,900	3,512	0	49,262	899,546	(850,284)	0	05/19/2022	
70509V-10-0	PEBBLEBROOK HOTEL TRUST			31,116.000	416,643	13.390	416,643	416,643	311	311	0	0	175,605	(175,605)	0	09/27/2022	
720190-20-6	PIEDMONT OFFICE REALTY TRUST CLASS A			118,725.000	1,088,708	9.170	1,088,708	1,088,708	22,976	84,679	0	(268,053)	754,000	(1,022,053)	0	11/29/2022	
74340W-10-3	PROLOGIS INC			114,554.000	12,913,672	112.730	12,913,672	10,392,658	0	312,898	0	(4,009,751)	765,232	(4,774,983)	0	12/14/2022	
758849-10-3	REGENCY CENTERS CORP			31,956.000	1,997,250	62.500	1,997,250	1,996,985	20,464	0	0	265	103,355	(103,090)	0	12/20/2022	
76131N-10-1	RETAIL OPPORTUNITY INVESTMENTS CORP			85,883.000	1,290,821	15.030	1,290,821	1,188,840	0	54,337	0	52,821	388,429	(335,608)	0	11/29/2022	
76169C-10-0	REXFORD INDUSTRIAL REALTY INC			51,208.000	2,798,005	54.640	2,798,005	2,683,821	16,131	41,881	0	(343,805)	546,396	(890,201)	0	12/27/2022	
828806-10-9	SIMON PROPERTY GROUP INC			53,021.000	6,228,907	117.480	6,228,907	3,994,923	0	359,908	0	(1,686,194)	449,722	(2,135,916)	0	12/20/2022	
84860W-30-0	SPIRIT REALTY CAPITAL INC			75,378.000	3,009,844	39.930	3,009,844	2,738,151	49,976	120,342	0	209,234	604,677	(395,443)	0	12/20/2022	
85254J-10-2	STAG INDUSTRIAL INC			91,345.000	2,951,357	32.310	2,951,357	2,614,894	11,114	80,752	0	(43,118)	617,712	(660,830)	0	12/20/2022	
866674-10-4	SUN COMMUNITIES INC			34,185.000	4,888,455	143.000	4,888,455	4,626,256	30,083	114,044	0	(467,434)	1,767,388	(2,234,822)	0	04/19/2022	
867892-10-1	SUNSTONE HOTEL INVESTORS INC			147,700.000	1,426,782	9.660	1,426,782	1,391,334	7,385	7,385	0	9,050	329,128	(320,078)	0	04/08/2022	
91704F-10-4	URBAN EDGE PROPERTIES			90,894.000	1,280,696	14.090	1,280,696	1,235,411	0	14,543	0	45,285	48,023	(2,738)	0	11/29/2022	
92276F-10-0	VENTAS INC			97,649.000	4,399,087	45.050	4,399,087	3,858,249	43,942	83,662	0	413,236	591,760	(178,524)	0	11/15/2022	
925652-10-9	VICI PROPERTIES INC			35,608.000	1,153,699	32.400	1,153,699	1,060,762	13,887	26,706	0	92,937	13,748	79,189	0	05/26/2022	
984017-10-3	XENIA HOTELS & RESORTS INC			103,600.000	1,365,448	13.180	1,365,448	1,365,448	10,360	10,360	0	(55,755)	454,993	(510,748)	0	11/30/2021	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					113,397,233	XXX	113,397,233	101,766,664	617,783	2,877,664	0	(13,410,097)	20,834,676	(34,244,773)	0	XXX	XXX
Common Stock - Industrial and Miscellaneous (Unaffiliated) Other																	
04621*-10-1	ASSUREX DEVELOPMENT CORP CL A			488.250	2,175,593	4,455.900	2,175,593	1,220,625	0	0	0	(290,870)	0	(290,870)	0	11/25/1985	

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
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					2,175,593	XXX	2,175,593	1,220,625	0	0	0	(290,870)	0	(290,870)	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					115,572,826	XXX	115,572,826	102,987,289	617,783	2,877,664	0	(13,700,967)	20,834,676	(34,535,643)	0	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
Common Stock - Parent, Subsidiaries and Affiliates Other																	
046990-10-7	THE TRAVELERS CASUALTY COMPANY			1,000,000.000	59,706,587	59.707	59,706,587	23,312,365	0	6,200,000	0	(332,163)	0	(332,163)	0	10/02/2006	
29327*-10-5	ENGLISH TURN FIDELITY REALTY INC			100.000	0	0.000	0	0	0	0	0	0	0	0	0	10/01/2009	
29327@-10-3	ENGLISH TURN REALTY MGMT INC			100.000	39,503	395.029	39,503	187,881	0	0	0	0	0	0	0	10/01/2009	
31574*-10-1	FIDELITY & GUARANTY INSURANCE COMPANY			50,000.000	18,892,004	377.840	18,892,004	18,144,728	0	300,000	0	56,170	0	56,170	0	01/02/2019	
31574@-10-9	FIDELITY & GUARANTY INS UNDERWRITERS			134,349.000	93,113,371	693.071	93,113,371	88,920,970	0	2,300,000	0	1,400,690	0	1,400,690	0	01/02/2019	
553086-2#-5	MMI CAPITAL SECURITIES			3,866.000	3,852,121	996.410	3,852,121	3,852,121	12,239	293,724	0	0	0	0	0	01/31/2001	
66381*-10-0	NORTHBROOK HOLDINGS INC			10,000.000	283,093,455	28,309.300	283,093,455	409,824,528	0	19,700,000	0	(1,085,175)	0	(1,085,175)	0	07/31/1996	
750998-10-6	TRAVELERS CONSTITUTION STATE INS CO			1,000,000.000	59,582,624	59.583	59,582,624	20,312,294	0	6,100,000	0	(504,770)	0	(504,770)	0	10/02/2006	
790991-10-3	ST PAUL SURPLUS LINES INSURANCE COMPANY			41,000.000	197,790,051	4,824.140	197,790,051	60,130,937	0	0	0	4,647,583	0	4,647,583	0	10/02/2006	
79287*-10-8	ST PAUL GUARDIAN INSURANCE COMPANY			2,000,000.000	22,613,635	11.307	22,613,635	15,200,000	0	2,200,000	0	(170,519)	0	(170,519)	0	04/15/1970	
79289*-10-6	ST PAUL MERCURY INSURANCE COMPANY			2,350,000.000	112,850,928	48.022	112,850,928	103,766,966	0	10,200,000	0	(1,015,271)	0	(1,015,271)	0	12/31/1970	
902965-2#-8	USF&G CAPITAL I			3,093.000	3,093,000	1,000.000	3,093,000	3,093,000	10,954	262,905	0	0	0	0	0	01/01/1999	
90330S-2#-6	USF&G CAPITAL III			3,093.000	3,093,000	1,000.000	3,093,000	3,093,000	127,217	257,090	0	0	0	0	0	01/01/1999	
90342#-10-4	TRAVELERS SPECIALTY INSURANCE COMPANY			50,000.000	54,447,017	1,088.940	54,447,017	40,385,136	0	0	0	1,263,491	0	1,263,491	0	09/30/2003	
98607@-10-9	YONKERS FINANCING CORP			100.000	1,000	10.000	1,000	1,000	0	0	0	0	0	0	0	06/30/2005	
99C000-18-1	USF&G COMPANY			1,408,563.000	872,462,281	619.399	872,462,281	35,214,075	0	96,300,000	0	(9,583,304)	0	(9,583,304)	0	01/01/1999	
C3300*-10-8	8527512 CANADA INC		A	24,276.000	217,381,277	8,954.570	217,381,277	232,646,492	0	0	0	(301,002)	0	(301,002)	0	10/31/2013	
G9015@-10-5	TRAVELERS SPECIAL SERVICES LTD		D	700,000.000	0	0.000	0	14,286,082	0	0	0	0	0	0	0	09/25/2008	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					2,002,011,854	XXX	2,002,011,854	1,072,371,575	150,410	144,113,719	0	(5,624,270)	0	(5,624,270)	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					2,002,011,854	XXX	2,002,011,854	1,072,371,575	150,410	144,113,719	0	(5,624,270)	0	(5,624,270)	0	XXX	XXX
5989999999 - Total Common Stocks					2,117,584,680	XXX	2,117,584,680	1,175,358,864	768,193	146,991,383	0	(19,325,237)	20,834,676	(40,159,913)	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					2,119,184,080	XXX	2,119,184,080	1,176,553,864	768,193	147,079,717	0	(19,780,637)	20,834,676	(40,615,313)	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								
912828-R3-6	U S TREASURY BONDS 1.625 2026 05		06/09/2022	BAS-MERRILL LYNCH		14,201,417	15,000,000	17,221
91282C-AT-8	U S TREASURY NOTES .250 2025 10		10/19/2022	VARIOUS		36,636,661	41,000,000	32,561
91282C-BC-4	U S TREASURY NOTES .375 2025 12		07/15/2022	WELLS FARGO SECURITIES		20,950,741	23,000,000	4,219
91282C-CF-6	U S TREASURY NOTES .750 2026 05		11/29/2022	NOMURA SECURITIES INTL		20,460,194	23,000,000	0
91282C-DZ-1	U S TREASURY NOTES 1.500 2025 02		11/21/2022	VARIOUS		16,036,737	17,000,000	80,330
91282C-ED-9	U S TREASURY NOTES 1.750 2025 03		12/02/2022	NOMURA SECURITIES INTL		38,841,231	41,000,000	160,546
91282C-EQ-0	U S TREASURY NOTES 2.750 2025 05		09/15/2022	NOMURA SECURITIES INTL		32,061,673	33,000,000	305,788
91282C-EU-1	U S TREASURY NOTES 2.875 2025 06		11/30/2022	VARIOUS		107,771,781	112,000,000	1,404,351
91282C-EY-3	U S TREASURY NOTES 3.000 2025 07		09/20/2022	NOMURA SECURITIES INTL		23,392,580	24,000,000	133,043
91282C-FK-2	U S TREASURY NOTES 3.500 2025 09		11/18/2022	MORGAN STANLEY		24,492,271	25,000,000	161,948
912828-M5-6	U S TREASURY NOTES 2.250 2025 11		11/22/2022	VARIOUS		27,457,597	29,000,000	22,809
912828-P4-6	U S TREASURY NOTES 1.625 2026 02		06/08/2022	BAS-MERRILL LYNCH		19,045,380	20,000,000	102,348
912828-WJ-5	U S TREASURY NOTES 2.500 2024 05		11/17/2022	NOMURA SECURITIES INTL		9,691,440	10,000,000	2,072
912828-Y9-5	U S TREASURY NOTES 1.875 2026 07		06/16/2022	WELLS FARGO SECURITIES		9,420,346	10,000,000	70,960
912828-ZA-7	U S TREASURY NOTES 1.500 2026 08		07/18/2022	NOMURA SECURITIES INTL		35,592,471	38,000,000	242,486
912828-3P-3	U S TREASURY NOTES 2.250 2024 12		12/06/2022	NOMURA SECURITIES INTL		18,226,704	19,000,000	185,870
912828-4R-8	U S TREASURY NOTES 2.875 2025 05		10/20/2022	BAS-MERRILL LYNCH		38,318,884	40,000,000	449,317
912828-6A-3	U S TREASURY NOTES 2.625 2026 01		12/01/2022	VARIOUS		45,709,183	47,700,000	401,939
912828-6L-9	U S TREASURY NOTES 2.250 2026 03		06/15/2022	VARIOUS		19,082,098	20,000,000	94,057
38375B-ZA-3	GNR 2012-H27 HA CMO 2.000 2062 11		12/20/2022	PAR WRITE-UP		8,846	8,846	0
38375B-G2-2	GNR 2013-H03 HA CMO 1.750 2062 12		12/20/2022	PAR WRITE-UP		226	226	0
38375B-R5-3	GNR 2013-H07 LA CMO 1.650 2063 03		01/20/2022	PAR WRITE-UP		58	58	0
38375U-JP-6	GNR 2014-H12 KA CMO 2.750 2064 05		12/20/2022	PAR WRITE-UP		43,343	43,343	0
38376R-GY-6	GNR 2015-H22 GA CMO 2.000 2065 09		12/20/2022	PAR WRITE-UP		252,752	252,752	0
38376R-ML-7	GNR 2015-H32 KA CMO 2.700 2065 12		12/20/2022	PAR WRITE-UP		395,829	395,829	0
36230S-DW-1	G2 757317 #757317 4.317 2061 02		07/20/2022	PAR WRITE-UP		6	6	0
0109999999. Subtotal - Bonds - U.S. Governments						558,090,450	588,401,059	3,871,865
Bonds - All Other Governments								
06850K-WX-7	BARRIE (CITY OF) 3.691 2025 06		08/03/2022	RBC CAPITAL MARKETS CAD		1,005,170	1,000,000	4,348
110709-AF-9	BRITISH COLUMBIA (PROVIN 1.550 2031 06		01/20/2022	CIBC WORLD MARKETS		1,852,300	2,000,000	3,227
110709-EK-4	BRITISH COLUMBIA (PROVIN 5.700 2029 06		12/20/2022	LAURENTIAN BANK		1,124,620	1,000,000	625
110709-GL-0	BRITISH COLUMBIA (PROVIN 3.200 2032 06		11/09/2022	VARIOUS		3,673,080	4,000,000	52,603
62620D-AQ-4	BRITISH COLUMBIA MUNICIP 3.350 2027 06		05/18/2022	BMO CAPITAL MARKETS		1,697,280	1,700,000	0
13509P-ER-0	CANADA HOUSING TRUST 2.550 2025 03		01/04/2022	SCOTIA CAPITAL		2,481,840	2,400,000	18,947
13509P-FD-0	CANADA HOUSING TRUST 2.250 2025 12		07/13/2022	HSBC		2,885,100	3,000,000	5,548
13509P-FX-6	CANADA HOUSING TRUST 2.350 2027 06		03/15/2022	VARIOUS		6,002,220	6,000,000	37,471
13509P-GS-6	CANADA HOUSING TRUST 2.650 2028 12		06/07/2022	TD SECURITIES		949,220	1,000,000	12,778
13509P-JE-4	CANADA HOUSING TRUST 3.800 2027 06		06/14/2022	CIBC WORLD MARKETS		997,760	1,000,000	0
13509P-JF-1	CANADA HOUSING TRUST 3.600 2027 12		12/14/2022	CIBC WORLD MARKETS		7,124,740	7,000,000	4,142
135087-E6-7	CANADA TREASURY BONDS 1.500 2026 06		06/01/2022	TD SECURITIES		4,756,900	5,000,000	411
135087-K9-4	CANADA TREASURY BONDS .500 2025 09		06/01/2022	CIBC WORLD MARKETS		4,641,000	5,000,000	6,438
135087-N4-2	CANADA TREASURY BONDS 1.500 2024 05		06/02/2022	LAURENTIAN BANK		4,880,450	5,000,000	7,397
135087-N6-7	CANADA TREASURY BONDS 2.250 2029 12		03/22/2022	TD SECURITIES		995,750	1,000,000	0
26682C-TH-6	DURHAM REGIONAL MUNICIPA 4.000 2028 07		06/22/2022	RBC CAPITAL MARKETS CAD		1,279,359	1,282,000	0
26682C-TK-9	DURHAM REGIONAL MUNICIPA 4.200 2030 07		06/22/2022	RBC CAPITAL MARKETS CAD		997,980	1,000,000	0
40649C-ZF-6	HALTON REGIONAL MUNICIPA 3.550 2030 06		05/27/2022	BMO CAPITAL MARKETS		3,289,685	3,294,000	0
541908-HR-3	LONDON ONTARIO 2.250 2025 03		08/04/2022	NATIONAL BANK OF CANADA FINANCIAL		1,912,807	1,975,000	17,653
66989Z-EW-4	NOVA SCOTIA (PROVINCE OF 1.350 2025 04		05/31/2022	BMO CAPITAL MARKETS		955,240	1,000,000	1,553
68333Z-AE-7	ONTARIO (PROVINCE OF) 2.700 2029 06		06/02/2022	TD SECURITIES		944,580	1,000,000	296
68333Z-AW-7	ONTARIO (PROVINCE OF) 3.600 2028 03		07/07/2022	CIBC WORLD MARKETS		998,540	1,000,000	12,329
74814Z-FD-0	QUEBEC (PROVINCE OF) 2.750 2028 09		11/22/2022	LAURENTIAN BANK		955,050	1,000,000	6,329
748148-QJ-5	QUEBEC (PROVINCE OF) 6.000 2029 10		12/15/2022	TD SECURITIES		1,261,087	1,091,000	14,168
803854-JW-9	SASKATCHEWAN (PROVINCE O 3.200 2024 06		10/13/2022	DESJARDINS SECURITIES		981,690	1,000,000	11,923
891288-DN-9	TORONTO (CITY OF) 2.400 2026 06		07/19/2022	TD SECURITIES		3,478,193	3,630,000	6,444

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
94180C-F5-2	WATERLOO REGIONAL MUNICI .950 2024 10		03/16/2022	RBC CAPITAL MARKETS		966,890	1,000,000	4,008
94180C-K5-6	WATERLOO REGIONAL MUNICI 4.050 2031 10		09/22/2022	SCOTIA CAPITAL		3,027,959	3,035,000	0
94180C-RQ-3	WATERLOO REGIONAL MUNICI 3.750 2033 05		12/14/2022	TD SECURITIES		1,075,292	1,082,000	3,668
94180C-TE-8	WATERLOO REGIONAL MUNICI 3.200 2026 11		03/21/2022	NATIONAL BANK OF CANADA FINANCIAL		1,537,280	1,506,000	18,089
94180C-UP-1	WATERLOO REGIONAL MUNICI 2.350 2026 09		03/21/2022	NATIONAL BANK OF CANADA FINANCIAL		1,599,802	1,624,000	18,611
94180C-YF-9	WATERLOO REGIONAL MUNICI 2.650 2027 05		03/21/2022	NATIONAL BANK OF CANADA FINANCIAL		1,833,909	1,846,000	18,763
94951N-JK-8	WELLINGTON CNTY ONTARIO 3.400 2026 06		05/03/2022	NATIONAL BANK OF CANADA FINANCIAL		999,740	1,000,000	0
94951N-JM-4	WELLINGTON CNTY ONTARIO 3.550 2028 06		05/03/2022	NATIONAL BANK OF CANADA FINANCIAL		999,250	1,000,000	0
G4527H-TF-8	UK GILT TREASURY P-1.5M .125 2024 01	B	03/14/2022	GOLDMAN SACHS		1,908,294	1,955,400	297
0309999999. Subtotal - Bonds - All Other Governments						76,070,057	77,420,400	288,069
Bonds - U.S. States, Territories and Possessions								
97705M-UL-7	WISCONSIN GENERAL OBLIG .800 2026 05		11/29/2022	GOLDMAN SACHS & CO		5,143,089	5,900,000	3,933
97705M-YS-8	WISCONSIN GENERAL OBLIG 4.751 2027 05		10/20/2022	JEFFERIES & CO INC		1,000,000	1,000,000	0
97705M-YT-6	WISCONSIN GENERAL OBLIG 4.858 2028 05		10/20/2022	JEFFERIES & CO INC		1,125,000	1,125,000	0
97705M-YU-3	WISCONSIN GENERAL OBLIG 5.081 2031 05		10/20/2022	JEFFERIES & CO INC		75,000	75,000	0
97705M-YV-1	WISCONSIN GENERAL OBLIG 5.231 2033 05		10/20/2022	JEFFERIES & CO INC		1,400,000	1,400,000	0
97705M-YW-9	WISCONSIN GENERAL OBLIG 5.381 2034 05		10/20/2022	JEFFERIES & CO INC		850,000	850,000	0
97705M-YX-7	WISCONSIN GENERAL OBLIG 5.531 2035 05		10/20/2022	JEFFERIES & CO INC		1,000,000	1,000,000	0
97705M-YY-5	WISCONSIN GENERAL OBLIG 5.631 2036 05		10/20/2022	JEFFERIES & CO INC		500,000	500,000	0
97705M-YZ-2	WISCONSIN GENERAL OBLIG 5.731 2037 05		10/20/2022	JEFFERIES & CO INC		550,000	550,000	0
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						11,643,089	12,400,000	3,933
Bonds - U.S. Political Subdivisions of States, Territories and Possessions								
041826-7X-0	ARLINGTON ISD GEN OBLIG 4.000 2044 02		02/10/2022	SIEBERT WILLIAMS SHANK & CO LLC		1,722,180	1,500,000	0
15722T-JW-2	CHABOT-LAS POSITAS CCD G 1.890 2031 08		04/12/2022	GOLDMAN SACHS & CO		2,568,510	3,000,000	11,498
237217-P4-0	DARIEN GENERAL OBLIGATIO 2.000 2031 02		02/10/2022	J P MORGAN CHASE SECURITIES INC		1,575,981	1,585,000	0
237217-P5-7	DARIEN GENERAL OBLIGATIO 2.125 2032 02		02/10/2022	J P MORGAN CHASE SECURITIES INC		1,608,524	1,615,000	0
245145-GG-6	DEL MAR UNION SCH DIST G 4.000 2039 08		05/04/2022	STIFEL NICOLAUS & CO INC		1,506,837	1,460,000	0
303820-4P-6	FAIRFAX CNTY GO TXBL S20 5.250 2029 10		10/17/2022	RBC CAPITAL MARKETS		13,805,677	13,480,000	35,385
346843-UN-3	FORT BEND ISD GO REF S20 4.000 2037 08		04/27/2022	PIPER JAFFRAY		1,950,638	1,860,000	0
346843-UP-8	FORT BEND ISD GO REF S20 4.000 2038 08		04/27/2022	PIPER JAFFRAY		2,092,600	2,000,000	0
346843-UQ-6	FORT BEND ISD GO REF S20 4.000 2039 08		04/27/2022	PIPER JAFFRAY		2,609,725	2,500,000	0
346843-UR-4	FORT BEND ISD GO REF S20 4.000 2040 08		04/27/2022	PIPER JAFFRAY		2,769,377	2,655,000	0
375280-MK-7	GILBERT GENERAL OBLIGATI 3.375 2035 07		04/28/2022	WELLS FARGO SECURITIES		7,497,909	7,510,000	0
375280-MR-2	GILBERT GENERAL OBLIGATI 3.625 2041 07		04/28/2022	WELLS FARGO SECURITIES		10,529,417	10,595,000	0
401784-S6-1	GUILFORD CO GENERAL OBLI 2.875 2037 03		03/16/2022	PIPER JAFFRAY		6,346,063	6,350,000	0
401784-S7-9	GUILFORD CO GENERAL OBLI 2.875 2038 03		03/16/2022	PIPER JAFFRAY		6,313,742	6,350,000	0
44256P-H8-9	HOWARD CO GENERAL OBLIGA 2.250 2034 08		03/02/2022	PIPER JAFFRAY		2,886,234	2,905,000	0
478700-4P-9	JOHNSON CO USD #229 BLUE 3.375 2038 10		04/12/2022	MORGAN STANLEY		3,033,951	3,055,000	0
478700-4Q-7	JOHNSON CO USD #229 BLUE 3.375 2039 10		04/12/2022	MORGAN STANLEY		3,112,790	3,160,000	0
478700-4R-5	JOHNSON CO USD #229 BLUE 3.500 2040 10		04/12/2022	MORGAN STANLEY		3,247,369	3,265,000	0
478700-4S-3	JOHNSON CO USD #229 BLUE 3.500 2041 10		04/12/2022	MORGAN STANLEY		3,337,649	3,380,000	0
478718-Z2-8	JOHNSON CO USD #233 GO S 3.750 2040 09		04/29/2022	PIPER JAFFRAY		6,619,862	6,655,000	0
495242-N6-2	KING CO SD #412 SHORELIN 4.000 2038 06		09/28/2022	J P MORGAN CHASE SECURITIES INC		9,452,700	10,000,000	137,778
542411-NN-9	LONG BEACH CCD GO TAXABL 2.337 2028 08		10/20/2022	TD SECURITIES		2,234,048	2,605,000	14,036
56781R-KZ-9	MARIN CCD GO TAXABLE REF 1.710 2031 08		06/08/2022	HILLTOP SECURITIES		238,584	295,000	1,808
584002-QB-8	MECKLENBURG CO TXBL GO S 4.349 2030 10		11/16/2022	STIFEL NICOLAUS & CO INC		1,882,176	1,920,000	10,901
602409-NK-6	MILWAUKEE METRO SEWER DI 3.375 2034 10		04/25/2022	J P MORGAN CHASE SECURITIES INC		2,491,150	2,500,000	0
602409-NL-4	MILWAUKEE METRO SEWER DI 3.375 2035 10		04/25/2022	J P MORGAN CHASE SECURITIES INC		2,548,421	2,580,000	0
613580-EZ-8	MONTGOMERY CO GENERAL OB 5.000 2041 07		06/29/2022	MORGAN STANLEY		13,437,468	11,880,000	0
613580-FA-2	MONTGOMERY CO GENERAL OB 5.000 2042 07		06/29/2022	MORGAN STANLEY		13,658,884	12,095,000	0
627627-RV-6	MUSKEGO NORWAY SCHOOL DI 3.500 2036 04		06/09/2022	ROBERT W BAIRD & CO		5,695,000	5,695,000	0
627627-RW-4	MUSKEGO NORWAY SCHOOL DI 3.500 2037 04		06/09/2022	ROBERT W BAIRD & CO		3,375,513	3,395,000	0
627627-RX-2	MUSKEGO NORWAY SCHOOL DI 3.500 2038 04		06/09/2022	ROBERT W BAIRD & CO		5,995,904	6,105,000	0
642543-H2-1	NEW BRAUNFELS ISD GO REF 4.625 2045 02		10/21/2022	PIPER JAFFRAY		18,385,241	18,450,000	21,333
64327T-JW-9	NEW CASTLE CO GO TAXABLE 1.810 2030 07		11/29/2022	GOLDMAN SACHS & CO		2,399,010	3,000,000	20,513

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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
655867-K9-9	NORFOLK GENERAL OBLIGATI 1.604 2029 10		11/29/2022	GOLDMAN SACHS & CO		2,423,460	3,000,000	8,020
66702R-D6-6	NORTHSIDE ISD GO S2022A 2.500 2034 08		02/16/2022	MORGAN STANLEY		5,872,406	5,885,000	0
66702R-D7-4	NORTHSIDE ISD GO S2022A 2.500 2035 08		02/16/2022	MORGAN STANLEY		5,934,370	5,975,000	0
697379-YM-1	PALO ALTO USD GENERAL OB 3.000 2038 08		03/23/2022	CITIGROUP GLOBAL MARKETS		15,307,077	15,485,000	0
697379-YN-9	PALO ALTO USD GENERAL OB 3.000 2039 08		03/23/2022	CITIGROUP GLOBAL MARKETS		16,423,294	16,690,000	0
737050-V5-0	PORTSMOUTH GENERAL OBLIG 3.375 2035 06		06/07/2022	MORGAN STANLEY		1,084,877	1,090,000	0
737050-V6-8	PORTSMOUTH GENERAL OBLIG 3.375 2036 06		06/07/2022	MORGAN STANLEY		1,073,651	1,085,000	0
737050-V7-6	PORTSMOUTH GENERAL OBLIG 3.500 2037 06		06/07/2022	MORGAN STANLEY		1,077,494	1,080,000	0
737050-V8-4	PORTSMOUTH GENERAL OBLIG 3.500 2038 06		06/07/2022	MORGAN STANLEY		1,065,884	1,075,000	0
762196-U3-5	RHODE ISLAND H & E BLDG 3.250 2036 05		06/09/2022	UBS AG		997,201	1,005,000	0
763261-7R-9	RICHARDSON ISD GO S2005 5.000 2038 02		10/27/2022	WELLS FARGO SECURITIES		1,836,159	1,725,000	0
763261-7S-7	RICHARDSON ISD GO S2005 5.000 2039 02		10/27/2022	WELLS FARGO SECURITIES		2,119,440	2,000,000	0
763261-7T-5	RICHARDSON ISD GO S2005 5.000 2040 02		10/27/2022	WELLS FARGO SECURITIES		2,106,940	2,000,000	0
763261-7A-6	RICHARDSON ISD GO S2022 3.875 2042 02		05/11/2022	PIPER JAFFRAY		8,649,289	8,715,000	0
799055-RJ-9	SAN MATEO FOSTER CSD GO 3.059 2044 08		10/20/2022	TD SECURITIES		1,335,980	2,000,000	14,105
802498-WA-9	SANTA MONICA-MALIBU USD 1.510 2030 07		11/22/2022	MUNI CENTER		431,015	560,000	3,382
810454-BP-2	SCOTTSDALE LTGO TAXABLE 1.139 2028 07		11/29/2022	GOLDMAN SACHS & CO		4,955,018	6,080,000	28,855
834666-PW-3	SOMERSET CO GENERAL OBLI 5.000 2037 09		09/23/2022	NW CAPITAL		6,193,608	5,590,000	0
847048-FG-5	SPARTANBURG SCH DIST #5 2.250 2038 03		01/27/2022	J P MORGAN CHASE SECURITIES INC		4,679,063	4,755,000	0
847048-FH-3	SPARTANBURG SCH DIST #5 2.375 2039 03		01/27/2022	J P MORGAN CHASE SECURITIES INC		4,811,111	4,855,000	0
85227L-CV-1	ST CHARLES CCD GO S2021 3.000 2032 02		05/20/2022	PIPER JAFFRAY		1,172,367	1,245,000	10,271
864856-NH-8	SUGAR LAND GO S2022A 4.375 2040 02		11/16/2022	CITIGROUP GLOBAL MARKETS		503,540	500,000	0
864856-NJ-4	SUGAR LAND GO S2022A 4.375 2041 02		11/16/2022	CITIGROUP GLOBAL MARKETS		350,900	350,000	0
864856-NK-1	SUGAR LAND GO S2022A 4.500 2042 02		11/16/2022	CITIGROUP GLOBAL MARKETS		403,568	400,000	0
864856-NL-9	SUGAR LAND GO S2022A 4.500 2043 02		11/16/2022	CITIGROUP GLOBAL MARKETS		276,834	275,000	0
889855-R4-6	TOMBALL ISD GO REF S2022 2.050 2036 02		01/13/2022	RBC CAPITAL MARKETS		7,480,000	7,480,000	0
889855-R5-3	TOMBALL ISD GO REF S2022 2.100 2037 02		01/13/2022	RBC CAPITAL MARKETS		7,635,000	7,635,000	0
889855-R6-1	TOMBALL ISD GO REF S2022 2.150 2038 02		01/13/2022	RBC CAPITAL MARKETS		7,778,940	7,800,000	0
889855-R7-9	TOMBALL ISD GO REF S2022 2.250 2039 02		01/13/2022	RBC CAPITAL MARKETS		7,975,000	7,975,000	0
902273-ZL-8	TYLER ISD GEN OBLIG S202 3.875 2042 02		06/29/2022	FHN FINANCIAL		5,363,490	5,500,000	0
937777-FJ-4	WASHINGTON CO GENERAL OB 3.750 2040 07		05/24/2022	HILLTOP SECURITIES		1,062,455	1,075,000	0
937777-FK-1	WASHINGTON CO GENERAL OB 3.750 2041 07		05/24/2022	HILLTOP SECURITIES		1,092,129	1,110,000	0
937777-FL-9	WASHINGTON CO GENERAL OB 3.875 2042 07		05/24/2022	HILLTOP SECURITIES		1,155,963	1,160,000	0
938429-W8-6	WASHINGTON CO SD#48J BEA --- 2037 06		06/29/2022	PIPER JAFFRAY		4,196,400	8,000,000	0
938429-W9-4	WASHINGTON CO SD#48J BEA --- 2038 06		06/29/2022	PIPER JAFFRAY		2,956,615	5,950,000	0
943363-QV-6	WAUSAU SCHOOL DIST GO S2 4.125 2042 03		06/14/2022	J P MORGAN CHASE SECURITIES INC		7,642,089	7,740,000	0
949493-C3-2	WELLESLEY GENERAL OBLIGA 2.125 2034 12		02/03/2022	RBC CAPITAL MARKETS		3,054,589	3,070,000	0
949493-C4-0	WELLESLEY GENERAL OBLIGA 2.125 2035 12		02/03/2022	RBC CAPITAL MARKETS		3,035,493	3,070,000	0
95640H-KE-7	WEST VALLEY-MISSION CCD 3.625 2040 08		06/10/2022	MORGAN STANLEY		7,145,454	7,245,000	0
95640H-KF-4	WEST VALLEY-MISSION CCD 3.750 2041 08		06/10/2022	MORGAN STANLEY		7,653,293	7,695,000	0
969872-A6-7	WILLIAMSON CO GENERAL OB 4.375 2041 05		10/26/2022	RAYMOND JAMES & ASSOC		4,593,129	4,660,000	0
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						337,833,714	345,985,000	317,885
Bonds - U.S. Special Revenues								
10146H-MW-3	BOULDER CO WATER & SEWER 4.000 2040 12		05/18/2022	PIPER JAFFRAY		2,846,295	2,850,000	0
10146H-MX-1	BOULDER CO WATER & SEWER 4.000 2041 12		05/18/2022	PIPER JAFFRAY		2,944,105	2,960,000	0
10146H-MY-9	BOULDER CO WATER & SEWER 4.000 2042 12		05/18/2022	PIPER JAFFRAY		3,045,966	3,080,000	0
13034A-V5-6	CALIFORNIA INFRAS EDB BR .850 2050 01		09/28/2022	VARIOUS		64,829,000	65,000,000	84,185
198504-K2-7	COLUMBIA WATERWORKS & SE 4.250 2041 02		11/16/2022	PNC CAPITAL MARKETS		625,000	625,000	0
198504-K3-5	COLUMBIA WATERWORKS & SE 4.250 2042 02		11/16/2022	PNC CAPITAL MARKETS		646,594	650,000	0
198504-K4-3	COLUMBIA WATERWORKS & SE 4.250 2043 02		11/16/2022	PNC CAPITAL MARKETS		667,757	675,000	0
25477G-VC-6	DISTRICT OF COLUMBIA INC 3.863 2031 07		07/13/2022	BAS-MERRILL LYNCH		10,000,000	10,000,000	0
402207-AD-6	GULF COAST INDL DEV AUTH 3.500 2041 11		12/12/2022	J P MORGAN CHASE SECURITIES INC		100,000,000	100,000,000	61,370
46247S-CF-9	IOWA FINANCE AUTH ST GRE 5.000 2033 08		04/13/2022	BAS-MERRILL LYNCH		1,562,106	1,300,000	0
46247S-CG-7	IOWA FINANCE AUTH ST GRE 5.000 2034 08		04/13/2022	BAS-MERRILL LYNCH		1,796,505	1,500,000	0
46247S-CH-5	IOWA FINANCE AUTH ST GRE 5.000 2035 08		04/13/2022	BAS-MERRILL LYNCH		3,158,164	2,650,000	0

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
594695-2W-7	MICHIGAN TRUNK LINE S202 4.000 2039 11		09/16/2022	HILLTOP SECURITIES		3,980,750	4,095,000	56,875
631663-RJ-2	NASSAU CO SALES TAX FIN 1.278 2028 11		05/03/2022	GOLDMAN SACHS & CO		7,018,605	8,250,000	49,789
64465Q-LJ-3	NEW HAMPSHIRE MUNI BOND 4.000 2042 08		06/08/2022	RAYMOND JAMES & ASSOC		7,932,268	7,620,000	0
678908-4A-9	OKLAHOMA DEV OKLAHOMA GA 4.851 2045 02		07/08/2022	RBC CAPITAL MARKETS		8,250,000	8,250,000	0
771902-HK-2	ROCHESTER HLTH CARE FAC 3.250 2040 11		03/25/2022	BAS-MERRILL LYNCH		31,366,727	31,805,000	0
79560T-FQ-0	SALT LAKE CITY SALES & E 5.000 2041 10		10/26/2022	PIPER JAFFRAY		2,804,859	2,665,000	0
837545-PE-6	SOUTH DAKOTA CONSERVANCY 4.790 2029 08		10/13/2022	CITIGROUP GLOBAL MARKETS		5,620,000	5,620,000	0
837545-PX-4	SOUTH DAKOTA CONSERVANCY 5.350 2046 08		10/13/2022	CITIGROUP GLOBAL MARKETS		2,605,000	2,605,000	0
837545-PY-2	SOUTH DAKOTA CONSERVANCY 5.360 2047 08		10/13/2022	CITIGROUP GLOBAL MARKETS		2,745,000	2,745,000	0
876448-EL-1	TARRANT REGIONAL WATER D 2.250 2038 09		11/15/2022	RAYMOND JAMES & ASSOC		9,586,640	14,130,000	67,118
882854-3J-9	TEXAS WATER DEV BOARD RE 4.000 2037 08		09/15/2022	J P MORGAN CHASE SECURITIES INC		2,749,890	2,750,000	14,667
882854-8B-1	TEXAS WATER DEV BRD GREE 3.750 2042 08		06/09/2022	PIPER JAFFRAY		16,439,299	16,625,000	0
89657P-NH-2	TRINITY RIVER AUTH TARRA 5.000 2038 02		10/07/2022	UMB BANK		1,617,450	1,500,000	0
89657P-NL-3	TRINITY RIVER AUTH TARRA 4.375 2041 02		10/07/2022	UMB BANK		1,689,610	1,695,000	0
89657P-NM-1	TRINITY RIVER AUTH TARRA 4.375 2042 02		10/07/2022	UMB BANK		2,192,079	2,205,000	0
92818F-CZ-6	VIRGINIA PSA MONTGOMERY 3.500 2041 02		04/12/2022	MORGAN STANLEY		6,591,378	6,655,000	0
92818F-DA-0	VIRGINIA PSA MONTGOMERY 3.500 2042 02		04/12/2022	MORGAN STANLEY		6,783,274	6,890,000	0
31323F-AD-3	FHLMC GOLD PAS #T69904 3.000 2045 05		09/16/2022	MUFG SECURITIES AMERICAS INC		20,803,670	22,896,559	36,253
3132DN-FZ-1	FHLMC PASS THR #SD1084 3.500 2051 05		09/01/2022	J P MORGAN CHASE SECURITIES INC		17,898,277	18,683,571	23,614
3132DV-L8-6	FHLMC PASS THR #SD7551 3.000 2052 01		07/07/2022	MORGAN STANLEY		17,175,487	18,220,308	19,739
3132DW-E6-6	FHLMC PASS THR #SD8257 4.500 2052 10		09/27/2022	GOLDMAN SACHS & CO		9,305,229	9,814,349	34,350
3137H9-FU-8	FHR 5271 A CMO 5.500 2047 10		10/20/2022	MORGAN STANLEY		9,169,557	9,271,691	42,495
3137H9-EV-7	FHR 5274 DA CMO 5.500 2045 06		10/20/2022	GOLDMAN SACHS & CO		4,808,686	4,868,785	22,315
3140MF-4H-3	FNMA PASS THRU #BV2623 4.500 2052 07		09/27/2022	BAS-MERRILL LYNCH		9,230,114	9,734,322	32,853
3140XD-UF-1	FNMA PASS THRU #FM9581 3.000 2051 11		07/07/2022	MORGAN STANLEY		8,605,535	9,145,703	9,908
3140XH-PQ-4	FNMA PASS THRU #FS2230 3.500 2049 04		09/13/2022	OPPENHEIMER AND CO		9,645,396	10,203,395	13,888
3140XJ-AR-4	FNMA PASS THRU #FS2715 3.500 2052 04		09/22/2022	GOLDMAN SACHS & CO		13,246,631	14,294,122	34,743
3140XJ-JL-8	FNMA PASS THRU #FS2966 5.000 2052 10		09/29/2022	J P MORGAN CHASE SECURITIES INC		14,192,291	14,455,425	58,223
3140XJ-Q3-0	FNMA PASS THRU #FS3173 3.000 2051 06		11/23/2022	OPPENHEIMER AND CO		15,413,466	17,304,830	38,936
31418E-HP-8	FNMA PASS THRU #MA 4737 5.000 2052 08		12/20/2022	TD SECURITIES		14,457,578	14,525,667	42,367
35563P-E2-1	SCRT 2022-2 MT CMO 3.000 2062 04		09/08/2022	J P MORGAN CHASE SECURITIES INC		10,624,204	11,747,668	42,018
0909999999. Subtotal - Bonds - U.S. Special Revenues						486,670,441	502,561,392	785,704
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00287Y-BF-5	ABBVIE INC 4.250 2028 11		10/11/2022	VARIOUS		9,174,802	9,748,000	171,470
01400E-AE-3	ALCON FINANCE CORP (144A 5.375 2032 12		11/30/2022	CITIGROUP GLOBAL MARKETS		9,977,100	10,000,000	0
025816-CW-7	AMERICAN EXPRESS 4.050 2029 05		07/06/2022	VARIOUS		5,976,240	6,000,000	21,938
025816-DB-2	AMERICAN EXPRESS CO 5.850 2027 11		10/31/2022	CITIGROUP GLOBAL MARKETS		4,996,400	5,000,000	0
03028P-L#-1	AMERICAN TRANSMISSION CO 5.380 2033 01		10/26/2022	U S BANCORP		4,000,000	4,000,000	0
031162-DE-7	AMGEN INC 3.350 2032 02		03/03/2022	VARIOUS		8,074,580	8,000,000	6,979
031162-DJ-6	AMGEN INC 4.200 2033 03		08/16/2022	CITIGROUP GLOBAL MARKETS		10,000,700	10,000,000	0
032177-AJ-6	AMSTED INDUSTRIES (144A) 4.625 2030 05		11/29/2022	VARIOUS		1,265,000	1,500,000	1,799
032654-AZ-8	ANALOG DEVICES INC (144A 3.450 2027 06		10/07/2022	EXCHANGED		918,400	1,000,000	10,733
039482-AB-0	ARCHER-DANIELS-MIDLAND 3.250 2030 03		07/26/2022	BARCLAYS CAPITAL INC		6,151,615	6,368,000	69,562
03969Y-AC-2	ARDAGH METAL PACKAGING (6.000 2027 06	C	06/01/2022	CITIGROUP GLOBAL MARKETS		500,000	500,000	0
05368V-AA-4	AVIENT CORP (144A) 7.125 2030 08		07/27/2022	J P MORGAN CHASE SECURITIES INC		500,000	500,000	0
73179P-AM-8	AVIENT CORP (144A) 5.750 2025 05		09/29/2022	VARIOUS		3,159,270	3,214,000	58,762
05453G-AC-9	AXALTA COATING SYSTEMS 3.375 2029 02		12/13/2022	TRUIST SECURITIES		861,250	1,000,000	11,250
05454N-AA-7	AXALTA COATING/DUTCH HLD 4.750 2027 06		12/13/2022	VARIOUS		2,627,500	2,750,000	25,861
058498-AY-2	BALL CORP 6.875 2028 03		11/09/2022	BAS-MERRILL LYNCH		500,000	500,000	0
06051G-LC-1	BANK OF AMERICA CORP 6.204 2028 11		11/07/2022	BAS-MERRILL LYNCH		3,000,000	3,000,000	0
06405L-AC-5	BANK OF NEW YORK MELLON 5.224 2025 11		11/15/2022	J P MORGAN CHASE SECURITIES INC		4,000,000	4,000,000	0
075887-BW-8	BECTON DICKINSON 3.700 2027 06		09/26/2022	DEUTSCHE BANC		6,682,107	7,119,000	81,948
09247X-AS-0	BLACKROCK INC 2.100 2032 02		02/23/2022	MORGAN STANLEY		2,770,200	3,000,000	0
09951L-AA-1	BOOZ ALLEN HAMILTON INC 3.875 2028 09		10/19/2022	VARIOUS		1,856,250	2,000,000	21,528
101137-BA-4	BOSTON SCIENTIFIC 2.650 2030 06		09/20/2022	HSBC		2,324,936	2,710,000	22,143

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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
103304-BU-4	BOYD GAMING CORP 4.750 2027 12		09/26/2022	MORGAN STANLEY		1,787,500	2,000,000	30,875
110122-CP-1	BRISTOL-MYERS SQUIBB 3.400 2029 07		09/13/2022	KEYBANC CAPITAL MARK		14,159,100	15,000,000	69,417
110122-DU-9	BRISTOL-MYERS SQUIBB 2.950 2032 03		02/16/2022	WELLS FARGO SECURITIES		3,982,400	4,000,000	0
05605H-AB-6	BWX TECHNOLOGIES (144A) 4.125 2028 06		09/20/2022	GOLDMAN SACHS & CO		449,375	500,000	4,698
05605H-AC-4	BWX TECHNOLOGIES (144A) 4.125 2029 04		09/13/2022	VARIOUS		2,677,290	2,761,000	35,648
28470R-AH-5	CAESARS ENTERTAIN INC (1 6.250 2025 07		07/20/2022	CITIGROUP GLOBAL MARKETS		2,973,750	3,000,000	10,938
141781-BW-3	CARGILL INC (144A) 4.000 2032 06		04/19/2022	BAS-MERRILL LYNCH		4,966,950	5,000,000	0
141781-BZ-6	CARGILL INC (144A) 5.125 2032 10		10/05/2022	CITIGROUP GLOBAL MARKETS		6,991,320	7,000,000	0
14448C-AQ-7	CARRIER GLOBAL CORP 2.722 2030 02		10/17/2022	CITIGROUP GLOBAL MARKETS		4,567,292	5,562,000	26,915
14879E-AH-1	CATALENT PHARMA SOLUTION 3.125 2029 02		11/02/2022	VARIOUS		2,955,000	3,500,000	42,014
1248EP-CQ-4	CCO HOLDINGS LLC/CAP COR 4.750 2032 02		01/13/2022	DEUTSCHE BANC		750,000	750,000	0
1248EP-CS-0	CCO HOLDINGS LLC/CAP COR 6.375 2029 09		08/17/2022	GOLDMAN SACHS & CO		992,500	1,000,000	1,771
15477C-AA-3	CENTRAL PARENT (144A) 7.250 2029 06		06/10/2022	VARIOUS		1,985,000	2,000,000	0
159864-AJ-6	CHARLES RIVER LABORATORI 4.000 2031 03		06/02/2022	WELLS FARGO SECURITIES		920,000	1,000,000	9,000
171340-AN-2	CHURCH & DWIGHT CO 3.150 2027 08		09/20/2022	VARIOUS		4,492,302	4,790,000	21,375
17252M-AN-0	CINTAS CORPORATE NO 2 3.700 2027 04		08/31/2022	U S BANCORP		6,929,160	7,000,000	108,636
172967-NU-1	CITIGROUP INC 4.910 2033 05		06/30/2022	VARIOUS		4,958,990	5,000,000	16,776
184496-AP-2	CLEAN HARBORS (144A) 5.125 2029 07		10/12/2022	VARIOUS		3,070,135	3,133,000	30,935
201723-AP-8	COMMERCIAL METALS CO 3.875 2031 02		01/21/2022	BAS-MERRILL LYNCH		970,000	1,000,000	17,222
201723-AQ-6	COMMERCIAL METALS CO 4.125 2030 01		01/13/2022	BAS-MERRILL LYNCH		1,102,500	1,100,000	0
201723-AR-4	COMMERCIAL METALS CO 4.375 2032 03		01/13/2022	VARIOUS		2,003,750	2,000,000	0
228180-AA-3	CROWN AMERICAS (144A) 5.250 2030 04		03/14/2022	BNP PARIBAS		4,500,000	4,500,000	0
126408-HU-0	CSX CORP 4.100 2032 11		07/21/2022	BAS-MERRILL LYNCH		9,993,800	10,000,000	0
237266-AH-4	DARLING INGREDIENTS INC 5.250 2027 04		06/14/2022	BAS-MERRILL LYNCH		968,750	1,000,000	8,896
237266-AJ-0	DARLING INGREDIENTS INC 6.000 2030 06		10/11/2022	VARIOUS		2,123,875	2,200,000	41,800
26442C-BG-8	DUKE ENERGY CAROLINAS 2.850 2032 03		03/02/2022	SMBC NIKKO SEC		2,977,200	3,000,000	0
278062-AD-6	EATON CORP 4.000 2032 11		07/07/2022	BAS-MERRILL LYNCH		1,426,332	1,458,000	11,178
29365B-AB-9	ENTEGRIS ESCROW CORP (14 5.950 2030 06		06/16/2022	MORGAN STANLEY		908,320	1,000,000	0
303250-AF-1	FAIR ISAAC (144A) 4.000 2028 06		01/21/2022	GOLDMAN SACHS & CO		1,000,000	1,000,000	4,444
365417-AA-2	GARDEN SPINCO CORP (144A 8.625 2030 07		09/30/2022	VARIOUS		5,317,625	5,100,000	30,763
361448-BK-8	GATX CORP 4.900 2033 03		08/11/2022	TRUIST SECURITIES		2,964,930	3,000,000	2,042
36267V-AE-3	GE HEALTHCARE HLDG LLC (5.650 2027 11		11/09/2022	CITIGROUP GLOBAL MARKETS		19,919,800	20,000,000	0
36162J-AC-0	GEO GROUP INC 10.500 2028 06		08/19/2022	EXCHANGED		565,500	618,000	0
36162J-AD-8	GEO GROUP INC (144A) 9.500 2028 12		08/19/2022	EXCHANGED		2,800,000	3,500,000	0
377320-AA-4	GLATFELTER CO (144A) 4.750 2029 11		02/02/2022	VARIOUS		2,999,538	2,952,000	35,300
36264F-AM-3	GSK CONSUMER HEALTHCARE 3.625 2032 03		04/12/2022	HSBC		4,841,700	5,000,000	10,069
40139L-BG-7	GUARDIAN LIFE GLOBAL FUN 5.550 2027 10		11/22/2022	VARIOUS		11,062,139	10,864,000	34,121
404030-AJ-7	H&E EQUIPMENT SERVICES (3.875 2028 12		02/04/2022	VARIOUS		1,148,250	1,200,000	5,942
42704L-AA-2	HERC HOLDINGS INC (144A) 5.500 2027 07		12/06/2022	BAS-MERRILL LYNCH		1,887,500	2,000,000	43,694
427866-BD-9	HERSHEY COMPANY 2.450 2029 11		08/30/2022	J P MORGAN CHASE SECURITIES INC		4,473,696	4,970,000	35,853
432833-AL-5	HILTON DOMESTIC OPERATIN 4.000 2031 05		08/04/2022	GOLDMAN SACHS & CO		2,707,500	3,000,000	32,333
432833-AN-1	HILTON DOMESTIC OPERATIN 3.625 2032 02		12/19/2022	VARIOUS		2,461,875	3,000,000	36,250
436440-AP-6	HOLOGIC INC (144A) 3.250 2029 02		04/08/2022	WELLS FARGO SECURITIES		1,370,625	1,500,000	7,719
438516-CK-0	HONEYWELL INTERNATIONAL 5.000 2033 02		10/31/2022	GOLDMAN SACHS & CO		2,979,300	3,000,000	0
013817-AJ-0	HOWMET AEROSPACE INC 5.900 2027 02		05/12/2022	GOLDMAN SACHS & CO		1,025,000	1,000,000	17,208
022249-AU-0	HOWMET AEROSPACE INC 6.750 2028 01		12/14/2022	BMO CAPITAL MARKETS		1,040,000	1,000,000	28,313
443201-AB-4	HOWMET AEROSPACE INC 3.000 2029 01		12/12/2022	GOLDMAN SACHS & CO		862,500	1,000,000	12,417
449253-AB-9	IAA SPINCO IN (144A) 5.500 2027 06		09/13/2022	BAS-MERRILL LYNCH		952,500	1,000,000	13,750
459200-KT-7	IBM CORP 4.150 2027 07		07/20/2022	J P MORGAN CHASE SECURITIES INC		6,990,900	7,000,000	0
45688C-AB-3	INGEVITY CORP (144A) 3.875 2028 11		12/02/2022	VARIOUS		3,345,000	4,000,000	51,667
457030-AK-0	INGLES MARKETS INC (144A 4.000 2031 06		09/13/2022	VARIOUS		5,287,535	5,593,000	43,656
465685-AR-6	ITC HOLDINGS CORP (144A) 4.950 2027 09		09/08/2022	TD SECURITIES		2,996,970	3,000,000	0
466313-AM-5	JABIL INC 4.250 2027 05		04/20/2022	J P MORGAN CHASE SECURITIES INC		2,987,460	3,000,000	0
24422E-WE-5	JOHN DEERE CAPITAL CORP 3.350 2029 04		04/12/2022	BAS-MERRILL LYNCH		4,993,200	5,000,000	0
24422E-WL-9	JOHN DEERE CAPITAL CORP 4.350 2032 09		09/06/2022	CREDIT AGRICOLE CIB		1,994,520	2,000,000	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
46647P-DC-7	JP MORGAN CHASE 4.586 2033 04		04/19/2022	J P MORGAN CHASE SECURITIES INC		2,000,000	2,000,000	0
49338L-AF-0	KEYSIGHT TECHNOLOGIES 3.000 2029 10		03/02/2022	CREDIT SUISSE FIRST BOSTON		7,029,610	7,000,000	72,333
49446R-BA-6	KIMCO REALTY CORP 4.600 2033 02		08/10/2022	WELLS FARGO SECURITIES		4,971,500	5,000,000	0
500255-AU-8	KOHLS CORP 4.250 2025 07		12/15/2022	GOLDMAN SACHS & CO		1,885,000	2,000,000	35,889
513075-BZ-3	LAMAR MEDIA CORP 3.625 2031 01		01/12/2022	TRUIST SECURITIES		1,451,250	1,500,000	13,443
513272-AD-6	LAMB WESTON HOLDINGS (14 4.125 2030 01		02/11/2022	BNP PARIBAS		962,500	1,000,000	11,229
52532X-AF-2	LEIDOS INC 4.375 2030 05		06/15/2022	TD SECURITIES		1,850,120	2,000,000	7,778
52736R-BJ-0	LEVI STRAUSS (144A) 3.500 2031 03		10/12/2022	VARIOUS		2,108,200	2,500,000	22,215
539830-BV-0	LOCKHEED MARTIN CORP 5.100 2027 11		10/24/2022	DEUTSCHE BANC		4,981,950	5,000,000	1,417
539830-BW-8	LOCKHEED MARTIN CORP 5.250 2033 01		11/21/2022	VARIOUS		20,405,200	20,000,000	60,521
502431-AL-3	L3HARRIS TECH INC 3.850 2026 12		07/14/2022	BAS-MERRILL LYNCH		2,924,220	3,000,000	10,588
55305B-AV-3	M/I HOMES INC 3.950 2030 02		02/04/2022	VARIOUS		945,250	1,000,000	18,060
571903-BJ-1	MARRIOTT INTERNATIONAL 5.000 2027 10		09/06/2022	WELLS FARGO SECURITIES		6,938,960	7,000,000	0
577081-BD-3	MATTEL INC (144A) 5.875 2027 12		10/03/2022	SMBC NIKKO SEC		963,750	1,000,000	17,951
58013M-FS-8	MCDONALDS CORP 4.600 2032 09		09/06/2022	WELLS FARGO SECURITIES		4,977,800	5,000,000	0
62482B-AA-0	MEDLINE BORROWER LP (144 3.875 2029 04		03/25/2022	VARIOUS		2,861,875	3,000,000	37,135
592179-KC-8	MET LIFE GLOBAL FUNDING 3.257 2025 04		08/02/2022	RBC CAPITAL MARKETS CAD		1,951,180	2,000,000	22,844
615394-AM-5	MOOG INC (144A) 4.250 2027 12		10/27/2022	VARIOUS		2,346,875	2,500,000	27,271
61747Y-EE-1	MORGAN STANLEY 1.779 2027 08		08/02/2022	TD SECURITIES		897,750	1,000,000	0
61747Y-EV-3	MORGAN STANLEY 6.296 2028 10		10/17/2022	RBC CAPITAL MARKETS		2,001,940	2,000,000	350
55354G-AH-3	MSCI INC (144A) 4.000 2029 11		04/11/2022	MORGAN STANLEY		935,000	1,000,000	16,444
624758-AF-5	MUELLER WATER PRODUCTS (4.000 2029 06		12/30/2022	VARIOUS		5,480,938	5,750,000	25,472
64083Y-AA-9	NESCO HOLDINGS II INC (1 5.500 2029 04		11/09/2022	VARIOUS		3,736,250	4,000,000	69,972
641062-BC-7	NESTLE HOLDINGS INC (144 4.250 2029 10	C	09/06/2022	BAS-MERRILL LYNCH		9,991,300	10,000,000	0
651229-BC-9	NEWELL BRANDS INC 6.375 2027 09		09/09/2022	J P MORGAN CHASE SECURITIES INC		250,000	250,000	0
651229-BD-7	NEWELL BRANDS INC 6.625 2029 09		09/20/2022	VARIOUS		1,246,250	1,250,000	1,472
654106-AK-9	NIKE INC 2.850 2030 03		07/13/2022	CITIGROUP GLOBAL MARKETS		4,506,329	4,858,000	41,536
655844-CK-2	NORFOLK SOUTHERN CORP 2.300 2031 05		09/28/2022	CITIGROUP GLOBAL MARKETS		5,619,810	7,000,000	60,375
655844-CM-8	NORFOLK SOUTHERN CORP 3.000 2032 03		02/15/2022	U S BANCORP		5,999,940	6,000,000	0
66815L-2K-4	NORTHWESTERN MUTUAL GLOB 4.350 2027 09		09/12/2022	GOLDMAN SACHS & CO		10,028,100	10,000,000	0
668444-AC-6	NORTHWESTERN UNIVERSITY 4.643 2044 12		10/19/2022	J P MORGAN CHASE SECURITIES INC		9,170,100	10,000,000	180,561
670346-AV-7	NUCOR CORP 3.125 2032 04		03/03/2022	RBC CAPITAL MARKETS		5,004,650	5,000,000	0
670346-AY-1	NUCOR CORP 4.300 2027 05		05/18/2022	BAS-MERRILL LYNCH		2,995,200	3,000,000	0
67080L-AA-3	NUVEEN LLC (144A) 4.000 2028 11		07/11/2022	AMHERST PIERPONT SEC		4,894,750	5,000,000	40,000
81618T-AC-4	OFFICE PPTY INCOME TRUST 4.500 2025 02		11/29/2022	SUMRIDGE PARTNERS LLC		994,750	1,150,000	17,250
677347-CH-7	OHIO EDISON 5.500 2033 01		09/22/2022	RBC CAPITAL MARKETS		4,989,550	5,000,000	0
68235P-AM-0	ONE GAS INC 4.250 2032 09		08/04/2022	RBC CAPITAL MARKETS		4,959,850	5,000,000	0
682680-BG-7	ONEOK INC 6.100 2032 11		11/15/2022	BARCLAYS CAPITAL INC		1,998,380	2,000,000	0
68389X-CH-6	ORACLE CORP 6.150 2029 11		11/08/2022	BAS-MERRILL LYNCH		3,023,430	3,000,000	513
69007T-AB-0	OUTFRONT MEDIA CAP (144A 5.000 2027 08		08/30/2022	VARIOUS		3,195,350	3,340,000	31,450
69007T-AD-6	OUTFRONT MEDIA CAP (144A 6.250 2025 06		08/30/2022	DEUTSCHE BANC		1,082,288	1,085,000	14,316
69007T-AE-4	OUTFRONT MEDIA CAP (144A 4.250 2029 01		12/22/2022	VARIOUS		2,137,813	2,500,000	45,835
690872-AB-2	OWENS-BROCKWAY (144A) 5.375 2025 01		08/26/2022	VARIOUS		1,904,200	2,000,000	29,413
69371J-AB-0	PACCAR FINANCIAL LTD .985 2024 05		09/07/2022	TD SECURITIES		2,565,683	2,718,000	8,655
718547-AC-6	PHILLIPS 66 (144A) 3.605 2025 02		05/05/2022	EXCHANGED		984,970	1,000,000	8,011
718547-AG-7	PHILLIPS 66 (144A) 3.750 2028 03		05/05/2022	EXCHANGED		963,900	1,000,000	6,667
45569K-AA-1	PRA HEALTH SCIENCES INC 2.875 2026 07	C	08/26/2022	VARIOUS		3,732,375	4,000,000	16,779
74340X-BU-4	PROLOGIS LP 3.250 2026 06		10/06/2022	EXCHANGED		1,842,940	2,000,000	17,333
74340X-BV-2	PROLOGIS LP 3.375 2027 12		10/06/2022	EXCHANGED		3,598,720	4,000,000	41,625
74340X-CA-7	PROLOGIS LP 1.750 2031 02		10/06/2022	EXCHANGED		2,295,330	3,000,000	9,479
69370C-AB-6	PTC INC (144A) 3.625 2025 02		08/24/2022	GOLDMAN SACHS & CO		953,750	1,000,000	1,108
69370C-AC-4	PTC INC (144A) 4.000 2028 02		02/23/2022	CANTOR FITZGERALD		485,625	500,000	556
74456Q-CK-0	PUBLIC SERVICE ELECTRIC 4.900 2032 12		11/30/2022	MIZUHO INTERNATIONAL PLC		2,998,050	3,000,000	0
912920-AK-1	QWEST CORP 7.250 2025 09		10/12/2022	J P MORGAN CHASE SECURITIES INC		1,013,750	1,000,000	5,840
756109-BP-8	REALTY INCOME CORP 5.625 2032 10		10/03/2022	BARCLAYS CAPITAL INC		2,996,370	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
76119L-AB-7	RESIDEO FUNDING INC (144 4.000 2029 09		07/27/2022	MORGAN STANLEY		1,260,000	1,500,000	24,667
749571-AG-0	RHP HOTEL PPTY (144A) 4.500 2029 02		12/19/2022	VARIOUS		3,515,360	4,018,000	54,813
771196-BX-9	ROCHE HOLDINGS INC (144A 2.076 2031 12	C	11/22/2022	BAS-MERRILL LYNCH		4,111,050	5,000,000	46,710
775631-AD-6	ROLLER BEARING CO OF AME 4.375 2029 10		09/22/2022	VARIOUS		2,845,688	3,150,000	43,774
78355H-KT-5	RYDER SYSTEM INC 2.850 2027 03		02/23/2022	MIZUHO INTERNATIONAL PLC		1,996,000	2,000,000	158
78409V-AY-0	S&P GLOBAL INC (144A) 4.750 2028 08		03/02/2022	EXCHANGED		3,315,330	3,000,000	12,271
78409V-AZ-7	S&P GLOBAL INC (144A) 4.250 2029 05		08/03/2022	GOLDMAN SACHS & CO		3,044,010	3,000,000	33,292
78410G-AG-9	SBA COMMUNICATIONS CORP 3.125 2029 02		11/03/2022	VARIOUS		3,591,875	4,110,000	47,493
808625-AA-5	SCIENCE APPLICATIONS INT 4.875 2028 04		09/26/2022	VARIOUS		3,675,000	4,000,000	92,354
80874Y-BC-3	SCIENTIFIC GAMES INTERNA 7.000 2028 05		09/07/2022	VARIOUS		1,943,750	2,000,000	34,806
80874Y-BG-4	SCIENTIFIC GAMES INTERNA 8.625 2025 07		11/30/2022	VARIOUS		4,663,750	4,500,000	103,141
824348-BR-6	SHERWIN-WILLIAMS CO 4.250 2025 08		08/31/2022	BARCLAYS CAPITAL INC		1,164,686	1,163,000	3,021
83001A-AC-6	SIX FLAGS ENTERTAINMENT 5.500 2027 04		11/09/2022	WELLS FARGO SECURITIES		1,745,000	2,000,000	8,861
852060-AD-4	SPRINT CAPITAL CORP 6.875 2028 11		10/18/2022	DEUTSCHE BANC		2,057,500	2,000,000	59,201
85208N-AE-0	SPRINT SPECTRUM / SPEC I 5.152 2028 03		09/29/2022	BARCLAYS CAPITAL INC		12,418,560	12,544,000	23,337
855244-BC-2	STARBUCKS CORP 3.000 2032 02		02/09/2022	MORGAN STANLEY		6,986,770	7,000,000	0
857477-BT-9	STATE STREET CORP 2.623 2033 02		11/28/2022	VARIOUS		13,227,400	15,000,000	82,333
86024T-AA-5	STEVENS HOLDINGS CO INC 6.125 2026 10		10/14/2022	WELLS FARGO & CO		1,624,750	1,675,000	4,845
87264A-AT-2	T-MOBILE USA INC 5.375 2027 04		09/21/2022	MUFG SECURITIES AMERICAS INC		11,917,133	11,947,000	281,833
87264A-BV-6	T-MOBILE USA INC 3.375 2029 04		11/22/2022	TD SECURITIES		2,667,810	3,000,000	11,250
87264A-BW-4	T-MOBILE USA INC 3.500 2031 04		07/27/2022	WELLS FARGO SECURITIES		3,645,000	4,000,000	40,444
87264A-CV-5	T-MOBILE USA INC 5.200 2033 01		09/12/2022	CITIGROUP GLOBAL MARKETS		11,980,920	12,000,000	0
882117-5V-2	TEXAS A & M PERM UNIV FU 3.660 2047 07		10/14/2022	BAS-MERRILL LYNCH		6,537,120	8,000,000	87,027
882508-BP-8	TEXAS INSTRUMENTS INC 3.650 2032 08		08/10/2022	BAS-MERRILL LYNCH		4,985,450	5,000,000	0
883556-BZ-4	THERMO FISHER SCIENTIFIC 2.600 2029 10		08/31/2022	KEYBANC CAPITAL MARK		10,100,640	11,000,000	119,961
883556-CU-4	THERMO FISHER SCIENTIFIC 4.950 2032 11		11/15/2022	CITIGROUP GLOBAL MARKETS		2,519,750	2,500,000	0
887389-AL-8	TIMKEN CO 4.125 2032 04		03/22/2022	BAS-MERRILL LYNCH		2,951,190	3,000,000	0
889184-AC-1	TOLEDO HOSPITAL 5.325 2028 11		08/15/2022	WELLS FARGO SECURITIES		972,000	1,200,000	16,330
89236T-KD-6	TOYOTA MOTOR CREDIT 4.450 2029 06	C	06/27/2022	BAS-MERRILL LYNCH		2,499,700	2,500,000	0
907818-FH-6	UNION PACIFIC CORP 2.400 2030 02		09/01/2022	BAS-MERRILL LYNCH		6,150,900	7,000,000	14,467
911365-BQ-6	UNITED RENTALS NORTH AME 6.000 2029 12		11/17/2022	VARIOUS		4,995,000	5,000,000	0
91324P-DX-7	UNITEDHEALTH GROUP INC 2.000 2030 05		08/29/2022	GOLDMAN SACHS & CO		2,584,020	3,000,000	17,667
91324P-EJ-7	UNITEDHEALTH GROUP INC 4.200 2032 05		05/24/2022	VARIOUS		7,074,660	7,000,000	3,500
91324P-EQ-1	UNITEDHEALTH GROUP INC 5.300 2030 02		10/25/2022	BAS-MERRILL LYNCH		4,992,650	5,000,000	0
91324P-ER-9	UNITEDHEALTH GROUP INC 5.350 2033 02		11/22/2022	TRUIST SECURITIES		2,065,080	2,000,000	8,025
914906-AS-1	UNIVISION COMMUNICATIONS 5.125 2025 02		09/19/2022	VARIOUS		2,179,300	2,240,000	34,076
914906-AX-0	UNIVISION COMMUNICATIONS 7.375 2030 06		09/15/2022	VARIOUS		2,743,138	2,750,000	23,764
90290M-AC-5	US FOOD INC (144A) 6.250 2025 04		10/11/2022	VARIOUS		2,985,000	3,000,000	92,361
925650-AD-5	VICI PROPERTIES 5.125 2032 05		04/20/2022	J P MORGAN CHASE SECURITIES INC		2,993,370	3,000,000	0
92564R-AD-7	VICI PROPERTIES (144A) 3.750 2027 02		05/19/2022	CITIGROUP GLOBAL MARKETS		3,646,016	3,998,000	40,813
92564R-AF-2	VICI PROPERTIES (144A) 5.625 2024 05		04/29/2022	EXCHANGED		253,125	250,000	6,953
92564R-AH-8	VICI PROPERTIES (144A) 4.500 2026 09		04/29/2022	EXCHANGED		1,218,750	1,250,000	9,063
92564R-AJ-4	VICI PROPERTIES (144A) 5.750 2027 02		04/29/2022	EXCHANGED		3,090,000	3,000,000	42,167
92564R-AK-1	VICI PROPERTIES (144A) 4.500 2028 01		06/08/2022	VARIOUS		4,983,240	5,250,000	83,625
928668-BS-0	VOLKSWAGEN GROUP AMERICA 4.350 2027 06	C	06/01/2022	BAS-MERRILL LYNCH		3,006,930	3,000,000	0
931142-EY-5	WALMART INC 4.150 2032 09		09/15/2022	UBS WARBURG LONDON		4,934,450	5,000,000	5,764
94106B-AE-1	WASTE CONNECTIONS 3.200 2032 06		03/02/2022	J P MORGAN CHASE SECURITIES INC		2,997,750	3,000,000	0
94106B-AF-8	WASTE CONNECTIONS 4.200 2033 01		08/16/2022	GOLDMAN SACHS & CO		7,960,880	8,000,000	0
94106B-AA-9	WASTE CONNECTIONS INC 2.600 2030 02		01/25/2022	MORGAN STANLEY		2,980,230	3,000,000	38,133
94106L-BS-7	WASTE MANAGEMENT INC 4.150 2032 04		04/28/2022	DEUTSCHE BANC		4,992,500	5,000,000	0
948565-AD-8	WEEKLEY HOMES LLC (144A) 4.875 2028 09		02/03/2022	BARCLAYS CAPITAL INC		742,500	750,000	14,422
95000U-2U-6	WELLS FARGO & CO 3.350 2033 03		04/18/2022	J P MORGAN CHASE SECURITIES INC		4,602,150	5,000,000	22,333
955278-D*-4	WEST PENN POWER COMPANY 5.290 2033 01		11/29/2022	MIZUHO INTERNATIONAL PLC		10,000,000	10,000,000	0
978097-AG-8	WOLVERINE WORLD (144A) 4.000 2029 08		01/19/2022	J P MORGAN CHASE SECURITIES INC		1,932,500	2,000,000	32,222
988498-AP-6	YUM! BRANDS INC 4.625 2032 01		01/07/2022	IMPERIAL CAPITAL		3,093,750	3,000,000	38,542

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988498-AR-2	YUM! BRANDS INC 5.375 2032 04		03/25/2022	VARIOUS		1,500,000	1,500,000	0
06368D-3U-6	BANK OF MONTREAL 4.309 2027 06		07/13/2022	TD SECURITIES		1,957,700	2,000,000	10,389
06368L-EY-8	BANK OF MONTREAL 4.709 2027 12		12/05/2022	BMO CAPITAL MARKETS		1,000,000	1,000,000	0
06415G-AZ-3	BANK OF NOVA SCOTIA 1.950 2025 01		01/05/2022	SCOTIA CAPITAL		1,999,140	2,000,000	0
06415G-DE-7	BANK OF NOVA SCOTIA 2.950 2027 03		03/02/2022	SCOTIA CAPITAL		2,496,650	2,500,000	0
06415G-H2-9	BANK OF NOVA SCOTIA 5.500 2026 05		11/07/2022	SCOTIA CAPITAL		1,999,940	2,000,000	0
13607H-C3-4	CANADIAN IMPERIAL BANK 2.250 2027 01		01/04/2022	CIBC WORLD MARKETS		1,995,680	2,000,000	0
13607H-V6-6	CANADIAN IMPERIAL BANK 4.950 2027 06		06/27/2022	CIBC WORLD MARKETS		998,470	1,000,000	0
13607H-5C-2	CANADIAN IMPERIAL BANK 5.050 2027 10		10/04/2022	CIBC WORLD MARKETS		2,496,175	2,500,000	0
124900-AC-5	CCL INDUSTRIES INC 3.864 2028 04		10/19/2022	TD SECURITIES		1,846,120	2,000,000	1,694
25675T-AP-2	DOLLARAMA INC 5.165 2030 04		10/06/2022	SCOTIA CAPITAL		992,460	1,000,000	0
29251Z-BW-6	ENBRIDGE INC 6.100 2032 11		11/07/2022	RBC CAPITAL MARKETS FOREIGN		999,700	1,000,000	0
31430W-PB-4	FED CAISSES DESJARDINS 4.407 2027 05		09/29/2022	VARIOUS		1,972,500	2,000,000	16,662
349553-AQ-0	FORTIS INC 4.431 2029 05		05/16/2022	CIBC WORLD MARKETS		1,000,000	1,000,000	0
36168Q-AM-6	GFL ENVIRONMENTAL INC (1 3.500 2028 09		11/04/2022	GOLDMAN SACHS & CO		846,250	1,000,000	6,514
68245X-AP-4	NEW RED FINANCE (144A) 3.500 2029 02	A	12/15/2022	VARIOUS		2,647,500	3,000,000	35,875
775109-BT-7	ROGERS COMMUNICATIONS 3.750 2029 04		04/27/2022	TD SECURITIES		3,048,160	3,200,000	16,110
780086-TY-0	ROYAL BANK OF CANADA 1.833 2028 07		06/08/2022	TD SECURITIES		847,600	1,000,000	6,528
780086-UT-9	ROYAL BANK OF CANADA 3.369 2025 09		03/23/2022	RBC CAPITAL MARKETS		3,000,000	3,000,000	0
78016E-ZD-2	ROYAL BANK OF CANADA 3.625 2027 05	A	04/07/2022	RBC CAPITAL MARKETS		1,998,860	2,000,000	0
891102-AE-5	TOROMONT INDUSTRIES LTD 3.842 2027 10		01/19/2022	TD SECURITIES		1,582,305	1,500,000	13,579
89114T-ZJ-4	TORONTO-DOMINION BANK 2.000 2031 09	A	07/12/2022	TD SECURITIES		2,465,520	3,000,000	20,667
89117F-Z4-4	TORONTO-DOMINION BANK 2.260 2027 01		01/04/2022	TD SECURITIES		2,000,000	2,000,000	0
89117F-3M-9	TORONTO-DOMINION BANK 2.667 2025 09		03/22/2022	TD SECURITIES		2,932,080	3,000,000	3,507
89117F-7G-8	TORONTO DOMINION BANK 4.210 2027 06		05/27/2022	TD SECURITIES		1,000,000	1,000,000	0
89117F-7H-6	TORONTO DOMINION BANK 5.376 2027 10		10/18/2022	TD SECURITIES		1,000,000	1,000,000	0
918423-AZ-7	VW CREDIT CANADA 2.450 2026 12	B	07/20/2022	CIBC WORLD MARKETS		905,500	1,000,000	2,819
918423-BC-7	VW CREDIT CANADA 5.860 2027 11	B	11/08/2022	RBC CAPITAL MARKETS CAD		499,850	500,000	0
92938W-AA-1	WSP GLOBAL INC 2.408 2028 04		08/10/2022	SCOTIA CAPITAL		480,596	535,000	4,059
13806C-AA-0	CANPACK SA/ CANPACK US (3.875 2029 11	D	01/10/2022	JEFFERIES & CO INC		1,207,813	1,250,000	12,109
12661P-AB-5	CSL FINANCE PLC (144A) 4.050 2029 04	D	04/20/2022	BAS-MERRILL LYNCH		4,989,450	5,000,000	0
25243Y-BH-1	DIAGEO CAPITAL PLC 5.500 2033 01	D	10/25/2022	BNP PARIBAS		5,043,650	5,000,000	2,292
23341C-AC-7	DNB BANK ASA (144A) 5.896 2026 10	D	10/04/2022	J P MORGAN CHASE SECURITIES INC		5,000,000	5,000,000	0
47837R-AE-0	JOHNSON CONTROLS/TYCO FI 4.900 2032 12	D	09/07/2022	HSBC		2,976,450	3,000,000	0
53944Y-AT-0	LLOYDS BANKING GROUP PLC 4.716 2026 08	D	08/11/2022	VARIOUS		6,997,940	7,000,000	1,048
53944Y-AU-7	LLOYDS BANKING GROUP PLC 4.976 2033 08	D	08/04/2022	CITIGROUP GLOBAL MARKETS		3,000,000	3,000,000	0
60920L-AS-3	MONDELEZ INTERNATIONAL H 4.250 2025 09	D	09/06/2022	MIZUHO INTERNATIONAL PLC		3,987,320	4,000,000	0
63861V-AH-0	NATIONWIDE BUILDING SOCI 4.850 2027 07	D	07/20/2022	MORGAN STANLEY		9,990,800	10,000,000	0
65558R-AC-3	NORDEA BANK ABP (144A) 4.750 2025 09	D	09/20/2022	GOLDMAN SACHS & CO		9,959,400	10,000,000	0
62954H-BE-7	NXP BV/NXP FDG/NXP USA 4.400 2027 06	D	05/12/2022	CITIGROUP GLOBAL MARKETS		2,995,380	3,000,000	0
709629-AS-8	PENTAIR FINANCE SARL 5.900 2032 07	D	07/07/2022	BAS-MERRILL LYNCH		2,008,320	2,000,000	983
71429M-AC-9	PERRIGO FINANCE UNLIMITE 4.400 2030 06	D	05/23/2022	CITIGROUP GLOBAL MARKETS		1,757,500	2,000,000	34,667
780153-BL-5	ROYAL CARIBBEAN CRUISES 11.625 2027 08	D	08/16/2022	BAS-MERRILL LYNCH		3,704,750	3,650,000	0
33852F-AE-6	FSMT 2021-4 A5 CMO (144A 2.500 2051 06		07/14/2022	WELLS FARGO SECURITIES		5,271,777	5,789,186	6,834
46653P-AC-1	JPMMT 2021-6 A3 (144A) 2.500 2051 10		10/05/2022	J P MORGAN CHASE SECURITIES INC		8,610,217	10,785,944	4,494
46654U-AD-7	JPMMT 2022-3 A4 (144A) 3.000 2052 08		03/23/2022	J P MORGAN CHASE SECURITIES INC		15,917,386	16,237,053	40,593
46655V-AE-2	JPMMT 2022-8 A4A (144A) 4.000 2053 01		07/27/2022	J P MORGAN CHASE SECURITIES INC		10,729,319	10,922,163	33,980
74938X-AD-1	ROKT 2022-3 A5 (144A) 3.000 2052 05		04/22/2022	BAS-MERRILL LYNCH		5,410,127	5,749,720	12,937
81748X-AD-6	SEMT 2021-5 A4 (144A) 2.500 2051 07		10/24/2022	CITIGROUP GLOBAL MARKETS		13,631,420	16,182,728	28,095
06540K-AJ-8	BANK 2022-BNK44 A5 5.746 2032 10		11/10/2022	MORGAN STANLEY		15,298,080	15,000,000	50,280
054975-AD-9	BBCMS 2022-C18 A4 5.439 2055 12		11/18/2022	BARCLAYS CAPITAL INC		20,198,640	20,000,000	39,282
08161Q-AC-4	BMARK 2022-B37 A4 5.574 2055 11		10/25/2022	GOLDMAN SACHS & CO		9,879,253	10,000,000	49,553
05602Q-AX-1	BMO 2022-C3 A4 5.049 2054 09		09/20/2022	BMO CAPITAL MARKETS		11,109,997	11,000,000	9,257
17327F-AC-0	CGCMT 2018-B2 A3 3.744 2051 03		09/09/2022	VARIOUS		13,768,219	14,300,000	17,846
95001A-BC-9	WFCM 2017-C41 A3 3.210 2050 11		09/16/2022	VARIOUS		5,335,653	5,735,000	8,914
46655H-AB-9	JCP DIRECT LENDING CLO C 6.540 2035 05		12/05/2022	VARIOUS		43,581,716	43,581,716	0
46655H-AD-5	JCP DIRECT LENDING CLO C 6.840 2035 05		12/05/2022	VARIOUS		5,259,862	5,259,862	0
46655H-AF-0	JCP DIRECT LENDING CLO C 7.290 2035 05		12/05/2022	VARIOUS		5,635,567	5,635,567	0

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46655H-AH-6	JCP DIRECT LENDING CLO C 9.040 2035 05		12/05/2022	VARIOUS		7,514,089	7,514,089	0
46655H-AK-9	JCP DIRECT LENDING CLO S 12.000 2035 05		12/05/2022	VARIOUS		13,008,766	13,008,766	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,035,353,818	1,070,492,794	4,738,675
2509999997. Total - Bonds - Part 3						2,505,661,568	2,597,260,645	10,006,132
2509999998. Total - Bonds - Part 5						64,363,128	64,470,459	98,803
2509999999. Total - Bonds						2,570,024,696	2,661,731,105	10,104,936
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								
99P000-19-5	SPINE WAVE INC NON-RD PVT		12/05/2022	DIRECT WITH COMPANY	3,240,000.000	0	0.00	0
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						0	XXX	0
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0
4509999999. Total - Preferred Stocks						0	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
015271-10-9	ALEXANDRIA REAL ESTATE EQUITY		09/08/2022	VARIOUS	22,464.000	3,637,248		0
03064D-10-8	AMERICOLD REALTY TRUST		12/27/2022	VARIOUS	55,462.000	1,552,909		0
03750L-10-9	APARTMENT INCOME REIT CORP		11/22/2022	VARIOUS	21,522.000	867,186		0
053484-10-1	AVALONBAY COMMUNITIES INC		07/19/2022	VARIOUS	981.000	198,649		0
11135E-20-3	BROADSTONE NET LEASE INC		12/20/2022	VARIOUS	113,340.000	1,831,550		0
133131-10-2	CAMDEN PROPERTY TRUST		09/08/2022	VARIOUS	8,450.000	1,157,566		0
229663-10-9	CUBESMART		11/29/2022	VARIOUS	17,492.000	779,681		0
252784-30-1	DIAMONDROCK HOSPITALITY CO		12/27/2022	VARIOUS	148,182.000	1,366,297		0
253868-10-3	DIGITAL REALTY TRUST INC		10/07/2022	VARIOUS	45,217.000	5,526,406		0
29444U-70-0	EQUINIX INC		07/19/2022	VARIOUS	13,212.000	9,347,823		0
297178-10-5	ESSEX PROPERTY TRUST INC		07/19/2022	JP MORGAN SECURITIES NORTH AMERICA ALGO	249.000	66,410		0
30225T-10-2	EXTRA SPACE STORAGE INC		02/24/2022	KEYBANC CAPITAL MARKETS INC NORTH AMERIC	1,481.000	273,852		0
35086T-10-9	FOUR CORNERS PROPERTY TRUST INC		09/15/2022	VARIOUS	9,900.000	262,545		0
444097-10-9	HUDSON PACIFIC PROPERTIES INC		09/15/2022	VARIOUS	81,169.000	1,636,599		0
45378A-10-6	INDEPENDENCE REALTY TRUST INC		11/29/2022	VARIOUS	69,881.000	1,747,083		0
46187W-10-7	INVITATION HOMES INC		12/08/2022	VARIOUS	47,011.000	1,680,136		0
46284V-10-1	IRON MOUNTAIN INC		11/29/2022	VARIOUS	44,997.000	2,114,714		0
49803T-30-0	KITE REALTY GROUP TRUST		12/20/2022	VARIOUS	115,445.000	2,412,352		0
53223X-10-7	LIFE STORAGE INC		12/08/2022	VARIOUS	24,173.000	2,890,014		0
554489-10-4	VERIS RESIDENTIAL INC		12/27/2022	VARIOUS	52,668.000	798,798		0
64119V-30-3	NETSTREIT CORP		12/27/2022	VARIOUS	91,288.000	1,781,424		0
65341D-10-2	NEXPOINT RESIDENTIAL TRUST INC		12/27/2022	VARIOUS	2,690.000	211,656		0
69007J-10-6	OUTFRONT MEDIA INC		11/29/2022	VARIOUS	12,138.000	249,505		0
700517-10-5	PARK HOTELS & RESORTS INC		05/19/2022	VARIOUS	19,600.000	341,885		0
70509V-10-0	PEBBLEBROOK HOTEL TRUST		09/27/2022	VARIOUS	46,612.000	817,095		0
720190-20-6	PIEDMONT OFFICE REALTY TRUST CLASS A		11/29/2022	VARIOUS	37,617.000	611,258		0
74340W-10-3	PROLOGIS INC		12/14/2022	VARIOUS	35,382.000	4,359,258		0
758849-10-3	REGENCY CENTERS CORP		12/20/2022	VARIOUS	31,956.000	2,100,340		0
76131N-10-1	RETAIL OPPORTUNITY INVESTMENTS CORP		11/29/2022	VARIOUS	29,883.000	528,829		0
76169C-10-0	REXFORD INDUSTRIAL REALTY INC		12/27/2022	VARIOUS	29,635.000	1,898,392		0
828806-10-9	SIMON PROPERTY GROUP INC		12/20/2022	VARIOUS	3,410.000	438,474		0
84860W-30-0	SPIRIT REALTY CAPITAL INC		12/20/2022	VARIOUS	45,810.000	1,980,389		0
85254J-10-2	STAG INDUSTRIAL INC		12/20/2022	VARIOUS	68,861.000	2,533,854		0
866674-10-4	SUN COMMUNITIES INC		04/19/2022	VARIOUS	3,320.000	617,966		0
867892-10-1	SUNSTONE HOTEL INVESTORS INC		04/08/2022	VARIOUS	11,300.000	129,351		0
91704F-10-4	URBAN EDGE PROPERTIES		11/29/2022	VARIOUS	90,894.000	1,283,434		0
92276F-10-0	VENTAS INC		11/15/2022	VARIOUS	62,852.000	2,798,789		0
925652-10-9	VICI PROPERTIES INC		05/26/2022	VARIOUS	43,357.000	1,305,353		0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						64,135,070	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates Other								
90342#-10-4	TRAVELERS SPECIALTY INSURANCE COMPANY		06/28/2022	CAPITAL CONTRIBUTION	0.000	15,000,000		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
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						15,000,000	XXX	0
5989999997. Total - Common Stocks - Part 3						79,135,070	XXX	0
5989999998. Total - Common Stocks - Part 5						18,308,945	XXX	0
5989999999. Total - Common Stocks						97,444,015	XXX	0
5999999999. Total - Preferred and Common Stocks						97,444,015	XXX	0
6009999999 - Totals						2,667,468,711	XXX	10,104,936

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
Bonds - U.S. Governments																				
576863-BB-9	MATSON NAVIGATION CO 5.337		09/04/2022	REDEEMED		83,000	83,000	83,000	82,983	0	17	0	17	0	83,000	0	0	0	3,309	09/04/2028
576863-BC-7	MATSON NAVIGATION CO 5.273		07/29/2022	REDEEMED		76,000	76,000	76,000	75,994	0	6	0	6	0	76,000	0	0	0	3,006	07/29/2029
912828-X3-9	U S TREASURY INFL IX N .125		04/15/2022	MATURED		23,219,800	20,000,000	20,224,946	22,745,515	(2,599,500)	(5,315)	0	(2,604,815)	0	20,140,700	0	3,079,100	3,079,100	14,508	04/15/2022
91282C-CR-0	U S TREASURY NOTES 1.000		12/14/2022	NOMURA SECURITIES INTL		21,662,009	25,000,000	24,795,998	24,805,316	0	27,375	0	27,375	0	24,832,691	0	(3,170,681)	(3,170,681)	343,071	07/31/2028
91282C-CV-1	U S TREASURY NOTES 1.125		12/14/2022	VARIOUS		86,309,331	99,000,000	99,179,927	99,173,851	0	(18,365)	0	(18,365)	0	99,155,486	0	(12,846,156)	(12,846,156)	1,210,432	08/31/2028
912828-L5-7	U S TREASURY NOTES 1.750		09/30/2022	MATURED		50,000,000	50,000,000	48,702,407	49,822,021	0	177,979	0	177,979	0	50,000,000	0	0	0	875,000	09/30/2022
912828-V7-2	U S TREASURY NOTES 1.875		01/31/2022	MATURED		20,000,000	20,000,000	20,109,442	20,004,188	0	(4,188)	0	(4,188)	0	20,000,000	0	0	0	187,500	01/31/2022
912828-W5-5	U S TREASURY NOTES 1.875		02/28/2022	MATURED		30,000,000	30,000,000	30,745,413	30,084,968	0	(84,968)	0	(84,968)	0	30,000,000	0	0	0	281,250	02/28/2022
912828-7C-8	U S TREASURY NOTES 1.750		07/15/2022	MATURED		20,000,000	20,000,000	20,033,661	20,007,236	0	(7,236)	0	(7,236)	0	20,000,000	0	0	0	350,000	07/15/2022
925387-AC-6	VESSEL MANAGEMENT SERV 5.850		11/01/2022	REDEEMED		158,000	158,000	158,000	157,976	0	24	0	24	0	158,000	0	0	0	6,932	05/01/2027
36179S-LQ-8	GNMA II PASS #MA3935 2.500		12/20/2022	VARIOUS		230,583	230,583	226,368	224,691	0	5,892	0	5,892	0	230,583	0	0	0	2,359	09/20/2046
36179S-NT-0	GNMA II PASS #MA4002 2.500		12/20/2022	VARIOUS		2,714,353	2,714,353	2,672,131	2,668,843	0	45,510	0	45,510	0	2,714,353	0	0	0	29,390	10/20/2046
36179S-SN-8	GNMA II PASS #MA4125 2.500		12/20/2022	VARIOUS		2,912,615	2,912,615	2,857,078	2,850,358	0	62,257	0	62,257	0	2,912,615	0	0	0	31,892	12/20/2046
36179T-G3-3	GNMA II PASS #MA4718 3.000		12/20/2022	VARIOUS		622,656	622,656	632,726	632,505	0	(9,849)	0	(9,849)	0	622,656	0	0	0	7,893	09/20/2047
36202F-2L-9	GNMA II PASS #00005279 3.500		12/20/2022	VARIOUS		506,663	506,663	527,642	523,453	0	(16,789)	0	(16,789)	0	506,663	0	0	0	7,944	01/20/2042
36202C-HM-8	GNMA II PASS #2036 8.000		12/20/2022	VARIOUS		755	755	768	759	0	(4)	0	(4)	0	755	0	0	0	31	07/20/2025
36202C-K7-7	GNMA II PASS #2118 7.500		12/20/2022	VARIOUS		11,630	11,630	11,827	11,683	0	(52)	0	(52)	0	11,630	0	0	0	409	11/20/2025
36202C-PS-6	GNMA II PASS #2233 7.500		12/20/2022	VARIOUS		7,638	7,638	7,519	7,563	0	75	0	75	0	7,638	0	0	0	282	06/20/2026
36202C-QY-2	GNMA II PASS #2271 8.500		12/20/2022	VARIOUS		5,747	5,747	5,886	5,841	0	(93)	0	(93)	0	5,747	0	0	0	201	08/20/2026
36202C-RF-2	GNMA II PASS #2286 8.500		12/20/2022	VARIOUS		4,640	4,640	4,719	4,695	0	(55)	0	(55)	0	4,640	0	0	0	241	09/20/2026
36202D-HK-0	GNMA II PASS #2934 7.500		12/20/2022	VARIOUS		7,764	7,764	7,630	7,583	0	181	0	181	0	7,764	0	0	0	358	06/20/2030
36202D-SP-7	GNMA II PASS #3226 5.500		12/20/2022	VARIOUS		7,488	7,488	7,174	7,182	0	306	0	306	0	7,488	0	0	0	225	04/20/2032
36202D-TD-3	GNMA II PASS #3248 5.500		12/20/2022	VARIOUS		19,554	19,554	18,653	18,821	0	733	0	733	0	19,554	0	0	0	519	06/20/2032
36202D-UU-3	GNMA II PASS #3295 5.500		12/20/2022	VARIOUS		5,589	5,589	5,578	5,578	0	11	0	11	0	5,589	0	0	0	150	10/20/2032
36202D-U7-4	GNMA II PASS #3306 5.500		12/20/2022	VARIOUS		63,427	63,427	63,308	63,307	0	120	0	120	0	63,427	0	0	0	1,700	11/20/2032
36202D-VM-0	GNMA II PASS #3320 5.500		12/20/2022	VARIOUS		83,915	83,915	84,453	84,472	0	(557)	0	(557)	0	83,915	0	0	0	2,278	12/20/2032
36202D-YY-1	GNMA II PASS #3427 4.500		12/20/2022	VARIOUS		301,233	301,233	281,592	288,917	0	12,316	0	12,316	0	301,233	0	0	0	7,297	08/20/2033
36202D-2B-6	GNMA II PASS #3470 4.500		12/20/2022	VARIOUS		29,495	29,495	27,311	28,014	0	1,481	0	1,481	0	29,495	0	0	0	589	11/20/2033
36202D-4N-8	GNMA II PASS #3529 5.000		12/20/2022	VARIOUS		201,094	201,094	192,202	194,039	0	7,055	0	7,055	0	201,094	0	0	0	4,603	03/20/2034
36202D-5P-2	GNMA II PASS #3554 4.500		12/20/2022	VARIOUS		98,074	98,074	90,811	93,691	0	4,383	0	4,383	0	98,074	0	0	0	2,068	05/20/2034
36202E-F2-0	GNMA II PASS #3785 5.000		12/20/2022	VARIOUS		366,716	366,716	357,319	359,336	0	7,380	0	7,380	0	366,716	0	0	0	8,448	11/20/2035
36202E-XT-1	GNMA II PASS #4290 5.500		12/20/2022	VARIOUS		79,208	79,208	78,878	78,834	0	374	0	374	0	79,208	0	0	0	2,184	11/20/2038
36176S-SV-3	GNMA PASS TH #0074832 3.500		12/15/2022	VARIOUS		109,040	109,040	113,964	114,453	0	(5,412)	0	(5,412)	0	109,040	0	0	0	825	04/15/2042
36176J-GJ-3	GNMA PASS TH #00767301 3.500		12/15/2022	VARIOUS		111,441	111,441	116,473	117,875	0	(6,434)	0	(6,434)	0	111,441	0	0	0	795	04/15/2042
36176X-FR-5	GNMA PASS TH #00778976 3.500		12/15/2022	VARIOUS		113,796	113,796	119,468	122,433	0	(8,637)	0	(8,637)	0	113,796	0	0	0	1,317	03/15/2042
36208F-JZ-4	GNMA PASS TH #449480 7.500		12/15/2022	VARIOUS		13,572	13,572	13,918	13,802	0	(230)	0	(230)	0	13,572	0	0	0	558	10/15/2027
36209G-RV-1	GNMA PASS TH #471300 6.000		12/15/2022	VARIOUS		10,801	10,801	10,552	10,584	0	218	0	218	0	10,801	0	0	0	358	01/15/2032
36209Y-TV-0	GNMA PASS TH #485764 6.000		12/15/2022	VARIOUS		15,893	15,893	15,844	15,844	0	49	0	49	0	15,893	0	0	0	385	09/15/2031
36210N-RP-6	GNMA PASS TH #497394 6.000		12/15/2022	VARIOUS		17,344	17,344	16,984	16,994	0	351	0	351	0	17,344	0	0	0	465	01/15/2029
36212N-AM-9	GNMA PASS TH #538312 6.000		12/15/2022	VARIOUS		57,755	57,755	57,035	56,976	0	779	0	779	0	57,755	0	0	0	1,819	02/15/2032
36213A-CE-2	GNMA PASS TH #548269 6.000		12/15/2022	VARIOUS		2,841	2,841	2,813	2,812	0	29	0	29	0	2,841	0	0	0	93	02/15/2032
36213C-U4-0	GNMA PASS TH #550603 5.000		12/15/2022	VARIOUS		58,422	58,422	57,746	57,819	0	603	0	603	0	58,422	0	0	0	1,415	08/15/2035
36213C-YY-0	GNMA PASS TH #550727 5.000		12/15/2022	VARIOUS		183,213	183,213	180,313	180,908	0	2,305	0	2,305	0	183,213	0	0	0	5,415	11/15/2035
36213D-Z4-3	GNMA PASS TH #551663 6.000		12/15/2022	VARIOUS		18,787	18,787	18,729	18,729	0	58	0	58	0	18,787	0	0	0	767	09/15/2031
36213E-B9-6	GNMA PASS TH #551864 6.000		12/15/2022	VARIOUS		3,679	3,679	3,612	3,609	0	69	0	69	0	3,679	0	0	0	121	11/15/2031
36213E-PU-4	GNMA PASS TH #552235 6.000		12/15/2022	VARIOUS		1,956	1,956	1,910	1,907	0	50	0	50	0	1,956	0	0	0	55	12/15/2031
36213E-PY-6	GNMA PASS TH #552239 6.000		12/15/2022	VARIOUS		15,588	15,588	15,272	15,250	0	338	0	338	0	15,588	0	0	0	571	12/15/2031
36213E-UH-7	GNMA PASS TH #552384 6.000		12/15/2022	VARIOUS		1,790	1,790	1,736	1,716	0	74	0	74	0	1,790	0	0	0	59	02/15/2032

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
36213E-UL-8	GNMA PASS TH #552387 6.500		12/15/2022	VARIOUS		43,433	43,433	45,910	46,141	0	(2,708)	0	(2,708)	0	43,433	0	0	0	1,259	02/15/2032
36213E-YG-5	GNMA PASS TH #552511 6.500		12/15/2022	VARIOUS		12,163	12,163	12,857	13,003	0	(840)	0	(840)	0	12,163	0	0	0	442	04/15/2032
36213F-QS-5	GNMA PASS TH #553165 6.000		12/15/2022	VARIOUS		34,533	34,533	36,271	35,952	0	(1,419)	0	(1,419)	0	34,533	0	0	0	1,018	04/15/2033
36213F-WW-9	GNMA PASS TH #553361 5.500		12/15/2022	VARIOUS		125,094	125,094	124,136	124,391	0	703	0	703	0	125,094	0	0	0	4,275	07/15/2033
36213G-U5-8	GNMA PASS TH #554204 6.000		12/15/2022	VARIOUS		2,237	2,237	2,196	2,191	0	45	0	45	0	2,237	0	0	0	74	12/15/2031
36213U-YC-8	GNMA PASS TH #565107 6.000		12/15/2022	VARIOUS		30,657	30,657	31,251	31,094	0	(437)	0	(437)	0	30,657	0	0	0	997	10/15/2032
36213X-2H-6	GNMA PASS TH #567876 6.000		12/15/2022	VARIOUS		8,574	8,574	8,694	8,710	0	(136)	0	(136)	0	8,574	0	0	0	280	10/15/2032
36200Q-LQ-5	GNMA PASS TH #569235 6.000		12/15/2022	VARIOUS		11,276	11,276	11,494	11,571	0	(295)	0	(295)	0	11,276	0	0	0	369	03/15/2032
36200Q-WM-2	GNMA PASS TH #569552 6.000		12/15/2022	VARIOUS		21,498	21,498	21,474	21,478	0	20	0	20	0	21,498	0	0	0	548	01/15/2032
36200Q-W6-7	GNMA PASS TH #569569 6.000		12/15/2022	VARIOUS		36,473	36,473	35,470	35,460	0	1,013	0	1,013	0	36,473	0	0	0	1,172	01/15/2032
36200R-WR-9	GNMA PASS TH #570456 6.000		12/15/2022	VARIOUS		8,812	8,812	8,844	8,839	0	(28)	0	(28)	0	8,812	0	0	0	262	11/15/2031
36200S-AG-5	GNMA PASS TH #570707 6.000		12/15/2022	VARIOUS		4,247	4,247	4,184	4,200	0	47	0	47	0	4,247	0	0	0	139	12/15/2031
36200S-BH-2	GNMA PASS TH #570740 6.000		12/15/2022	VARIOUS		10,333	10,333	10,142	10,179	0	154	0	154	0	10,333	0	0	0	339	01/15/2032
36200S-WM-8	GNMA PASS TH #571352 6.000		12/15/2022	VARIOUS		2,781	2,781	2,715	2,710	0	71	0	71	0	2,781	0	0	0	91	12/15/2031
36200W-BU-4	GNMA PASS TH #574351 6.000		12/15/2022	VARIOUS		10,657	10,657	10,519	10,523	0	134	0	134	0	10,657	0	0	0	305	01/15/2032
36200W-T6-8	GNMA PASS TH #574873 6.000		12/15/2022	VARIOUS		20,863	20,863	20,573	20,569	0	294	0	294	0	20,863	0	0	0	594	12/15/2031
36200X-E6-2	GNMA PASS TH #575357 6.000		12/15/2022	VARIOUS		51,748	51,748	51,489	51,477	0	271	0	271	0	51,748	0	0	0	1,271	12/15/2031
36200X-XP-9	GNMA PASS TH #575886 6.000		12/15/2022	VARIOUS		42,626	42,626	42,000	42,033	0	593	0	593	0	42,626	0	0	0	1,307	12/15/2031
36200X-YB-9	GNMA PASS TH #575906 6.000		12/15/2022	VARIOUS		2,616	2,616	2,581	2,574	0	41	0	41	0	2,616	0	0	0	86	01/15/2032
36201A-NV-6	GNMA PASS TH #577404 6.000		12/15/2022	VARIOUS		19,131	19,131	18,876	18,872	0	259	0	259	0	19,131	0	0	0	633	12/15/2031
36201A-PS-1	GNMA PASS TH #577433 6.000		12/15/2022	VARIOUS		24,610	24,610	24,516	24,514	0	96	0	96	0	24,610	0	0	0	808	02/15/2032
36201A-SW-9	GNMA PASS TH #577533 6.000		12/15/2022	VARIOUS		4,720	4,720	4,658	4,644	0	76	0	76	0	4,720	0	0	0	154	01/15/2032
36201A-XN-3	GNMA PASS TH #577685 6.000		12/15/2022	VARIOUS		7,430	7,430	7,574	7,627	0	(198)	0	(198)	0	7,430	0	0	0	244	10/15/2032
36201A-3T-3	GNMA PASS TH #577810 6.000		12/15/2022	VARIOUS		28,319	28,319	27,796	27,789	0	530	0	530	0	28,319	0	0	0	678	01/15/2032
36201B-RQ-1	GNMA PASS TH #578395 6.000		12/15/2022	VARIOUS		12,115	12,115	12,285	12,378	0	(263)	0	(263)	0	12,115	0	0	0	400	10/15/2032
36201B-RT-5	GNMA PASS TH #578398 6.000		12/15/2022	VARIOUS		35,234	35,234	35,917	36,238	0	(1,004)	0	(1,004)	0	35,234	0	0	0	1,446	10/15/2032
36201C-JW-5	GNMA PASS TH #579077 6.000		12/15/2022	VARIOUS		11,878	11,878	11,703	11,689	0	189	0	189	0	11,878	0	0	0	262	12/15/2031
36201C-KF-0	GNMA PASS TH #579094 6.000		12/15/2022	VARIOUS		4,859	4,859	4,788	4,779	0	80	0	80	0	4,859	0	0	0	160	12/15/2031
36201C-LA-0	GNMA PASS TH #579121 6.000		12/15/2022	VARIOUS		33,927	33,927	33,453	33,462	0	465	0	465	0	33,927	0	0	0	1,214	01/15/2032
36201C-LZ-5	GNMA PASS TH #579144 6.000		12/15/2022	VARIOUS		693	693	673	668	0	25	0	25	0	693	0	0	0	23	01/15/2032
36201C-YP-3	GNMA PASS TH #579518 6.000		12/15/2022	VARIOUS		37,030	37,030	35,913	35,773	0	1,256	0	1,256	0	37,030	0	0	0	706	02/15/2032
36201E-M7-2	GNMA PASS TH #580982 6.000		12/15/2022	VARIOUS		30,853	30,853	30,395	30,412	0	441	0	441	0	30,853	0	0	0	742	02/15/2032
36201F-XP-7	GNMA PASS TH #582186 6.000		12/15/2022	VARIOUS		5,278	5,278	5,221	5,219	0	59	0	59	0	5,278	0	0	0	170	01/15/2032
36201F-5T-0	GNMA PASS TH #582358 6.000		12/15/2022	VARIOUS		61,293	61,293	62,152	62,443	0	(1,150)	0	(1,150)	0	61,293	0	0	0	1,350	10/15/2032
36201F-5U-7	GNMA PASS TH #582359 6.000		12/15/2022	VARIOUS		102,410	102,410	103,845	104,077	0	(1,667)	0	(1,667)	0	102,410	0	0	0	4,744	10/15/2032
36201G-TK-1	GNMA PASS TH #582954 6.000		12/15/2022	VARIOUS		45,826	45,826	45,593	45,577	0	249	0	249	0	45,826	0	0	0	1,172	02/15/2032
36201H-2U-6	GNMA PASS TH #584087 6.000		12/15/2022	VARIOUS		5,608	5,608	5,716	5,768	0	(160)	0	(160)	0	5,608	0	0	0	184	10/15/2032
36201H-2W-2	GNMA PASS TH #584089 6.000		12/15/2022	VARIOUS		5,354	5,354	5,458	5,471	0	(117)	0	(117)	0	5,354	0	0	0	176	10/15/2032
36201M-FN-7	GNMA PASS TH #587073 6.000		12/15/2022	VARIOUS		31,536	31,536	31,318	31,309	0	227	0	227	0	31,536	0	0	0	864	05/15/2032
36201N-M4-9	GNMA PASS TH #588179 6.000		12/15/2022	VARIOUS		26,991	26,991	28,083	27,992	0	(1,001)	0	(1,001)	0	26,991	0	0	0	850	01/15/2033
36201S-XE-4	GNMA PASS TH #592077 5.000		12/15/2022	VARIOUS		15,947	15,947	15,935	15,930	0	17	0	17	0	15,947	0	0	0	512	08/15/2033
36201V-AE-2	GNMA PASS TH #594105 4.500		12/15/2022	VARIOUS		129,109	129,109	122,257	125,332	0	3,777	0	3,777	0	129,109	0	0	0	3,794	09/15/2033
36201V-AF-9	GNMA PASS TH #594106 4.500		12/15/2022	VARIOUS		27,856	27,856	26,402	26,995	0	861	0	861	0	27,856	0	0	0	944	09/15/2033
36201V-VN-9	GNMA PASS TH #594721 4.500		12/15/2022	VARIOUS		31,547	31,547	31,793	31,635	0	(88)	0	(88)	0	31,547	0	0	0	1,051	07/15/2033
36200A-BA-6	GNMA PASS TH #595033 6.000		12/15/2022	VARIOUS		5,757	5,757	5,869	5,937	0	(180)	0	(180)	0	5,757	0	0	0	189	10/15/2032
36200E-BQ-3	GNMA PASS TH #598647 5.500		12/15/2022	VARIOUS		178,926	178,926	182,964	182,939	0	(4,014)	0	(4,014)	0	178,926	0	0	0	6,219	04/15/2033
36200E-B6-7	GNMA PASS TH #598661 5.000		12/15/2022	VARIOUS		140,015	140,015	142,429	141,273	0	(1,258)	0	(1,258)	0	140,015	0	0	0	3,391	05/15/2033
36200E-CQ-2	GNMA PASS TH #598679 5.500		12/15/2022	VARIOUS		9,634	9,634	9,868	9,820	0	(186)	0	(186)	0	9,634	0	0	0	290	05/15/2033
36200E-DL-2	GNMA PASS TH #598707 5.000		12/15/2022	VARIOUS		25,296	25,296	25,316	25,294	0	2	0	2	0	25,296	0	0	0	863	07/15/2033

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
36200E-D5-7	GNMA PASS TH #598724 4.500		12/15/2022	VARIOUS		166,994	166,994	168,273	167,538	0	(544)	0	(544)	0	166,994	0	0	0	3,121	07/15/2033
36200M-QW-6	GNMA PASS TH #604469 4.500		12/15/2022	VARIOUS		77,454	77,454	71,476	73,926	0	3,527	0	3,527	0	77,454	0	0	0	1,982	07/15/2033
36200M-RT-2	GNMA PASS TH #604498 4.500		12/15/2022	VARIOUS		58,385	58,385	58,631	58,485	0	(101)	0	(101)	0	58,385	0	0	0	910	07/15/2033
36200M-T7-8	GNMA PASS TH #604574 4.500		12/15/2022	VARIOUS		69,157	69,157	68,768	68,881	0	276	0	276	0	69,157	0	0	0	1,424	08/15/2033
36200M-VM-2	GNMA PASS TH #604620 4.500		12/15/2022	VARIOUS		104,129	104,129	98,479	100,703	0	3,426	0	3,426	0	104,129	0	0	0	2,003	09/15/2033
36200M-WA-7	GNMA PASS TH #604641 4.500		12/15/2022	VARIOUS		12,696	12,696	11,955	12,232	0	464	0	464	0	12,696	0	0	0	315	09/15/2033
36200M-3K-7	GNMA PASS TH #604802 4.500		12/15/2022	VARIOUS		17,694	17,694	16,757	17,187	0	508	0	508	0	17,694	0	0	0	465	11/15/2033
36200N-RJ-2	GNMA PASS TH #605389 5.000		12/15/2022	VARIOUS		73,834	73,834	72,946	73,086	0	749	0	749	0	73,834	0	0	0	2,213	04/15/2034
36290R-QZ-9	GNMA PASS TH #615272 4.500		12/15/2022	VARIOUS		115,385	115,385	116,250	115,722	0	(337)	0	(337)	0	115,385	0	0	0	3,041	07/15/2033
36290R-Q2-2	GNMA PASS TH #615273 4.500		12/15/2022	VARIOUS		27,198	27,198	27,402	27,297	0	(99)	0	(99)	0	27,198	0	0	0	667	07/15/2033
36290R-T4-5	GNMA PASS TH #615371 4.500		12/15/2022	VARIOUS		26,236	26,236	26,387	26,297	0	(62)	0	(62)	0	26,236	0	0	0	504	07/15/2033
36290R-YE-7	GNMA PASS TH #615509 4.500		12/15/2022	VARIOUS		129,440	129,440	119,631	123,741	0	5,698	0	5,698	0	129,440	0	0	0	2,996	08/15/2033
36290R-YM-9	GNMA PASS TH #615516 4.500		12/15/2022	VARIOUS		17,647	17,647	16,710	17,106	0	542	0	542	0	17,647	0	0	0	479	09/15/2033
36290R-ZJ-5	GNMA PASS TH #615545 4.500		12/15/2022	VARIOUS		65,165	65,165	60,938	62,473	0	2,692	0	2,692	0	65,165	0	0	0	1,141	09/15/2033
36290R-4Y-6	GNMA PASS TH #615639 4.500		12/15/2022	VARIOUS		10,801	10,801	10,212	10,440	0	362	0	362	0	10,801	0	0	0	274	09/15/2033
36290R-5E-9	GNMA PASS TH #615645 4.500		12/15/2022	VARIOUS		6,568	6,568	6,074	6,275	0	293	0	293	0	6,568	0	0	0	165	09/15/2033
36290X-JW-1	GNMA PASS TH #620477 4.500		12/15/2022	VARIOUS		11,797	11,797	11,200	11,456	0	341	0	341	0	11,797	0	0	0	223	08/15/2033
36290X-PJ-3	GNMA PASS TH #620625 4.500		12/15/2022	VARIOUS		34,558	34,558	32,808	33,684	0	874	0	874	0	34,558	0	0	0	859	09/15/2033
36290X-QX-1	GNMA PASS TH #620670 4.500		12/15/2022	VARIOUS		9,218	9,218	8,729	8,925	0	294	0	294	0	9,218	0	0	0	227	09/15/2033
36291Q-BW-3	GNMA PASS TH #634653 5.000		12/15/2022	VARIOUS		119,317	119,317	121,266	120,628	0	(1,311)	0	(1,311)	0	119,317	0	0	0	2,960	12/15/2034
36291R-RF-1	GNMA PASS TH #635986 5.000		12/15/2022	VARIOUS		8,673	8,673	8,815	8,766	0	(93)	0	(93)	0	8,673	0	0	0	237	12/15/2034
36291R-2G-6	GNMA PASS TH #636275 5.000		12/15/2022	VARIOUS		12,941	12,941	12,785	12,835	0	106	0	106	0	12,941	0	0	0	354	03/15/2035
36291S-VW-7	GNMA PASS TH #637029 5.000		12/15/2022	VARIOUS		115,171	115,171	117,053	116,571	0	(1,399)	0	(1,399)	0	115,171	0	0	0	3,999	12/15/2034
36292F-S2-4	GNMA PASS TH #647737 5.000		12/15/2022	VARIOUS		14,312	14,312	14,147	14,159	0	153	0	153	0	14,312	0	0	0	479	08/15/2035
36292H-S6-1	GNMA PASS TH #649541 5.000		12/15/2022	VARIOUS		4,572	4,572	4,519	4,529	0	43	0	43	0	4,572	0	0	0	125	11/15/2035
36176E-5W-7	GNMA PASS TH #764361 3.500		12/15/2022	VARIOUS		89,431	89,431	93,358	95,578	0	(6,147)	0	(6,147)	0	89,431	0	0	0	419	01/15/2042
36176E-6E-6	GNMA PASS TH #764369 3.500		12/15/2022	VARIOUS		2,769	2,769	2,891	2,974	0	(205)	0	(205)	0	2,769	0	0	0	53	01/15/2042
36176Q-NH-3	GNMA PASS TH #772892 3.500		12/15/2022	VARIOUS		3,796	3,796	3,962	4,086	0	(291)	0	(291)	0	3,796	0	0	0	72	01/15/2042
36176Q-NT-7	GNMA PASS TH #772902 3.500		12/15/2022	VARIOUS		4,432	4,432	4,627	4,796	0	(364)	0	(364)	0	4,432	0	0	0	85	01/15/2042
36176Q-NX-8	GNMA PASS TH #772906 3.500		12/15/2022	VARIOUS		39,491	39,491	41,225	41,797	0	(2,305)	0	(2,305)	0	39,491	0	0	0	368	01/15/2042
36225A-TG-5	GNMA PASS TH #780551 7.500		12/15/2022	VARIOUS		1,942	1,942	1,991	1,990	0	(47)	0	(47)	0	1,942	0	0	0	81	04/15/2027
36225A-YM-6	GNMA PASS TH #780716 7.500		12/15/2022	VARIOUS		4,591	4,591	4,705	4,695	0	(103)	0	(103)	0	4,591	0	0	0	185	02/15/2028
36241K-BF-4	GNMA PASS TH #781838 8.000		12/15/2022	VARIOUS		80,908	80,908	88,276	85,277	0	(4,369)	0	(4,369)	0	80,908	0	0	0	3,348	12/15/2029
36241K-BG-2	GNMA PASS TH #781839 8.000		12/15/2022	VARIOUS		33,381	33,381	36,134	34,065	0	(684)	0	(684)	0	33,381	0	0	0	1,150	06/15/2025
36241K-BL-1	GNMA PASS TH #781843 6.500		12/15/2022	VARIOUS		81,422	81,422	85,878	83,732	0	(2,310)	0	(2,310)	0	81,422	0	0	0	2,751	11/15/2028
36241K-BM-9	GNMA PASS TH #781844 6.500		12/15/2022	VARIOUS		598,789	598,789	630,459	624,286	0	(25,497)	0	(25,497)	0	598,789	0	0	0	18,155	03/15/2032
36241K-CT-3	GNMA PASS TH #781882 7.500		12/15/2022	VARIOUS		82,207	82,207	88,063	85,614	0	(3,407)	0	(3,407)	0	82,207	0	0	0	3,236	03/15/2030
36241K-CU-0	GNMA PASS TH #781883 7.500		12/15/2022	VARIOUS		67,851	67,851	72,672	70,873	0	(3,023)	0	(3,023)	0	67,851	0	0	0	2,935	03/15/2030
36241K-CV-8	GNMA PASS TH #781884 7.500		12/15/2022	VARIOUS		108,874	108,874	116,640	113,925	0	(5,051)	0	(5,051)	0	108,874	0	0	0	4,410	04/15/2030
36241K-DH-8	GNMA PASS TH #781904 5.000		12/15/2022	VARIOUS		405,098	405,098	398,686	399,963	0	5,136	0	5,136	0	405,098	0	0	0	7,208	04/15/2035
38375B-ZA-3	GNR 2012-H27 HA CMO 2.000		10/20/2022	VARIOUS		29,451	29,451	30,190	29,770	0	(319)	0	(319)	0	29,451	0	0	0	49	11/20/2062
38375B-G2-2	GNR 2013-H03 HA CMO 1.750		12/20/2022	VARIOUS		784	784	784	784	0	1	0	1	0	784	0	0	0	7	12/20/2062
38375B-R5-3	GNR 2013-H07 LA CMO 1.650		01/20/2022	PAID ON PRINCIPAL		42,191	42,191	41,861	42,151	0	40	0	40	0	42,191	0	0	0	58	03/20/2063
38375U-JP-6	GNR 2014-H12 KA CMO 2.750		12/20/2022	VARIOUS		2,636,830	2,636,830	2,648,984	2,635,178	0	1,652	0	1,652	0	2,636,830	0	0	0	38,689	05/20/2064
38376R-GY-6	GNR 2015-H22 GA CMO 2.000		12/20/2022	VARIOUS		3,077,311	3,077,311	2,967,441	3,018,693	0	58,618	0	58,618	0	3,077,311	0	0	0	27,510	09/20/2065
38376R-ML-7	GNR 2015-H32 KA CMO 2.700		12/20/2022	VARIOUS		2,762,937	2,762,937	2,745,129	2,757,978	0	4,959	0	4,959	0	2,762,937	0	0	0	36,956	12/20/2065
36225C-PC-4	G2 (ARM) #80418 3.000		12/20/2022	VARIOUS		2,445	2,445	2,451	2,425	0	20	0	20	0	2,445	0	0	0	29	06/20/2030
36202K-6Z-3	G2 (ARM) #8988 1.750		12/20/2022	VARIOUS		12,738	12,738	12,766	12,697	0	42	0	42	0	12,738	0	0	0	119	10/20/2026
36230S-DW-1	G2 757317 4.317		07/20/2022	VARIOUS		352	352	363	355	0	(2)	0	(2)	0	352	0	0	0	4	02/20/2061

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38378N-EW-9	GNR 2013-162 A (PROJEC 2.750		12/16/2022	VARIOUS		302,000	302,000	298,319	300,137	0	1,863	0	1,863	0	302,000	0	0	0	2,235	09/16/2046
38378X-P6-2	GNR 2014-166 PL (PROJE 2.500		12/16/2022	VARIOUS		181,766	181,766	181,823	181,738	0	28	0	28	0	181,766	0	0	0	1,961	05/16/2055
38378Y-S8-3	GNR 2014-34 PA (PROJEC 2.471		12/16/2022	VARIOUS		789,255	789,255	792,431	790,923	0	(1,667)	0	(1,667)	0	789,255	0	0	0	7,692	09/16/2053
38378N-5Q-2	GNR 2014-77 AD (PROJEC 2.750		12/16/2022	VARIOUS		346,777	346,777	349,595	349,497	0	(2,720)	0	(2,720)	0	346,777	0	0	0	4,264	12/16/2047
38379K-H5-0	GNR 2015-130 AH (PROJE 2.900		12/16/2022	VARIOUS		1,619,341	1,619,341	1,657,800	1,628,128	0	(8,787)	0	(8,787)	0	1,619,341	0	0	0	17,186	08/16/2047
38379K-PV-4	GNR 2015-70 AB (PROJEC 2.300		12/16/2022	VARIOUS		1,140,142	1,140,142	1,129,453	1,135,390	0	4,751	0	4,751	0	1,140,142	0	0	0	11,794	11/16/2048
38379K-RM-2	GNR 2015-86 AC (PROJEC 2.650		12/16/2022	VARIOUS		7,423,956	7,423,956	7,469,776	7,437,875	0	(13,918)	0	(13,918)	0	7,423,956	0	0	0	124,897	03/16/2050
38379R-5R-0	GNR 2017-145A (PROJECT 2.700		12/16/2022	VARIOUS		843,182	843,182	842,919	842,658	0	524	0	524	0	843,182	0	0	0	14,206	10/16/2051
38379R-ZM-8	GNR 2017-90 AB (PROJEC 2.600		12/16/2022	VARIOUS		970,590	970,590	963,614	966,648	0	3,943	0	3,943	0	970,590	0	0	0	6,214	07/16/2057
38380M-BX-8	GNR 2018-98 A (PROJECT 3.000		12/16/2022	VARIOUS		692,668	692,668	692,641	692,239	0	429	0	429	0	692,668	0	0	0	9,059	10/16/2050
38380M-ZX-2	GNR 2019-2 AE (PROJECT 3.250		12/16/2022	VARIOUS		943,736	943,736	928,179	935,296	0	8,440	0	8,440	0	943,736	0	0	0	16,043	03/16/2059
83162C-TV-5	SBAP 2011-20B 1 4.220		08/01/2022	VARIOUS		406,878	406,878	406,878	405,658	0	1,220	0	1,220	0	406,878	0	0	0	11,276	02/01/2031
83162C-UR-2	SBAP 2012-20C 1 2.510		09/01/2022	VARIOUS		1,362,019	1,362,019	1,362,478	1,358,625	0	3,394	0	3,394	0	1,362,019	0	0	0	24,606	03/01/2032
83162C-VY-6	SBAP 2013-20L 1 3.380		12/01/2022	VARIOUS		332,734	332,734	332,734	330,682	0	2,052	0	2,052	0	332,734	0	0	0	8,971	12/01/2033
83162C-WK-5	SBAP 2014-20G 1 2.870		07/01/2022	VARIOUS		661,081	661,081	667,565	663,613	0	(2,532)	0	(2,532)	0	661,081	0	0	0	14,658	07/01/2034
83162C-XE-8	SBAP 2015-20H 1 2.820		08/01/2022	VARIOUS		1,433,122	1,433,122	1,434,071	1,428,229	0	4,894	0	4,894	0	1,433,122	0	0	0	30,814	08/01/2035
83162C-XG-3	SBAP 2015-20I 1 2.820		09/01/2022	VARIOUS		2,574,079	2,574,079	2,574,079	2,563,494	0	10,585	0	10,585	0	2,574,079	0	0	0	51,032	09/01/2035
83162C-XN-8	SBAP 2016-20A 1 2.780		07/01/2022	VARIOUS		1,419,025	1,419,025	1,419,025	1,415,086	0	3,938	0	3,938	0	1,419,025	0	0	0	33,508	01/01/2036
83162C-YH-0	SBAP 2017-20B 1 2.820		08/01/2022	VARIOUS		2,465,533	2,465,533	2,476,451	2,467,002	0	(1,469)	0	(1,469)	0	2,465,533	0	0	0	54,816	02/01/2037
83162C-YU-1	SBAP 2017-20H 1 2.750		08/01/2022	VARIOUS		1,551,727	1,551,727	1,551,727	1,548,306	0	3,421	0	3,421	0	1,551,727	0	0	0	34,468	08/01/2037
83162C-YX-5	SBAP 2017-20J 1 2.850		10/01/2022	VARIOUS		683,659	683,659	683,659	681,256	0	2,404	0	2,404	0	683,659	0	0	0	14,446	10/01/2037
83162C-ZT-3	SBAP 2018-10E 1 3.140		09/01/2022	VARIOUS		333,030	333,030	333,030	332,514	0	516	0	516	0	333,030	0	0	0	8,294	09/01/2028
83162C-ZY-2	SBAP 2018-10F 1 3.470		11/01/2022	VARIOUS		509,644	509,644	509,644	509,623	0	20	0	20	0	509,644	0	0	0	11,693	11/01/2028
83162C-ZP-1	SBAP 2018-20G 1 3.540		07/01/2022	VARIOUS		603,886	603,886	603,037	601,075	0	2,811	0	2,811	0	603,886	0	0	0	19,307	07/01/2038
83162C-ZR-7	SBAP 2018-20H 1 3.580		08/01/2022	VARIOUS		2,112,238	2,112,238	2,103,616	2,095,376	0	16,862	0	16,862	0	2,112,238	0	0	0	57,787	08/01/2038
83162C-ZU-0	SBAP 2018-20I 1 3.530		09/01/2022	VARIOUS		2,766,407	2,766,407	2,760,813	2,755,373	0	11,034	0	11,034	0	2,766,407	0	0	0	78,537	09/01/2038
83162C-ZZ-9	SBAP 2018-20K 1 3.870		11/01/2022	VARIOUS		558,357	558,357	558,357	556,217	0	2,140	0	2,140	0	558,357	0	0	0	17,564	11/01/2038
83162C-B9-3	SBAP 2019-25E 1 3.070		11/01/2022	VARIOUS		489,233	489,233	489,233	488,686	0	548	0	548	0	489,233	0	0	0	10,726	05/01/2044
831641-FB-6	SBIC 2014-10B 1 3.015		09/12/2022	VARIOUS		1,039,510	1,039,510	1,039,510	1,039,073	0	437	0	437	0	1,039,510	0	0	0	18,559	09/10/2024
831641-FE-0	SBIC 2015-10B 1 2.829		09/12/2022	VARIOUS		3,526,360	3,526,360	3,526,360	3,525,215	0	1,145	0	1,145	0	3,526,360	0	0	0	78,934	09/10/2025
831641-FQ-3	SBIC 2020-10B 1 1.034		09/10/2022	VARIOUS		37,785	37,785	37,785	37,777	0	9	0	9	0	37,785	0	0	0	285	09/10/2030
0109999999. Subtotal - Bonds - U.S. Governments						313,703,783	326,512,643	326,176,650	328,966,903	(2,599,500)	274,117	0	(2,325,383)	0	326,641,520	0	(12,937,737)	(12,937,737)	4,425,018	XXX
Bonds - All Other Governments																				
013051-DG-9	ALBERTA (PROVINCE OF) 2.550		12/15/2022	MATURED		6,000,000	6,000,000	5,974,120	5,997,171	0	2,829	0	2,829	0	6,000,000	0	0	0	153,000	12/15/2022
11070T-AB-4	BRITISH COLUMBIA (PROV 2.000	A	10/23/2022	MATURED		1,000,000	1,000,000	994,690	999,516	0	484	0	484	0	1,000,000	0	0	0	20,000	10/23/2022
110709-GB-2	BRITISH COLUMBIA (PROV 2.700		12/18/2022	MATURED		2,000,000	2,000,000	1,993,300	1,999,279	0	721	0	721	0	2,000,000	0	0	0	54,000	12/18/2022
626209-JK-7	BRITISH COLUMBIA MUNIC 3.350		06/01/2022	MATURED		1,000,000	1,000,000	1,009,250	1,000,412	0	(412)	0	(412)	0	1,000,000	0	0	0	16,750	06/01/2022
13509P-DB-6	CANADA HOUSING TRUST 2.650		03/15/2022	MATURED		6,000,000	6,000,000	6,072,240	6,003,856	0	(3,856)	0	(3,856)	0	6,000,000	0	0	0	79,500	03/15/2022
13509P-DL-4	CANADA HOUSING TRUST 2.400		12/15/2022	MATURED		6,000,000	6,000,000	5,999,820	5,999,909	0	91	0	91	0	6,000,000	0	0	0	144,000	12/15/2022
13509P-FY-4	CANADA HOUSING TRUST 1.750		06/15/2022	MATURED		1,000,000	1,000,000	999,460	999,944	0	56	0	56	0	1,000,000	0	0	0	8,750	06/15/2022
135087-ZU-1	CANADA TREASURY BONDS 2.750		06/01/2022	MATURED		16,000,000	16,000,000	16,608,640	16,043,655	0	(43,655)	0	(43,655)	0	16,000,000	0	0	0	220,000	06/01/2022
26682C-PX-5	DURHAM REGIONAL MUNICI 2.750		09/14/2022	MATURED		627,000	627,000	626,693	626,930	0	71	0	71	0	627,000	0	0	0	17,243	09/14/2022
40711P-EA-4	HAMILTON (CITY OF) 2.800		10/01/2022	MATURED		2,788,000	2,788,000	2,784,766	2,787,294	0	706	0	706	0	2,788,000	0	0	0	78,064	10/01/2022
541908-GK-9	LONDON ONTARIO 3.200		09/24/2022	MATURED		1,000,000	1,000,000	1,054,290	1,017,247	0	(17,247)	0	(17,247)	0	1,000,000	0	0	0	32,000	09/24/2022
563469-TX-3	MANITOBA (PROVINCE OF) 2.100	A	09/06/2022	MATURED		2,000,000	2,000,000	1,986,800	1,998,979	0	1,021	0	1,021	0	2,000,000	0	0	0	42,000	09/06/2022
65355D-P3-3	NIAGARA REGIONAL MUNIC .650		07/31/2022	MATURED		3,301,000	3,301,000	3,298,458	3,300,248	0	752	0	752	0	3,301,000	0	0	0	21,457	07/31/2022
66989Z-EN-4	NOVA SCOTIA (PROVINCE 1.600		06/01/2022	MATURED		2,000,000	2,000,000	1,936,880	1,992,616	0	7,384	0	7,384	0	2,000,000	0	0	0	16,000	06/01/2022
68323A-AW-4	ONTARIO (PROVINCE OF) 3.150		06/02/2022	MATURED		5,000,000	5,000,000	5,115,610	5,005,404	0	(5,404)	0	(5,404)	0	5,000,000	0	0	0	78,750	06/02/2022
68323A-EA-8	ONTARIO (PROVINCE OF) 1.350		03/08/2022	MATURED		7,000,000	7,000,000	6,843,810	6,993,481	0	6,519	0	6,519	0	7,000,000	0	0	0	47,250	03/08/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74814Z-EL-3 ..	QUEBEC (PROVINCE OF) 3.500		12/01/2022 .	MATURED		500,000	500,000	521,585	502,165	0	(2,165)	0	(2,165)	0	500,000	0	0	0	17,500	12/01/2022 .
759005-HF-1 ..	REGINA (CITY OF) 2.050		05/31/2022 .	MATURED		1,976,000	1,976,000	1,974,518	1,975,759	0	241	0	241	0	1,976,000	0	0	0	20,254	05/31/2022 .
G92450-4T-2 ..	UK GILT TREASURY 4.000	B	03/07/2022 .	MATURED		1,903,415	1,903,415	2,019,318	1,975,713	0	(13,707)	0	(13,707)	(87,042)	1,874,963	28,452	0	28,452	38,068	03/07/2022 .
62959Z-RN-5 ..	CANADA NHA PASS THRU P 1.740		12/15/2022 .	VARIOUS		586,061	586,061	580,195	582,146	0	3,916	0	3,916	0	586,061	0	0	0	5,078	01/01/2025 .
62959Z-X6-5 ..	CANADA NHA PASS THRU P 1.920		12/15/2022 .	VARIOUS		24,202	24,202	24,034	24,057	0	145	0	145	0	24,202	0	0	0	252	01/01/2030 .
0309999999. Subtotal - Bonds - All Other Governments						67,705,678	67,705,678	68,418,477	67,825,781	0	(61,512)	0	(61,512)	(87,042)	67,677,226	28,452	0	28,452	1,109,915	XXX
Bonds - U.S. States, Territories and Possessions																				
041042-B6-8 ..	ARKANSAS GENERAL OBLIG 4.000		08/03/2022 .	DA DAVIDSON		529,740	500,000	569,090	533,932	0	(4,285)	0	(4,285)	0	529,646	0	94	94	21,889	07/01/2032 .
246381-DV-6 ..	DELAWARE GENERAL OBLIG 4.000		03/22/2022 .	REDEEMED		6,900,000	6,900,000	7,099,341	6,904,256	0	(4,256)	0	(4,256)	0	6,900,000	0	0	0	154,100	03/01/2032 .
246381-EL-7 ..	DELAWARE GENERAL OBLIG 4.500		09/15/2022 .	VARIOUS		2,838,944	2,740,000	3,154,014	2,857,784	0	(31,639)	0	(31,639)	0	2,826,145	0	12,799	12,799	146,253	07/01/2031 .
604129-4P-8 ..	MINNESOTA GENERAL OBLI 5.000		09/16/2022 .	MORGAN STANLEY		2,917,256	2,805,000	3,350,797	2,961,283	0	(42,468)	0	(42,468)	0	2,918,814	0	(1,558)	(1,558)	159,340	08/01/2030 .
605580-5A-3 ..	MISSISSIPPI GENERAL OB 5.250		10/01/2022 .	MATURED		5,000,000	5,000,000	5,739,600	5,053,173	0	(53,173)	0	(53,173)	0	5,000,000	0	0	0	262,500	10/01/2022 .
644682-2H-8 ..	NEW HAMPSHIRE GENERAL 5.000		09/16/2022 .	STIFEL NICOLAUS & CO INC		678,529	650,000	777,043	690,895	0	(9,803)	0	(9,803)	0	681,092	0	(2,564)	(2,564)	26,090	12/01/2034 .
68608U-3Q-7 ..	OREGON GENERAL OBLIGAT 4.000		09/07/2022 .	CITIGROUP GLOBAL MARKETS		6,572,187	6,315,000	7,130,330	6,619,936	0	(51,130)	0	(51,130)	0	6,568,805	0	3,381	3,381	262,930	08/01/2030 .
68609B-RB-5 ..	OREGON GENERAL OBLIGAT 5.000		08/09/2022 .	KEYBANC CAPITAL MARK		936,981	850,000	1,040,137	940,301	0	(11,438)	0	(11,438)	0	928,863	0	8,118	8,118	43,681	08/01/2032 .
880541-VS-3 ..	TENNESSEE GENERAL OBLI 5.000		06/29/2022 .	MORGAN STANLEY		3,255,300	3,000,000	3,616,680	3,245,833	0	(32,966)	0	(32,966)	0	3,212,867	0	42,433	42,433	137,500	08/01/2031 .
917542-UA-8 ..	UTAH GENERAL OBLIGATIO 3.500		06/14/2022 .	MORGAN STANLEY		40,380,176	39,225,000	43,428,351	40,628,156	0	(208,592)	0	(208,592)	0	40,419,564	0	(39,388)	(39,388)	1,315,672	07/01/2026 .
93974D-XX-1 ..	WASHINGTON GO MOTOR VE 5.000		12/05/2022 .	BARCLAYS CAPITAL INC		1,157,302	1,075,000	1,129,524	1,214,545	0	(22,119)	65,341	(87,460)	0	1,127,085	0	30,217	30,217	72,413	08/01/2033 .
97705M-BD-6 ..	WISCONSIN GENERAL OBLI 5.000		11/28/2022 .	MORGAN STANLEY		2,619,187	2,535,000	2,913,526	2,647,164	0	(42,998)	0	(42,998)	0	2,604,166	0	15,021	15,021	136,960	05/01/2035 .
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						73,785,601	71,595,000	79,948,432	74,297,256	0	(514,867)	65,341	(580,208)	0	73,717,048	0	68,553	68,553	2,739,327	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																				
021087-TJ-0 ..	ALPINE SCH DIST GO REF 3.000		03/15/2022 .	REDEEMED		2,450,000	2,450,000	2,523,843	2,451,737	0	(1,737)	0	(1,737)	0	2,450,000	0	0	0	36,750	03/15/2027 .
021087-UU-3 ..	ALPINE SCH DIST GO S20 3.500		11/18/2022 .	VARIOUS		4,002,989	3,950,000	4,084,063	3,984,986	0	(12,494)	0	(12,494)	0	3,972,492	0	30,497	30,497	152,075	03/15/2031 .
033161-R8-5 ..	ANCHORAGE GENERAL OBLI 5.000		09/15/2022 .	SIEBERT WILLIAMS SHANK & CO LLC		1,355,360	1,295,000	1,549,118	1,370,749	0	(19,810)	0	(19,810)	0	1,350,939	0	4,421	4,421	67,988	09/01/2031 .
033161-R9-3 ..	ANCHORAGE GENERAL OBLI 5.000		10/19/2022 .	J P MORGAN CHASE SECURITIES INC		1,410,075	1,360,000	1,619,121	1,437,392	0	(22,794)	0	(22,794)	0	1,414,599	0	(4,524)	(4,524)	77,444	09/01/2032 .
033161-S2-7 ..	ANCHORAGE GENERAL OBLI 5.000		10/19/2022 .	J P MORGAN CHASE SECURITIES INC		1,482,653	1,430,000	1,695,694	1,509,487	0	(23,400)	0	(23,400)	0	1,486,087	0	(3,435)	(3,435)	81,431	09/01/2033 .
033161-S3-5 ..	ANCHORAGE GENERAL OBLI 5.000		11/04/2022 .	J P MORGAN CHASE SECURITIES INC		1,525,184	1,480,000	1,748,028	1,560,315	0	(25,045)	0	(25,045)	0	1,535,271	0	(10,086)	(10,086)	87,772	09/01/2034 .
038699-TB-0 ..	ARAPAHOE CO SD #6 LITT 5.000		06/29/2022 .	STERN BROTHERS		547,975	500,000	620,195	554,404	0	(5,878)	0	(5,878)	0	548,527	0	(552)	(552)	14,583	12/01/2028 .
041431-NT-0 ..	ARLINGTON CO GENERAL O 3.750		02/15/2022 .	REDEEMED		1,000,000	1,000,000	1,037,490	1,000,689	0	(689)	0	(689)	0	1,000,000	0	0	0	18,750	02/15/2034 .
041431-PR-2 ..	ARLINGTON CO GENERAL O 3.500		12/12/2022 .	VARIOUS		4,018,025	3,965,000	4,052,349	3,992,601	0	(9,771)	0	(9,771)	0	3,982,830	0	35,195	35,195	183,971	08/15/2030 .
041826-D5-4 ..	ARLINGTON ISD GENERAL 5.000		03/15/2022 .	REDEEMED		675,000	675,000	728,730	676,997	0	(1,997)	0	(1,997)	0	675,000	0	0	0	19,688	02/15/2032 .
052396-3X-4 ..	AUSTIN GENERAL OBLIG L 5.000		11/09/2022 .	ROBERT W BAIRD & CO		2,687,727	2,620,000	3,088,561	2,759,420	0	(44,324)	0	(44,324)	0	2,715,096	0	(27,369)	(27,369)	157,564	09/01/2033 .
052430-KK-0 ..	AUSTIN ISD GENERAL OBL 5.000		09/16/2022 .	VARIOUS		855,704	800,000	955,120	861,290	0	(11,703)	0	(11,703)	0	849,587	0	6,117	6,117	45,111	08/01/2029 .
052430-MV-4 ..	AUSTIN ISD GENERAL OBL 4.000		03/01/2022 .	MAKE WHOLE CALL		2,266,180	2,000,000	2,250,780	2,123,770	0	(4,254)	0	(4,254)	0	2,119,516	0	(119,516)	(119,516)	306,180	08/01/2036 .
05914F-YT-1 ..	BALTIMORE CO GENERAL O 5.000		06/16/2022 .	MUNI CENTER		136,634	125,000	150,906	136,498	0	(1,269)	0	(1,269)	0	135,228	0	1,405	1,405	5,556	02/01/2036 .
073900-F2-3 ..	BEAUFORT CO SCHOOL DIS 3.500		12/07/2022 .	JEFFERIES & CO INC		4,052,720	4,000,000	4,209,000	4,073,220	0	(21,002)	0	(21,002)	0	4,052,218	0	502	502	177,722	03/01/2028 .
082887-PD-6 ..	BENTON CO SD #17 KENNE 4.000		06/27/2022 .	HILLTOP SECURITIES		1,045,700	1,000,000	1,123,530	1,053,705	0	(6,491)	0	(6,491)	0	1,047,215	0	(1,515)	(1,515)	23,111	12/01/2028 .
083774-JB-6 ..	BERGEN CO IMPT AUTH CN 4.000		11/21/2022 .	STIFEL NICOLAUS & CO INC		1,276,021	1,255,000	1,375,279	1,291,443	0	(11,935)	0	(11,935)	0	1,279,508	0	(3,487)	(3,487)	61,634	09/01/2028 .
090874-ME-5 ..	BIRDVILLE ISD GO S2016 5.000		06/15/2022 .	J P MORGAN CHASE SECURITIES INC		1,299,327	1,205,000	1,516,794	1,348,853	0	(15,528)	0	(15,528)	0	1,333,325	0	(33,998)	(33,998)	50,543	02/15/2030 .
118601-JT-1 ..	BUCKS CO CMNTY CLG AUT 3.000		07/15/2022 .	HILLTOP SECURITIES		1,560,218	1,530,000	1,553,149	1,586,946	0	(6,391)	27,704	(34,095)	0	1,552,851	0	7,366	7,366	27,285	06/15/2028 .
118565-XG-0 ..	BUCKS CO GENERAL OBLIG 4.000		06/06/2022 .	BNY MELLON CAPITAL MARKETS INC		1,162,027	1,090,000	1,274,014	1,173,452	0	(8,050)	0	(8,050)	0	1,165,402	0	(3,375)	(3,375)	26,281	05/01/2028 .
134159-VS-8 ..	CAMPBELL UHSD GO REF S 2.750		06/17/2022 .	CITIGROUP GLOBAL MARKETS		1,857,708	1,855,000	1,903,787	1,874,595	0	(2,508)	0	(2,508)	0	1,872,087	0	(14,379)	(14,379)	45,486	08/01/2027 .

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
134159-YR-7	CAMPBELL UHSD GO S2018 4.000		11/30/2022	BAS-MERRILL LYNCH		5,786,935	5,500,000	5,774,175	5,667,124	0	(31,655)	0	(31,655)	0	5,635,469	0	151,466	151,466	293,944	08/01/2038
142665-EW-4	CARLSBAD USD GO REF S2 4.000		11/29/2022	STIFEL NICOLAUS & CO INC		1,205,959	1,150,000	1,293,716	1,235,599	0	(13,910)	0	(13,910)	0	1,221,689	0	(15,730)	(15,730)	49,833	05/01/2032
145628-B6-9	CARROLLTON-FARMERS BRA 5.000		02/15/2022	REDEEMED		500,000	500,000	583,275	501,189	0	(1,189)	0	(1,189)	0	500,000	0	0	0	12,500	02/15/2031
145628-B7-7	CARROLLTON-FARMERS BRA 5.000		02/15/2022	REDEEMED		735,000	735,000	853,416	736,694	0	(1,694)	0	(1,694)	0	735,000	0	0	0	18,375	02/15/2032
145628-YY-3	CARROLLTON-FARMERS BRA 5.000		02/15/2022	REDEEMED		620,000	620,000	723,261	621,475	0	(1,475)	0	(1,475)	0	620,000	0	0	0	15,500	02/15/2031
145628-YZ-0	CARROLLTON-FARMERS BRA 5.000		02/15/2022	REDEEMED		550,000	550,000	638,611	551,267	0	(1,267)	0	(1,267)	0	550,000	0	0	0	13,750	02/15/2032
145628-ZY-2	CARROLLTON-FARMERS BRA 5.000		02/15/2022	REDEEMED		240,000	240,000	279,972	240,571	0	(571)	0	(571)	0	240,000	0	0	0	6,000	02/15/2031
145628-ZZ-9	CARROLLTON-FARMERS BRA 5.000		02/15/2022	REDEEMED		255,000	255,000	296,083	255,588	0	(588)	0	(588)	0	255,000	0	0	0	6,375	02/15/2032
147051-US-3	CARY GENERAL OBLIGATIO 4.000		10/19/2022	MUNI CENTER		375,876	370,000	406,397	379,645	0	(3,522)	0	(3,522)	0	376,122	0	(247)	(247)	16,856	03/01/2031
14984P-BE-4	CECIL CO GENERAL OBLIG 3.250		12/12/2022	BAS-MERRILL LYNCH		167,734	165,000	167,538	166,129	0	(252)	0	(252)	0	165,877	0	1,857	1,857	7,329	02/01/2036
152239-JN-0	CENTERVILLE CITY SCH D 4.000		12/01/2022	REDEEMED		4,725,000	4,725,000	5,071,721	4,760,908	0	(35,908)	0	(35,908)	0	4,725,000	0	0	0	189,000	12/01/2032
152239-JP-5	CENTERVILLE CITY SCH D 4.000		12/01/2022	REDEEMED		5,290,000	5,290,000	5,644,959	5,326,861	0	(36,861)	0	(36,861)	0	5,290,000	0	0	0	211,600	12/01/2033
158843-WW-8	CHANDLER LTGO REF S201 3.500		12/07/2022	VARIOUS		406,507	400,000	416,644	404,783	0	(1,738)	0	(1,738)	0	403,045	0	3,462	3,462	19,974	07/01/2028
159808-EP-5	CHARLES CO GENERAL OBL 3.250		06/28/2022	SUMRIDGE PARTNERS LLC		1,622,928	1,595,000	1,669,694	1,613,407	0	(4,916)	0	(4,916)	0	1,608,491	0	14,437	14,437	34,414	11/01/2028
160069-XC-9	CHARLESTON CO GEN OBLI 3.000		12/02/2022	J P MORGAN CHASE SECURITIES INC		4,865,146	4,865,000	5,007,155	4,923,910	0	(13,706)	0	(13,706)	0	4,910,204	0	(45,058)	(45,058)	159,734	11/01/2028
161035-HD-5	CHARLOTTE GENERAL OBLI 4.000		11/30/2022	CITIGROUP GLOBAL MARKETS		4,139,760	4,000,000	4,501,320	4,248,612	0	(48,458)	0	(48,458)	0	4,200,154	0	(60,394)	(60,394)	226,667	07/01/2033
162376-BP-1	CHATTANOOGA GEN OBLIG 5.000		06/17/2022	SUMRIDGE PARTNERS LLC		2,598,572	2,420,000	2,962,128	2,637,730	0	(27,150)	0	(27,150)	0	2,610,580	0	(12,008)	(12,008)	97,808	09/01/2028
165573-F2-7	CHESTER CO GENERAL OBL 5.000		08/09/2022	STONEX FINANCIAL		1,097,120	1,000,000	1,221,830	1,104,823	0	(13,433)	0	(13,433)	0	1,091,390	0	5,730	5,730	53,611	07/15/2035
181216-EZ-1	CLARK CO SD #112-6 WAS 4.000		08/03/2022	DA DAVIDSON		496,754	460,000	525,338	493,934	0	(3,900)	0	(3,900)	0	490,034	0	6,720	6,720	12,471	12/01/2028
181288-PS-4	CLARK CO SD#117 CAMAS 3.500		09/15/2022	PIPER JAFFRAY		4,634,014	4,585,000	4,897,880	4,687,143	0	(24,435)	0	(24,435)	0	4,662,708	0	(28,694)	(28,694)	128,380	12/01/2027
184540-4L-3	CLEAR CREEK ISD GO REF 3.250		02/15/2022	REDEEMED		1,750,000	1,750,000	1,778,088	1,750,476	0	(476)	0	(476)	0	1,750,000	0	0	0	28,438	02/15/2029
190335-GU-7	COAST CCD GO REF S2015 4.000		11/30/2022	VARIOUS		6,759,230	6,500,000	6,960,655	6,686,205	0	(45,249)	0	(45,249)	0	6,640,956	0	118,274	118,274	346,667	08/01/2032
194738-8V-5	COLLIN CO GENERAL OBLI 5.000		02/15/2022	REDEEMED		1,200,000	1,200,000	1,373,964	1,203,315	0	(3,315)	0	(3,315)	0	1,200,000	0	0	0	30,000	02/15/2032
199492-LP-2	COLUMBUS GENERAL OBLIG 3.250		12/14/2022	MUNI CENTER		132,296	130,000	133,338	130,974	0	(349)	0	(349)	0	130,625	0	1,670	1,670	5,645	08/15/2028
199492-PY-9	COLUMBUS GENERAL OBLIG 4.000		08/03/2022	VARIOUS		3,218,070	3,000,000	3,424,470	3,198,308	0	(24,493)	0	(24,493)	0	3,173,815	0	44,255	44,255	129,833	07/01/2031
208418-ZK-2	CONROE ISD GENERAL OBL 5.000		08/09/2022	VARIOUS		7,439,474	6,855,000	8,310,317	7,499,594	0	(87,367)	0	(87,367)	0	7,412,228	0	27,247	27,247	330,192	02/15/2034
215489-MN-2	COOK CO HSD #203 NEW T 3.500		12/15/2022	REDEEMED		4,910,000	4,910,000	4,991,015	4,920,943	0	(10,943)	0	(10,943)	0	4,910,000	0	0	0	171,850	12/15/2032
234685-LJ-2	DALLAS CO CCD GO LTD R 3.000		08/09/2022	VARIOUS		6,121,980	6,000,000	6,087,000	6,190,477	0	(23,737)	81,387	(105,124)	0	6,085,353	0	36,627	36,627	170,750	02/15/2028
235308-SL-8	DALLAS ISD GENERAL OBL 3.000		08/15/2022	REDEEMED		8,930,000	8,930,000	9,202,633	8,949,549	0	(19,549)	0	(19,549)	0	8,930,000	0	0	0	267,900	08/15/2030
235308-VA-8	DALLAS ISD GENERAL OBL 5.000		11/28/2022	MORGAN STANLEY		4,676,085	4,500,000	5,246,730	4,717,059	0	(73,792)	0	(73,792)	0	4,643,267	0	32,818	32,818	290,625	08/15/2032
235308-WH-2	DALLAS ISD GENERAL OBL 4.000		09/20/2022	VARIOUS		25,398,129	24,715,000	27,209,238	25,655,210	0	(210,970)	0	(210,970)	0	25,444,239	0	(46,110)	(46,110)	1,088,873	02/15/2034
248775-2X-5	DENTON CO GO LTD REF S 4.000		07/14/2022	PIPER JAFFRAY		4,231,294	4,040,000	4,554,777	4,251,000	0	(31,429)	0	(31,429)	0	4,219,571	0	11,723	11,723	162,947	07/15/2028
279518-EM-2	EDEN PRAIRIE GENERAL O 3.500		01/15/2022	REDEEMED		1,025,000	1,025,000	1,039,196	1,025,098	0	(98)	0	(98)	0	1,025,000	0	0	0	17,938	01/15/2030
279518-EN-0	EDEN PRAIRIE GENERAL O 3.500		01/15/2022	REDEEMED		1,060,000	1,060,000	1,069,763	1,060,055	0	(55)	0	(55)	0	1,060,000	0	0	0	18,550	01/15/2031
279518-EP-5	EDEN PRAIRIE GENERAL O 3.500		01/15/2022	REDEEMED		1,100,000	1,100,000	1,105,049	1,100,008	0	(8)	0	(8)	0	1,100,000	0	0	0	19,250	01/15/2032
279518-EQ-3	EDEN PRAIRIE GENERAL O 3.750		01/15/2022	REDEEMED		1,130,000	1,130,000	1,148,487	1,130,131	0	(131)	0	(131)	0	1,130,000	0	0	0	21,188	01/15/2033
279518-ER-1	EDEN PRAIRIE GENERAL O 3.750		01/15/2022	REDEEMED		1,165,000	1,165,000	1,180,215	1,165,099	0	(99)	0	(99)	0	1,165,000	0	0	0	21,844	01/15/2034
279518-ES-9	EDEN PRAIRIE GENERAL O 3.750		01/15/2022	REDEEMED		1,210,000	1,210,000	1,221,834	1,210,064	0	(64)	0	(64)	0	1,210,000	0	0	0	22,688	01/15/2035
280605-7W-0	EDINA GENERAL OBLIGATI 2.500		06/21/2022	PIPER JAFFRAY		1,609,832	1,615,000	1,678,356	1,633,365	0	(4,152)	0	(4,152)	0	1,629,213	0	(19,381)	(19,381)	36,113	02/01/2027
283479-KT-9	EL PASO CO SD#38 LEWIS 3.000		12/01/2022	REDEEMED		4,615,000	4,615,000	4,722,853	4,626,140	0	(11,140)	0	(11,140)	0	4,615,000	0	0	0	138,450	12/01/2029
304081-UE-0	FAIRFAX GENERAL OBLIGA 3.000		01/15/2022	REDEEMED		4,845,000	4,845,000	4,779,447	4,844,044	0	956	0	956	0	4,845,000	0	0	0	72,675	01/15/2033
345102-MS-3	FOOTHILL-DE ANZA CCD G 4.000		11/28/2022	MORGAN STANLEY		1,546,425	1,500,000	1,710,930	1,604,901	0	(20,038)	0	(20,038)	0	1,584,863	0	(38,438)	(38,438)	79,833	08/01/2034
346623-CQ-2	FORSYTH CO GENERAL OBL 3.000		06/24/2022	MORGAN STANLEY		110,925	110,000	114,527	111,212	0	(250)	0	(250)	0	110,962	0	(37)	(37)	2,173	05/01/2029
346623-CR-0	FORSYTH CO GENERAL OBL 3.000		08/09/2022	SUMRIDGE PARTNERS LLC		1,439,393	1,425,000	1,476,314	1,438,761	0	(3,536)	0	(3,536)	0	1,435,225	0	4,168	4,168	33,250	05/01/2030
346766-TB-4	FORT BEND CO GENERAL O 5.000		06/27/2022	RAYMOND JAMES & ASSOC		2,171,400	2,000,000	2,504,100	2,228,490	0	(26,084)	0	(26,084)	0	2,202,406	0	(31,006)	(31,006)	82,778	03/01/2029
365892-MS-4	GARFIELD PITKIN & EAGL 4.000		11/09/2022	RAYMOND JAMES & ASSOC		7,156,940	7,000,000	7,621,600	7,272,439	0	(57,288)	0	(57,288)	0	7,215,151	0	(58,211)	(58,211)	255,889	12/15/2035
373046-UG-4	GEORGETOWN ISD GO S201 5.000		08/17/2022	PNC CAPITAL MARKETS		4,280,240	4,000,000	4,794,520	4,325,381	0	(54,607)	0	(54,607)	0	4,270,774	0	9,466	9,466	202,222	08/15/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
388640-P5-7	GRAPEVINE-COLLEYVILLE 5.000		02/15/2022	REDEEMED		3,470,000	3,470,000	3,817,868	3,469,965	0	35	0	35	0	3,470,000	0	0	0	77,622	08/15/2031
388640-P6-5	GRAPEVINE-COLLEYVILLE 5.000		02/15/2022	REDEEMED		5,410,000	5,410,000	5,910,155	5,409,931	0	69	0	69	0	5,410,000	0	0	0	135,250	08/15/2032
388640-5L-4	GRAPEVINE-COLLEYVILLE 5.000		02/15/2022	REDEEMED		2,550,000	2,550,000	2,770,397	2,549,965	0	35	0	35	0	2,550,000	0	0	0	63,750	08/15/2033
414005-SZ-2	HARRIS CO GO REF S2014 5.000		11/09/2022	BAS-MERRILL LYNCH		4,114,720	4,000,000	4,735,880	4,222,489	0	(68,467)	0	(68,467)	0	4,154,022	0	(39,302)	(39,302)	223,889	10/01/2031
414005-UL-0	HARRIS CO ROAD GO REF 5.000		08/09/2022	VARIOUS		8,468,684	7,790,000	9,400,816	8,450,687	0	(99,331)	0	(99,331)	0	8,351,357	0	117,327	117,327	326,236	10/01/2028
419722-L6-8	HAWAII CO GENERAL OBLI 5.000		07/07/2022	STIFEL NICOLAUS & CO INC		1,680,694	1,540,000	1,674,673	1,712,034	0	(20,769)	17,634	(38,402)	0	1,673,632	0	7,062	7,062	66,306	09/01/2029
425507-CD-0	HENNEPIN CO GENERAL OB 5.000		12/01/2022	REDEEMED		5,775,000	5,775,000	6,696,401	5,890,109	0	(115,109)	0	(115,109)	0	5,775,000	0	0	0	288,750	12/01/2036
425507-CE-8	HENNEPIN CO GENERAL OB 5.000		12/01/2022	REDEEMED		5,780,000	5,780,000	6,679,599	5,892,569	0	(112,569)	0	(112,569)	0	5,780,000	0	0	0	289,000	12/01/2037
425507-DN-7	HENNEPIN CO GENERAL OB 5.000		12/07/2022	VARIOUS		5,758,003	5,335,000	5,630,666	6,064,746	0	(111,800)	334,310	(446,110)	0	5,618,636	0	139,366	139,366	270,826	12/01/2034
447819-EY-5	HURST EULESS BEDFORD I 5.000		11/17/2022	TD SECURITIES		1,631,715	1,500,000	1,842,960	1,705,626	0	(30,738)	0	(30,738)	0	1,674,888	0	(43,173)	(43,173)	95,000	08/15/2031
454272-JP-1	INDIAN HILL EXEMPT VLG 2.500		06/07/2022	STIFEL NICOLAUS & CO INC		1,446,130	1,430,000	1,521,849	1,464,052	0	(5,014)	0	(5,014)	0	1,459,038	0	(12,908)	(12,908)	18,669	12/01/2025
462668-GR-9	IREDELL CO GENERAL OBL 3.000		07/15/2022	FHN FINANCIAL		1,532,241	1,505,000	1,554,289	1,523,609	0	(3,045)	0	(3,045)	0	1,520,564	0	11,677	11,677	36,120	04/01/2028
463813-B6-1	IRVING ISD GO REF S201 5.000		06/14/2022	MORGAN STANLEY		2,488,301	2,300,000	2,878,013	2,556,246	0	(27,400)	0	(27,400)	0	2,528,846	0	(40,545)	(40,545)	96,153	02/15/2027
463813-B7-9	IRVING ISD GO REF S201 5.000		06/15/2022	BARCLAYS CAPITAL INC		4,854,049	4,490,000	5,573,257	4,971,526	0	(51,708)	0	(51,708)	0	4,919,818	0	(65,769)	(65,769)	188,331	02/15/2028
472736-P9-2	JEFFERSON CO SD R-001 5.250		12/05/2022	MUNI CENTER		501,264	475,000	558,814	495,831	0	(6,194)	0	(6,194)	0	489,637	0	11,627	11,627	23,855	12/15/2024
47844P-EJ-0	JOHNSON CO GENERAL OBL 4.000		09/01/2022	REDEEMED		2,350,000	2,350,000	2,456,972	2,359,129	0	(9,129)	0	(9,129)	0	2,350,000	0	0	0	94,000	09/01/2028
47844P-EK-7	JOHNSON CO GENERAL OBL 4.000		09/01/2022	REDEEMED		2,445,000	2,445,000	2,531,675	2,452,411	0	(7,411)	0	(7,411)	0	2,445,000	0	0	0	97,800	09/01/2029
47844P-EL-5	JOHNSON CO GENERAL OBL 4.000		09/01/2022	REDEEMED		2,540,000	2,540,000	2,589,301	2,544,204	0	(4,204)	0	(4,204)	0	2,540,000	0	0	0	101,600	09/01/2030
47844P-EM-3	JOHNSON CO GENERAL OBL 4.000		09/01/2022	REDEEMED		2,645,000	2,645,000	2,680,390	2,647,993	0	(2,993)	0	(2,993)	0	2,645,000	0	0	0	105,800	09/01/2031
47844P-FC-4	JOHNSON CO GENERAL OBL 3.500		11/03/2022	MUNI CENTER		1,118,907	1,115,000	1,161,852	1,129,153	0	(4,322)	0	(4,322)	0	1,124,831	0	(5,924)	(5,924)	45,601	09/01/2027
47844P-FD-2	JOHNSON CO GENERAL OBL 3.500		12/27/2022	MUNI CENTER		356,488	350,000	363,202	353,994	0	(1,438)	0	(1,438)	0	352,556	0	3,932	3,932	16,119	09/01/2028
47844P-FE-0	JOHNSON CO GENERAL OBL 3.500		12/12/2022	MUNI CENTER		152,528	150,000	155,018	151,520	0	(531)	0	(531)	0	150,989	0	1,538	1,538	6,752	09/01/2029
478718-U4-9	JOHNSON CO USD #233 GO 4.000		09/16/2022	FIDELITY CAPITAL MARKETS SERVICES		799,722	770,000	836,867	803,604	0	(6,323)	0	(6,323)	0	797,281	0	2,441	2,441	32,426	09/01/2032
478740-SB-0	JOHNSON CO USD #512 GO 5.000		11/22/2022	MORGAN STANLEY		3,185,670	3,000,000	3,470,070	3,189,251	0	(43,397)	0	(43,397)	0	3,145,853	0	39,817	39,817	172,500	10/01/2034
495224-3S-4	KING CO SD #411 ISSAQU 5.000		07/13/2022	CITIGROUP GLOBAL MARKETS		1,214,862	1,100,000	1,323,256	1,224,847	0	(12,953)	0	(12,953)	0	1,211,894	0	2,968	2,968	34,222	12/01/2032
498062-PC-6	KITSAP CO SD#303 BAINB 4.000		06/08/2022	MESIROW FINANCIAL		2,470,105	2,315,000	2,719,361	2,507,717	0	(18,493)	0	(18,493)	0	2,489,224	0	(19,119)	(19,119)	48,615	12/01/2028
498098-RD-6	KITSAP CO SD#401 CENTR 4.000		08/09/2022	RBC CAPITAL MARKETS		3,964,200	3,750,000	4,229,438	3,975,703	0	(29,800)	0	(29,800)	0	3,945,904	0	18,296	18,296	104,167	12/01/2031
499512-7Q-8	KNOX CO GENERAL OBLIGA 2.750		08/02/2022	VARIOUS		1,663,478	1,650,000	1,699,781	1,665,787	0	(3,753)	0	(3,753)	0	1,662,034	0	1,444	1,444	30,307	06/01/2028
499512-7S-4	KNOX CO GENERAL OBLIGA 3.000		12/02/2022	J P MORGAN CHASE SECURITIES INC		1,715,357	1,725,000	1,762,502	1,737,005	0	(4,506)	0	(4,506)	0	1,732,499	0	(17,142)	(17,142)	52,325	06/01/2030
528828-7Z-3	LEWISVILLE ISD GO REF 5.000		06/15/2022	SIEBERT WILLIAMS SHANK & CO LLC		5,358,700	5,000,000	6,183,350	5,492,074	0	(60,573)	0	(60,573)	0	5,431,501	0	(72,801)	(72,801)	209,722	08/15/2028
528878-VK-4	LEXINGTON & RICHLAND C 4.000		03/01/2022	REDEEMED		10,000,000	10,000,000	10,708,300	10,013,733	0	(13,733)	0	(13,733)	0	10,000,000	0	0	0	200,000	03/01/2032
533404-CP-2	LINCOLN CO SCHOOL DIST 5.000		06/15/2022	MATURED		5,070,000	5,070,000	5,874,356	5,069,980	0	20	0	20	0	5,070,000	0	0	0	126,750	06/15/2022
539158-JG-1	LIVINGSTON TOWNSHIP SD 5.000		12/06/2022	MUNI CENTER		213,406	200,000	230,090	211,952	0	(3,028)	0	(3,028)	0	208,925	0	4,481	4,481	13,944	07/15/2034
542264-GT-7	LONE STAR COLLEGE SYST 4.000		11/29/2022	TRUIST SECURITIES		4,108,880	4,000,000	4,559,720	4,257,778	0	(55,241)	0	(55,241)	0	4,202,537	0	(93,657)	(93,657)	207,111	02/15/2032
545624-LK-2	LOS RIOS CCD GO REF S2 5.250		08/01/2022	REDEEMED		4,170,000	4,170,000	4,881,360	4,216,718	0	(46,718)	0	(46,718)	0	4,170,000	0	0	0	218,925	08/01/2029
54589T-AR-3	LOUDOUN CO GENERAL OBL 4.000		12/01/2022	REDEEMED		2,260,000	2,260,000	2,316,658	2,266,606	0	(6,606)	0	(6,606)	0	2,260,000	0	0	0	90,400	12/01/2029
54589T-AS-1	LOUDOUN CO GENERAL OBL 4.000		12/01/2022	REDEEMED		2,260,000	2,260,000	2,297,584	2,264,380	0	(4,380)	0	(4,380)	0	2,260,000	0	0	0	90,400	12/01/2030
54589T-AT-9	LOUDOUN CO GENERAL OBL 4.000		12/01/2022	REDEEMED		2,260,000	2,260,000	2,282,125	2,262,561	0	(2,561)	0	(2,561)	0	2,260,000	0	0	0	90,400	12/01/2031
54589T-AU-6	LOUDOUN CO GENERAL OBL 4.000		12/01/2022	REDEEMED		2,260,000	2,260,000	2,266,757	2,260,745	0	(745)	0	(745)	0	2,260,000	0	0	0	90,400	12/01/2032
54589T-AV-4	LOUDOUN CO GENERAL OBL 4.000		12/01/2022	REDEEMED		2,260,000	2,260,000	2,253,808	2,255,691	0	322	0	322	0	2,256,013	0	3,987	3,987	90,400	12/01/2033
548210-QX-4	LOWER MAKEFIELD GENERA 2.375		06/16/2022	SUMRIDGE PARTNERS LLC		970,954	985,000	982,370	983,372	0	97	0	97	0	983,469	0	(12,515)	(12,515)	18,845	03/01/2029
560211-MK-7	MAHTOMEDI ISD #832 GO 5.000		09/07/2022	VARIOUS		529,518	500,000	604,545	534,558	0	(7,221)	0	(7,221)	0	527,337	0	2,181	2,181	27,042	02/01/2029
560211-ML-5	MAHTOMEDI ISD #832 GO 5.000		09/15/2022	VARIOUS		789,122	750,000	903,090	800,689	0	(11,362)	0	(11,362)	0	789,327	0	(206)	(206)	42,361	02/01/2030
560211-MM-3	MAHTOMEDI ISD #832 GO 5.000		09/16/2022	COLLIERS SECURITIES		1,046,620	1,000,000	1,198,190	1,065,752	0	(14,864)	0	(14,864)	0	1,050,888	0	(4,268)	(4,268)	56,806	02/01/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
562158-DG-7	MANCHESTER ESSEX REG S 2.750		08/03/2022	CITIGROUP GLOBAL MARKETS		995,249	980,000	1,012,252	994,257	0	(2,017)	0	(2,017)	0	992,240	0	3,009	3,009	28,447	01/15/2028
567137-K2-9	MARICOPA CO ELEM SD #2 4.000		12/06/2022	FHN FINANCIAL		1,035,600	1,000,000	1,097,040	1,048,679	0	(9,611)	0	(9,611)	0	1,039,068	0	(3,468)	(3,468)	57,333	07/01/2032
567288-UB-9	MARICOPA CO USD #48 SC 5.000		11/17/2022	FIFTH THIRD SECURITIES		3,234,960	3,000,000	3,666,660	3,402,961	0	(61,702)	0	(61,702)	0	3,341,259	0	(106,299)	(106,299)	208,333	07/01/2033
56781R-HL-4	MARIN CCD GO REF S2017 4.000		11/17/2022	J P MORGAN CHASE SECURITIES INC		1,052,530	1,000,000	1,103,320	1,063,231	0	(9,369)	0	(9,369)	0	1,053,862	0	(1,332)	(1,332)	52,222	08/01/2034
56781R-GD-3	MARIN CCD GO S2016A 4.000		11/30/2022	BAS-MERRILL LYNCH		657,606	625,000	642,125	633,876	0	(1,677)	0	(1,677)	0	632,200	0	25,407	25,407	33,403	08/01/2036
580818-GG-1	MCHENRY CO GO CONSV RE 5.000		12/05/2022	VARIOUS		6,228,120	6,000,000	7,098,420	6,368,935	0	(103,276)	0	(103,276)	0	6,265,659	0	(37,539)	(37,539)	391,944	02/01/2027
584002-RW-1	MECKLENBURG CO GEN OBL 5.000		06/14/2022	STIFEL NICOLAUS & CO INC		1,108,850	1,000,000	1,291,770	1,131,733	0	(11,694)	0	(11,694)	0	1,120,039	0	(11,189)	(11,189)	27,083	12/01/2026
584002-RX-9	MECKLENBURG CO GEN OBL 5.000		06/16/2022	MORGAN STANLEY		564,800	500,000	646,460	573,645	0	(5,513)	0	(5,513)	0	568,131	0	(3,331)	(3,331)	13,889	12/01/2027
584002-SN-0	MECKLENBURG CO GENERAL 3.000		10/19/2022	MUNI CENTER		278,121	280,000	285,603	280,728	0	(509)	0	(509)	0	280,219	0	(2,098)	(2,098)	9,567	03/01/2028
596697-NR-9	MIDDLETON-CROSS PLAINS 3.500		03/01/2022	REDEEMED		5,385,000	5,385,000	5,496,200	5,387,074	0	(2,074)	0	(2,074)	0	5,385,000	0	0	0	94,238	03/01/2031
596697-NS-7	MIDDLETON-CROSS PLAINS 3.500		03/01/2022	REDEEMED		5,585,000	5,585,000	5,678,716	5,586,682	0	(1,682)	0	(1,682)	0	5,585,000	0	0	0	97,738	03/01/2032
60956P-NW-8	MONMOUTH CO IMPT AUTH 4.000		07/13/2022	SUMRIDGE PARTNERS LLC		1,121,106	1,055,000	1,105,397	1,138,304	0	(9,108)	24,262	(33,370)	0	1,104,934	0	16,172	16,172	40,324	08/01/2030
613664-7A-3	MONTGOMERY CO GENERAL 3.000		10/19/2022	BAS-MERRILL LYNCH		2,975,700	3,000,000	3,075,330	3,011,649	0	(7,492)	0	(7,492)	0	3,004,158	0	(28,458)	(28,458)	95,000	04/01/2025
613664-7B-1	MONTGOMERY CO GENERAL 3.000		12/05/2022	MORGAN STANLEY		4,003,120	4,000,000	4,062,400	4,009,656	0	(7,315)	0	(7,315)	0	4,002,341	0	779	779	141,667	04/01/2026
621196-B2-9	MT DIABLO USD GO REF S 5.000		07/01/2022	REDEEMED		1,830,000	1,830,000	2,134,750	1,852,757	0	(22,757)	0	(22,757)	0	1,830,000	0	0	0	91,500	07/01/2029
625070-JN-8	MUKWONAGO SCHOOL DISTR 3.250		07/14/2022	WELLS FARGO SECURITIES		3,026,346	2,950,000	3,073,251	2,988,981	0	(9,286)	0	(9,286)	0	2,979,695	0	46,651	46,651	76,434	04/01/2033
625070-JP-3	MUKWONAGO SCHOOL DISTR 3.250		09/20/2022	UMB BANK		1,534,760	1,525,000	1,583,362	1,543,483	0	(5,814)	0	(5,814)	0	1,537,669	0	(2,909)	(2,909)	48,323	04/01/2034
625070-JQ-1	MUKWONAGO SCHOOL DISTR 3.250		09/16/2022	SIEBERT WILLIAMS SHANK & CO LLC		3,181,721	3,150,000	3,259,589	3,184,737	0	(10,837)	0	(10,837)	0	3,173,900	0	7,821	7,821	99,247	04/01/2035
639438-K5-8	NAZARETH AREA SCH DIST 5.000		09/19/2022	SIEBERT WILLIAMS SHANK & CO LLC		427,900	400,000	460,204	430,849	0	(5,501)	0	(5,501)	0	425,347	0	2,553	2,553	17,000	11/15/2037
66702R-DB-5	NORTHSIDE ISD GO S2012 5.000		08/15/2022	REDEEMED		4,510,000	4,510,000	5,214,823	4,560,292	0	(50,292)	0	(50,292)	0	4,510,000	0	0	0	225,500	08/15/2035
668844-MG-5	NORWALK GENERAL OBLIGA 2.625		07/15/2022	REDEEMED		1,270,000	1,270,000	1,303,071	1,273,141	0	(3,141)	0	(3,141)	0	1,270,000	0	0	0	33,338	07/15/2030
720424-D4-9	PIERCE CO SD#10 TACOMA .379		12/01/2022	MATURED		4,500,000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	0	0	17,055	12/01/2022
720424-YG-9	PIERCE CO SD#10 TACOMA 5.000		12/05/2022	COMMERCE BANK		727,901	695,000	799,549	728,961	0	(10,483)	0	(10,483)	0	718,478	0	9,423	9,423	35,233	12/01/2035
720424-YZ-7	PIERCE CO SD#10 TACOMA 5.000		09/16/2022	STIFEL NICOLAUS & CO INC		4,072,004	3,800,000	4,540,430	4,112,393	0	(54,970)	0	(54,970)	0	4,057,424	0	14,580	14,580	152,528	12/01/2029
720424-ZD-5	PIERCE CO SD#10 TACOMA 5.000		11/09/2022	RBC CAPITAL MARKETS		3,153,630	3,000,000	3,506,910	3,215,500	0	(45,650)	0	(45,650)	0	3,169,850	0	(16,220)	(16,220)	142,917	12/01/2033
727177-RP-4	PLANO GEN OBLIG LTD RE 5.000		08/09/2022	CITIGROUP GLOBAL MARKETS		1,194,149	1,100,000	1,332,353	1,206,311	0	(14,885)	0	(14,885)	0	1,191,426	0	2,723	2,723	51,944	09/01/2035
727199-WV-9	PLANO ISD GENERAL OBLI 5.000		11/04/2022	VARIOUS		4,106,856	3,970,000	4,702,306	4,224,356	0	(66,184)	0	(66,184)	0	4,158,173	0	(51,317)	(51,317)	241,397	02/15/2031
727199-XM-8	PLANO ISD GENERAL OBLI 5.000		07/21/2022	STONEX FINANCIAL		4,060,351	3,725,000	4,591,133	4,110,911	0	(50,631)	0	(50,631)	0	4,060,280	0	70	70	175,441	02/15/2030
736688-KE-1	PORTLAND CCD GO REF S2 5.000		10/19/2022	MUNI CENTER		106,456	100,000	115,620	107,892	0	(1,351)	0	(1,351)	0	106,541	0	(85)	(85)	4,250	06/15/2029
736688-KY-7	PORTLAND CCD GO S2018 5.000		11/04/2022	TD SECURITIES		1,966,163	1,875,000	2,167,744	2,042,534	0	(30,485)	0	(30,485)	0	2,012,050	0	(45,887)	(45,887)	84,115	06/15/2033
741751-Y8-8	PRINCE WILLIAM CO GEN 3.750		11/30/2022	JEFFERIES & CO INC		3,150,379	3,090,000	3,180,166	3,118,752	0	(9,983)	0	(9,983)	0	3,108,769	0	41,610	41,610	154,500	08/01/2035
742327-ES-4	PRINCETON CITY SCH DIS 5.000		06/06/2022	FIDELITY CAPITAL MARKETS SERVICES		536,260	500,000	585,475	545,078	0	(6,586)	0	(6,586)	0	538,492	0	(2,232)	(2,232)	12,986	12/01/2026
763261-L5-1	RICHARDSON ISD GO REG 5.000		10/19/2022	VARIOUS		2,042,607	1,960,000	2,338,064	2,095,876	0	(33,070)	0	(33,070)	0	2,062,806	0	(20,200)	(20,200)	113,786	02/15/2027
765820-F2-6	RIDGEFIELD GENERAL OBL 2.625		12/20/2022	MUNI CENTER		299,894	300,000	302,439	300,408	0	(362)	0	(362)	0	300,045	0	(151)	(151)	10,639	02/15/2028
787758-WZ-0	SAINT CHARLES GENERAL 5.000		06/08/2022	MORGAN STANLEY		458,015	410,000	523,951	467,730	0	(4,956)	0	(4,956)	0	462,774	0	(4,759)	(4,759)	10,763	12/01/2027
101565-F5-3	SAINT VRAIN VALLEY SD# 4.000		12/08/2022	MUNI CENTER		830,712	800,000	884,984	837,229	0	(8,547)	0	(8,547)	0	828,682	0	2,030	2,030	31,733	12/15/2032
795676-SL-0	SALT LAKE CO GEN OBLIG 2.750		08/18/2022	MUNI CENTER		203,476	200,000	203,010	201,182	0	(215)	0	(215)	0	200,967	0	2,509	2,509	3,774	12/15/2028
795676-SM-8	SALT LAKE CO GEN OBLIG 3.000		08/18/2022	MUNI CENTER		256,050	250,000	257,290	252,869	0	(517)	0	(517)	0	252,352	0	3,698	3,698	5,146	12/15/2029
796116-RY-9	SAN ANGELO ISD GO REF 4.000		12/02/2022	CITIGROUP GLOBAL MARKETS		3,948,792	3,880,000	4,113,460	3,940,691	0	(26,108)	0	(26,108)	0	3,914,583	0	34,209	34,209	202,622	02/15/2031
798189-LW-4	SAN JOSE EVERGREEN CCD 4.000		09/19/2022	VARIOUS		3,253,102	3,115,000	3,443,695	3,244,305	0	(23,998)	0	(23,998)	0	3,220,307	0	32,796	32,796	130,080	09/01/2026
799055-QH-4	SAN MATEO FOSTER CSD G 4.000		09/16/2022	J P MORGAN CHASE SECURITIES INC		593,393	570,000	629,103	594,343	0	(4,706)	0	(4,706)	0	589,638	0	3,755	3,755	25,903	08/01/2033
802498-NV-3	SANTA MONICA-MALIBU US 3.500		11/04/2022	VARIOUS		1,272,995	1,260,000	1,322,068	1,285,102	0	(5,658)	0	(5,658)	0	1,279,443	0	(6,448)	(6,448)	55,312	08/01/2028

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
802498-QP-3	SANTA MONICA-MALIBU US 4.000		11/29/2022	MORGAN STANLEY		3,071,873	2,980,000	3,393,922	3,183,547	0	(39,766)	0	(39,766)	0	3,143,780	0	(71,907)	(71,907)	168,867	07/01/2034
802498-RB-3	SANTA MONICA-MALIBU US 5.000		11/23/2022	MUNI CENTER		285,428	260,000	317,593	293,350	0	(5,206)	0	(5,206)	0	288,145	0	(2,717)	(2,717)	18,308	07/01/2035
810453-7Y-0	SCOTTSDALE LTGO REF S1 4.000		11/04/2022	VARIOUS		2,304,683	2,250,000	2,480,558	2,336,375	0	(19,099)	0	(19,099)	0	2,317,276	0	(12,594)	(12,594)	117,111	07/01/2028
812627-BH-9	SEATTLE GENERAL OBLIGA 4.000		07/08/2022	HUNTINGTON SECURITIES		1,207,511	1,140,000	1,198,710	1,223,910	0	(9,534)	16,159	(25,693)	0	1,198,216	0	9,294	9,294	27,993	12/01/2029
833153-TV-1	SNOHOMISH CO SD #15 ED 5.000		11/09/2022	MORGAN STANLEY		3,785,729	3,700,000	4,354,456	3,876,464	0	(62,055)	0	(62,055)	0	3,814,409	0	(28,680)	(28,680)	176,264	12/01/2029
833153-TX-7	SNOHOMISH CO SD #15 ED 5.000		12/19/2022	MUNI CENTER		415,888	400,000	465,116	417,649	0	(6,944)	0	(6,944)	0	410,705	0	5,183	5,183	21,111	12/01/2031
833153-VC-0	SNOHOMISH CO SD #15 ED 4.000		11/30/2022	BARCLAYS CAPITAL INC		1,285,363	1,250,000	1,419,163	1,330,618	0	(16,010)	0	(16,010)	0	1,314,608	0	(29,246)	(29,246)	50,000	12/01/2033
879709-4E-0	TEMPE GENERAL OBLIGATI 4.000		07/11/2022	GOLDMAN SACHS & CO		1,925,946	1,800,000	1,891,602	1,930,902	0	(14,643)	25,485	(40,129)	0	1,890,773	0	35,173	35,173	74,400	07/01/2029
879709-5D-1	TEMPE GENERAL OBLIGATI 5.000		11/17/2022	COMMERCE BANK		374,649	345,000	415,525	385,866	0	(6,217)	0	(6,217)	0	379,649	0	(4,999)	(4,999)	23,958	07/01/2033
885718-GA-8	THREE RIVERS PARK DIST 4.000		02/01/2022	REDEEMED		580,000	580,000	581,978	579,992	0	8	0	8	0	580,000	0	0	0	11,600	02/01/2030
885718-GC-4	THREE RIVERS PARK DIST 4.250		02/01/2022	REDEEMED		630,000	630,000	635,582	630,030	0	(30)	0	(30)	0	630,000	0	0	0	13,388	02/01/2032
885718-JX-5	THREE RIVERS PARK DIST 3.250		09/16/2022	RAYMOND JAMES & ASSOC		611,970	610,000	631,155	615,878	0	(1,999)	0	(1,999)	0	613,879	0	(1,909)	(1,909)	22,523	02/01/2029
886172-NC-5	THURSTON CO SD#111 OLY 4.500		06/01/2022	REDEEMED		7,000,000	7,000,000	7,619,220	7,030,109	0	(30,109)	0	(30,109)	0	7,000,000	0	0	0	157,500	12/01/2031
902273-XG-1	TYLER ISD GEN OBLIG S2 5.000		12/02/2022	WELLS FARGO SECURITIES		2,405,448	2,225,000	2,649,619	2,468,214	0	(41,643)	0	(41,643)	0	2,426,571	0	(21,123)	(21,123)	145,243	02/15/2035
90634P-KC-2	UNION COUNTY GENERAL O 3.500		12/05/2022	SIEBERT WILLIAMS SHANK & CO LLC		6,800,519	6,705,000	7,047,290	6,824,108	0	(34,475)	0	(34,475)	0	6,789,633	0	10,886	10,886	307,033	02/15/2028
927734-XH-1	VIRGINIA BEACH GENERAL 4.500		04/01/2022	REDEEMED		1,000,000	1,000,000	1,108,200	1,004,162	0	(4,162)	0	(4,162)	0	1,000,000	0	0	0	22,500	04/01/2030
927734-XJ-7	VIRGINIA BEACH GENERAL 4.500		04/01/2022	REDEEMED		2,250,000	2,250,000	2,484,383	2,259,025	0	(9,025)	0	(9,025)	0	2,250,000	0	0	0	50,625	04/01/2031
927734-ZQ-9	VIRGINIA BEACH GENERAL 4.000		11/21/2022	MUNI CENTER		551,183	540,000	567,324	547,189	0	(2,686)	0	(2,686)	0	544,503	0	6,681	6,681	22,920	05/01/2032
927734-ZR-7	VIRGINIA BEACH GENERAL 4.000		12/05/2022	MUNI CENTER		102,251	100,000	104,454	101,174	0	(459)	0	(459)	0	100,715	0	1,536	1,536	4,400	05/01/2033
938429-K8-9	WASHINGTON CO SD#48J B 5.000		11/18/2022	MORGAN STANLEY		780,889	755,000	901,983	797,622	0	(15,171)	0	(15,171)	0	782,451	0	(1,562)	(1,562)	35,338	06/15/2031
938429-L2-1	WASHINGTON CO SD#48J B 5.000		11/18/2022	MORGAN STANLEY		8,274,320	8,000,000	9,274,640	8,354,685	0	(125,789)	0	(125,789)	0	8,228,896	0	45,424	45,424	374,444	06/15/2033
938429-L4-7	WASHINGTON CO SD#48J B 5.000		11/18/2022	MORGAN STANLEY		8,398,435	8,120,000	9,376,489	8,470,223	0	(124,162)	0	(124,162)	0	8,346,061	0	52,374	52,374	380,061	06/15/2034
94766P-EL-1	WEBER SCHOOL DISTRICT 3.500		06/15/2022	REDEEMED		1,410,000	1,410,000	1,468,304	1,414,017	0	(4,017)	0	(4,017)	0	1,410,000	0	0	0	24,675	06/15/2031
94766P-EM-9	WEBER SCHOOL DISTRICT 3.500		06/15/2022	REDEEMED		1,675,000	1,675,000	1,739,823	1,679,470	0	(4,470)	0	(4,470)	0	1,675,000	0	0	0	29,313	06/15/2032
952030-X8-2	WEST CHESTER AREA SCH 2.000		07/08/2022	CITIGROUP GLOBAL MARKETS		981,840	1,000,000	972,590	1,000,000	0	191	27,410	(27,219)	0	972,781	0	9,059	9,059	18,167	02/15/2027
968657-HJ-8	WILL CO GENERAL OBLIGA 5.000		06/24/2022	J P MORGAN CHASE SECURITIES INC		1,090,630	1,000,000	1,213,970	1,095,567	0	(11,653)	0	(11,653)	0	1,083,914	0	6,716	6,716	30,972	11/15/2034
973126-RT-4	WINCHESTER GENERAL OBL 4.000		09/01/2022	REDEEMED		20,000	20,000	22,331	20,225	0	(225)	0	(225)	0	20,000	0	0	0	800	09/01/2025
982038-QA-2	WORTHINGTON CITY SCH D 4.000		06/28/2022	MORGAN STANLEY		5,351,474	5,025,000	5,861,462	5,357,211	0	(31,746)	0	(31,746)	0	5,325,465	0	26,009	26,009	116,692	12/01/2026
985743-PZ-0	YELLOWSTONE CO SD #2 B 5.000		08/17/2022	PIPER JAFFRAY		539,350	500,000	606,750	541,734	0	(7,399)	0	(7,399)	0	534,334	0	5,016	5,016	16,944	06/15/2028
986438-MJ-5	YORK CO GENERAL OBLIGA 3.000		08/08/2022	HILLTOP SECURITIES		3,026,940	3,000,000	3,104,850	3,031,237	0	(8,278)	0	(8,278)	0	3,022,959	0	3,981	3,981	77,250	04/01/2029
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						470,727,554	457,985,000	505,441,230	474,785,159	0	(3,636,593)	554,351	(4,190,944)	0	470,594,215	0	(132,841)	(132,841)	18,090,155	XXX
Bonds - U.S. Special Revenues																				
101029-SN-7	BOSTON WATER & SEWER C 3.500		12/01/2022	VARIOUS		5,094,935	5,000,000	5,125,600	5,038,818	0	(12,172)	0	(12,172)	0	5,026,646	0	68,289	68,289	189,632	11/01/2030
101029-SP-2	BOSTON WATER & SEWER C 3.500		12/06/2022	JEFFERIES & CO INC		5,098,250	5,000,000	5,094,900	5,029,374	0	(9,385)	0	(9,385)	0	5,019,989	0	78,261	78,261	192,500	11/01/2031
101029-SQ-0	BOSTON WATER & SEWER C 3.500		12/06/2022	JEFFERIES & CO INC		5,098,250	5,000,000	5,064,400	5,019,951	0	(6,372)	0	(6,372)	0	5,013,579	0	84,671	84,671	192,500	11/01/2032
115117-KE-2	BROWARD CO WATER & SEW 5.000		10/18/2022	REDEEMED		1,000,000	1,000,000	1,166,870	1,013,782	0	(13,782)	0	(13,782)	0	1,000,000	0	0	0	52,361	10/01/2028
115117-KG-7	BROWARD CO WATER & SEW 5.000		10/01/2022	REDEEMED		140,000	140,000	163,142	142,508	0	(2,508)	0	(2,508)	0	140,000	0	0	0	7,000	10/01/2030
13034A-JS-0	CALIFORNIA INFRAS & EC 5.000		06/06/2022	BARCLAYS CAPITAL INC		9,319,839	8,485,000	10,809,805	9,535,364	0	(103,846)	0	(103,846)	0	9,431,518	0	(111,679)	(111,679)	291,083	10/01/2030
160429-TV-8	CHARLESTON WATERWORKS 5.000		11/18/2022	MORGAN STANLEY		4,348,240	4,160,000	4,801,430	4,384,770	0	(64,790)	0	(64,790)	0	4,319,980	0	28,260	28,260	289,467	01/01/2033
172311-KQ-4	CINCINNATI WATER SYSTE 5.000		12/07/2022	SIEBERT WILLIAMS SHANK & CO LLC		536,445	500,000	585,140	535,535	0	(8,106)	0	(8,106)	0	527,429	0	9,016	9,016	25,486	12/01/2033
172311-LG-5	CINCINNATI WATER SYSTE 4.000		12/07/2022	BAS-MERRILL LYNCH		2,089,740	2,000,000	2,143,040	2,059,904	0	(13,630)	0	(13,630)	0	2,046,274	0	43,466	43,466	81,556	12/01/2030
18452G-AH-2	CLEAN WATER SERVICES S 5.000		06/07/2022	HUNTINGTON SECURITIES		857,513	750,000	984,383	878,732	0	(9,355)	0	(9,355)	0	869,376	0	(11,864)	(11,864)	25,833	10/01/2027
222642-JX-9	COLLIER CO WATER & SEW 5.000		11/29/2022	VARIOUS		7,311,043	6,750,000	8,315,190	7,494,377	0	(114,904)	0	(114,904)	0	7,379,473	0	(68,431)	(68,431)	413,681	07/01/2035
196632-ZV-8	COLORADO SPRINGS UTILI 5.000		12/01/2022	RBC CAPITAL MARKETS		712,914	650,000	790,751	735,943	0	(12,616)	0	(12,616)	0	723,327	0	(10,414)	(10,414)	34,035	11/15/2033
19679P-HK-3	COLORADO WTR RES PWR D 4.000		07/07/2022	OPPENHEIMER AND CO		603,482	565,000	598,832	611,678	0	(4,992)	8,088	(13,080)	0	598,598	0	4,884	4,884	19,461	09/01/2028

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
67109P-AA-1	COOK & DUPAGE COS (OAK 8.000		08/01/2022	REDEEMED		154,100	154,100	1	1	0	154,099	0	154,099	0	154,100	0	0	0	9,346	02/01/2023
235241-PM-2	DALLAS AREA RAPID TRAN 4.500		12/06/2022	CITIGROUP GLOBAL MARKETS		17,408,075	16,780,000	18,449,107	17,325,696	0	(168,757)	0	(168,757)	0	17,156,939	0	251,137	251,137	767,685	12/01/2035
238753-AA-5	DAVIESS CO SOL WST DIS .960		06/16/2022	U S BANCORP		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	11,834	12/01/2023
246428-C2-0	DELAWARE TRANS AUTH TR 3.000		11/17/2022	VARIOUS		4,075,378	4,100,000	4,340,957	4,211,404	0	(20,904)	0	(20,904)	0	4,190,500	0	(115,122)	(115,122)	169,592	07/01/2028
24916T-DV-8	DENVER CITY & CO WTR C 2.500		06/08/2022	PIPER JAFFRAY		2,416,555	2,395,000	2,517,432	2,453,916	0	(5,308)	0	(5,308)	0	2,448,608	0	(32,053)	(32,053)	44,075	09/15/2027
298245-JR-3	EUGENE WATER REVENUE U 5.000		06/07/2022	HUNTINGTON SECURITIES		612,876	550,000	703,296	622,684	0	(6,686)	0	(6,686)	0	615,997	0	(3,121)	(3,121)	23,528	08/01/2027
382512-EC-1	GOODYEAR PUB IMPT CORP 4.000		11/30/2022	BARCLAYS CAPITAL INC		1,856,970	1,800,000	2,040,822	1,918,985	0	(23,226)	0	(23,226)	0	1,895,758	0	(38,788)	(38,788)	102,000	07/01/2030
39167J-CU-7	GREATER CLEVELAND REG 5.000		06/15/2022	SIEBERT WILLIAMS SHANK & CO LLC		779,836	705,000	893,172	798,258	0	(8,331)	0	(8,331)	0	789,927	0	(10,091)	(10,091)	19,192	12/01/2029
414158-NU-5	HARRIS CO HSG FIN CORP 6.700		06/01/2022	REDEEMED		21,000	21,000	20,731	20,998	0	2	0	2	0	21,000	0	0	0	704	06/01/2025
414005-WN-4	HARRIS CO SR LIEN TOLL 5.000		12/12/2022	JANNEY MONTGOMERY SCOTT INC		2,042,405	1,900,000	1,986,773	2,128,112	0	(35,052)	110,531	(145,583)	0	1,982,529	0	59,876	59,876	126,139	08/15/2033
425538-DB-8	HENNEPIN CO SALES TAX 5.000		10/19/2022	VARIOUS		12,748,155	11,750,000	14,237,240	13,076,235	0	(174,513)	0	(174,513)	0	12,901,722	0	(153,567)	(153,567)	430,208	12/15/2030
426170-MW-3	HENRICO CO WTR & SWR R 5.000		06/06/2022	J P MORGAN CHASE SECURITIES INC		2,393,359	2,150,000	2,733,403	2,420,207	0	(26,162)	0	(26,162)	0	2,394,045	0	(687)	(687)	64,799	05/01/2031
429749-EU-4	HIGH POINT COMB ENTERP 4.000		12/06/2022	MUNI CENTER		103,086	100,000	105,523	101,685	0	(539)	0	(539)	0	101,146	0	1,940	1,940	4,411	11/01/2030
429749-FA-7	HIGH POINT COMB ENTERP 4.000		11/15/2022	MUNI CENTER		102,721	100,000	102,673	100,823	0	(244)	0	(244)	0	100,578	0	2,143	2,143	4,178	11/01/2035
45506D-PJ-8	INDIANA FINANCE AUTH R 5.000		07/18/2022	JANNEY MONTGOMERY SCOTT INC		8,902,877	8,370,000	10,198,427	8,984,486	0	(105,366)	0	(105,366)	0	8,879,120	0	23,756	23,756	402,935	02/01/2034
45506D-YX-7	INDIANA FINANCE AUTH R 5.000		06/21/2022	BAS-MERRILL LYNCH		9,848,157	8,935,000	10,997,019	9,957,554	0	(101,606)	0	(101,606)	0	9,855,948	0	(7,791)	(7,791)	399,593	08/01/2036
46246K-2E-1	IOWA FINANCE AUTH ST G 5.000		06/17/2022	MORGAN STANLEY		6,572,999	6,145,000	7,573,467	6,677,100	0	(67,928)	0	(67,928)	0	6,609,171	0	(36,172)	(36,172)	273,965	08/01/2030
485424-PJ-8	KANSAS DEPT TRANS HWY 4.000		09/01/2022	REDEEMED		10,000,000	10,000,000	11,265,900	10,096,958	0	(96,958)	0	(96,958)	0	10,000,000	0	0	0	400,000	09/01/2029
491313-8A-3	KENTUCKY INFRAS WWTR & 5.000		06/08/2022	JANNEY MONTGOMERY SCOTT INC		2,757,725	2,500,000	3,152,873	2,789,304	0	(30,178)	0	(30,178)	0	2,759,127	0	(1,402)	(1,402)	107,292	02/01/2027
534272-G8-6	LINCOLN ELECTRIC SYSTE 5.000		12/05/2022	RBC CAPITAL MARKETS		882,082	810,000	865,258	926,983	0	(16,986)	46,906	(63,892)	0	863,091	0	18,991	18,991	51,188	09/01/2031
546398-EM-6	LOUISIANA PUB FAC (AIR .350		03/17/2022	GOLDMAN SACHS & CO		14,000,000	14,000,000	14,000,000	14,000,000	0	0	0	0	0	14,000,000	0	0	0	6,283	12/01/2037
574204-YS-6	MARYLAND DEPT OF TRANS 3.500		06/01/2022	REDEEMED		7,610,000	7,610,000	7,854,890	7,624,126	0	(14,126)	0	(14,126)	0	7,610,000	0	0	0	133,175	06/01/2027
575579-ZD-2	MASSACHUSETTS BAY TRAN 5.000		12/06/2022	WELLS FARGO SECURITIES		5,287,300	5,000,000	5,883,100	5,347,080	0	(89,266)	0	(89,266)	0	5,257,813	0	29,487	29,487	358,333	07/01/2033
57584X-YA-3	MASSACHUSETTS DEV FIN 5.000		09/20/2022	VARIOUS		21,888,969	19,985,000	21,886,773	22,407,797	0	(315,482)	267,060	(582,542)	0	21,825,255	0	63,714	63,714	1,094,444	07/15/2033
57584X-YB-1	MASSACHUSETTS DEV FIN 5.000		11/04/2022	VARIOUS		4,751,242	4,515,000	5,319,618	4,921,485	0	(72,120)	0	(72,120)	0	4,849,365	0	(98,123)	(98,123)	295,465	07/15/2034
576051-KC-9	MASSACHUSETTS WATER RE 5.000		11/04/2022	COMMERCE BANK		2,868,355	2,785,000	3,230,294	2,916,737	0	(42,424)	0	(42,424)	0	2,874,312	0	(5,957)	(5,957)	176,770	08/01/2034
576051-KD-7	MASSACHUSETTS WATER RE 5.000		11/04/2022	COMMERCE BANK		3,012,545	2,925,000	3,379,399	3,059,651	0	(43,348)	0	(43,348)	0	3,016,303	0	(3,758)	(3,758)	185,656	08/01/2035
576051-LD-6	MASSACHUSETTS WATER RE 4.000		11/28/2022	VARIOUS		2,106,324	2,060,000	2,156,099	2,088,744	0	(9,856)	0	(9,856)	0	2,078,888	0	27,436	27,436	109,093	08/01/2035
576051-PL-4	MASSACHUSETTS WATER RE 5.000		06/16/2022	VARIOUS		11,046,955	10,000,000	12,343,500	11,121,900	0	(109,945)	0	(109,945)	0	11,011,954	0	35,001	35,001	444,167	08/01/2035
57605A-FN-1	MASSACHUSETTS WTR POLL 5.000		09/15/2022	VARIOUS		681,830	650,000	781,775	687,049	0	(9,774)	0	(9,774)	0	677,275	0	4,555	4,555	36,243	08/01/2028
585395-2C-9	MELBOURNE WATER & SEWE 5.000		06/15/2022	J P MORGAN CHASE SECURITIES INC		983,255	905,000	1,121,313	1,002,977	0	(10,176)	0	(10,176)	0	992,801	0	(9,546)	(9,546)	32,178	10/01/2027
585395-2Q-8	MELBOURNE WATER & SEWE 5.000		07/07/2022	PIPER JAFFRAY		1,561,444	1,425,000	1,551,825	1,593,985	0	(20,027)	23,140	(43,168)	0	1,550,818	0	10,626	10,626	55,417	10/01/2028
586158-PE-1	MEMPHIS ELEC SYS REV S 5.000		07/14/2022	KEYBANC CAPITAL MARK		666,692	605,000	659,402	691,407	0	(8,955)	23,635	(32,590)	0	658,817	0	7,875	7,875	19,074	12/01/2030
604115-CP-8	MINNESOTA PUB FAC AUTH 5.000		11/17/2022	VARIOUS		16,722,045	15,555,000	19,285,867	17,214,132	0	(268,513)	0	(268,513)	0	16,945,619	0	(223,574)	(223,574)	805,167	03/01/2032
64465P-VW-5	NEW HAMPSHIRE MUNI BON 5.000		08/15/2022	REDEEMED		665,000	665,000	775,982	675,132	0	(10,132)	0	(10,132)	0	665,000	0	0	0	33,250	08/15/2028
646066-JP-6	NEW JERSEY EDL FACS (P 4.000		11/29/2022	MUNI CENTER		324,066	315,000	333,286	322,023	0	(1,769)	0	(1,769)	0	320,254	0	3,812	3,812	17,850	07/01/2035
64711N-J5-5	NEW MEXICO FIN AUTH SR 4.000		11/29/2022	CITIGROUP GLOBAL MARKETS		3,710,623	3,625,000	4,129,093	3,865,057	0	(47,708)	0	(47,708)	0	3,817,349	0	(106,726)	(106,726)	145,000	06/01/2033
64972G-JZ-8	NEW YORK CITY FIN AUTH 4.500		11/30/2022	STIFEL NICOLAUS & CO INC		502,680	480,000	564,845	519,602	0	(7,790)	0	(7,790)	0	511,813	0	(9,133)	(9,133)	20,760	06/15/2032
64990B-ZL-0	NEW YORK DORM AUTH (CO 5.000		08/09/2022	CITIGROUP GLOBAL MARKETS		4,485,732	4,120,000	5,004,340	4,525,718	0	(55,684)	0	(55,684)	0	4,470,034	0	15,699	15,699	177,389	10/01/2046
649907-7C-0	NEW YORK DORM AUTH (CO 5.000		06/07/2022	UBS AG		3,851,925	3,500,000	4,503,800	3,884,118	0	(43,531)	0	(43,531)	0	3,840,587	0	11,338	11,338	120,556	10/01/2025
659079-BM-8	NORTH DAVIS CO SWR DIS 3.500		03/01/2022	REDEEMED		1,415,000	1,415,000	1,451,196	1,416,659	0	(1,659)	0	(1,659)	0	1,415,000	0	0	0	24,763	03/01/2028
659079-BN-6	NORTH DAVIS CO SWR DIS 3.500		03/01/2022	REDEEMED		1,065,000	1,065,000	1,130,434	1,066,268	0	(1,268)	0	(1,268)	0	1,065,000	0	0	0	18,638	03/01/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
659079-BP-1	NORTH DAVIS CO SWR DIS 3.500		03/01/2022	REDEEMED		1,510,000	1,510,000	1,595,104	1,511,646	0	(1,646)	0	(1,646)	0	1,510,000	0	0	0	26,425	03/01/2030
659079-BQ-9	NORTH DAVIS CO SWR DIS 3.500		03/01/2022	REDEEMED		1,195,000	1,195,000	1,256,315	1,196,182	0	(1,182)	0	(1,182)	0	1,195,000	0	0	0	20,913	03/01/2031
67919P-JT-1	OKLAHOMA WATER RES BRD 4.000		04/01/2022	REDEEMED		6,200,000	6,200,000	6,811,010	6,218,040	0	(18,040)	0	(18,040)	0	6,200,000	0	0	0	124,000	04/01/2031
682001-AW-2	OMAHA PUBLIC POWER DIS 4.000		02/01/2022	REDEEMED		3,675,000	3,675,000	3,833,025	3,688,617	0	(13,617)	0	(13,617)	0	3,675,000	0	0	0	73,500	02/01/2032
682001-DR-0	OMAHA PUBLIC POWER DIS 4.000		11/04/2022	VARIOUS		6,402,338	6,315,000	6,886,065	6,484,985	0	(53,657)	0	(53,657)	0	6,431,328	0	(28,990)	(28,990)	315,995	02/01/2029
682001-FQ-0	OMAHA PUBLIC POWER DIS 5.000		12/01/2022	JANNEY MONTGOMERY SCOTT INC		1,107,730	1,000,000	1,210,130	1,131,395	0	(19,111)	0	(19,111)	0	1,112,285	0	(4,555)	(4,555)	66,806	02/01/2032
68428T-AT-4	ORANGE CO SANTN DIST W 4.000		02/01/2022	REDEEMED		5,000,000	5,000,000	5,206,700	5,001,835	0	(1,835)	0	(1,835)	0	5,000,000	0	0	0	100,000	02/01/2033
68607V-H7-3	OREGON DEPT ADMIN SVCS 5.000		09/19/2022	MORGAN STANLEY		2,310,387	2,235,000	2,649,011	2,341,402	0	(33,385)	0	(33,385)	0	2,308,017	0	2,369	2,369	108,646	04/01/2027
68607D-RV-9	OREGON DEPT OF TRANS H 4.000		12/02/2022	JEFFERIES & CO INC		607,252	590,000	629,141	602,186	0	(3,811)	0	(3,811)	0	598,375	0	8,877	8,877	24,911	11/15/2031
686507-GE-8	ORLANDO UTILITIES COMM 5.000		11/18/2022	VARIOUS		5,758,000	5,500,000	6,531,305	5,883,767	0	(91,027)	0	(91,027)	0	5,792,740	0	(34,740)	(34,740)	288,125	10/01/2030
686507-GY-4	ORLANDO UTILITIES COMM 4.000		11/28/2022	BARCLAYS CAPITAL INC		4,410,479	4,265,000	4,947,869	4,603,338	0	(62,365)	0	(62,365)	0	4,540,974	0	(130,494)	(130,494)	198,559	10/01/2031
70917S-VY-6	PENNSYLVANIA HIGHER ED 4.000		10/19/2022	VARIOUS		7,497,556	7,125,000	8,145,371	7,614,348	0	(69,328)	0	(69,328)	0	7,545,020	0	(47,463)	(47,463)	303,472	08/15/2029
709235-WY-7	PENNSYLVANIA STATE UNI 5.000		07/11/2022	GOLDMAN SACHS & CO		1,277,346	1,160,000	1,266,488	1,305,464	0	(15,664)	24,158	(39,822)	0	1,265,642	0	11,703	11,703	50,267	09/01/2030
709235-XZ-3	PENNSYLVANIA STATE UNI 5.000		08/02/2022	BNY MELLON CAPITAL MARKETS INC		2,406,764	2,180,000	2,697,074	2,431,813	0	(30,393)	0	(30,393)	0	2,401,420	0	5,343	5,343	100,825	09/01/2034
741765-FT-3	PRINCE WILLIAM CO WTR 4.000		07/21/2022	MUNI CENTER		255,715	250,000	278,765	254,746	0	(1,775)	0	(1,775)	0	252,972	0	2,743	2,743	10,667	07/01/2029
751100-HS-0	RALEIGH COMB ENTERPRIS 5.000		03/01/2022	REDEEMED		1,125,000	1,125,000	1,312,279	1,129,815	0	(4,815)	0	(4,815)	0	1,125,000	0	0	0	28,125	03/01/2030
751100-HT-8	RALEIGH COMB ENTERPRIS 5.000		03/01/2022	REDEEMED		2,000,000	2,000,000	2,324,620	2,008,357	0	(8,357)	0	(8,357)	0	2,000,000	0	0	0	50,000	03/01/2031
771902-GC-1	ROCHESTER HLTH CARE FA 4.250		05/15/2022	REDEEMED		2,015,000	2,015,000	2,079,682	2,017,729	0	(2,729)	0	(2,729)	0	2,015,000	0	0	0	42,819	11/15/2041
771902-GD-9	ROCHESTER HLTH CARE FA 4.000		05/15/2022	REDEEMED		5,000,000	5,000,000	4,790,350	4,981,998	0	1,876	0	1,876	0	4,983,874	0	16,126	16,126	100,000	11/15/2041
790420-LY-7	SAINT JOHNS CO WATER & 5.000		11/30/2022	MORGAN STANLEY		1,035,590	1,000,000	1,150,480	1,042,699	0	(15,801)	0	(15,801)	0	1,026,898	0	8,692	8,692	50,000	06/01/2033
790420-LZ-4	SAINT JOHNS CO WATER & 5.000		11/30/2022	MORGAN STANLEY		1,035,590	1,000,000	1,146,070	1,041,514	0	(15,356)	0	(15,356)	0	1,026,159	0	9,432	9,432	50,000	06/01/2034
790420-MA-8	SAINT JOHNS CO WATER & 5.000		11/30/2022	MORGAN STANLEY		1,092,547	1,055,000	1,204,472	1,097,549	0	(15,732)	0	(15,732)	0	1,081,818	0	10,730	10,730	52,750	06/01/2035
790420-MB-6	SAINT JOHNS CO WATER & 5.000		11/30/2022	MORGAN STANLEY		2,236,874	2,160,000	2,458,469	2,245,074	0	(31,444)	0	(31,444)	0	2,213,630	0	23,244	23,244	108,000	06/01/2036
79560T-DF-6	SALT LAKE CITY SALES & 4.000		06/09/2022	BOK FINANCIAL SECURITIES INC		1,290,858	1,220,000	1,432,439	1,309,989	0	(10,458)	0	(10,458)	0	1,299,530	0	(8,673)	(8,673)	34,160	10/01/2027
79574C-BU-6	SALT RIVER PROJ AGR IM 5.000		09/19/2022	SIEBERT WILLIAMS SHANK & CO LLC		2,184,200	2,000,000	2,388,040	2,205,931	0	(28,103)	0	(28,103)	0	2,177,827	0	6,373	6,373	122,222	01/01/2029
812728-SL-8	SEATTLE WATER REV REF 4.000		09/01/2022	REDEEMED		9,270,000	9,270,000	9,777,069	9,317,168	0	(47,168)	0	(47,168)	0	9,270,000	0	0	0	370,800	09/01/2032
837545-KT-8	SOUTH DAKOTA CONSERVAN 5.000		10/20/2022	MIDDLEGATE SECURITIES		3,484,968	3,395,000	4,065,173	3,589,379	0	(59,885)	0	(59,885)	0	3,529,494	0	(44,527)	(44,527)	208,887	08/01/2031
837545-KU-5	SOUTH DAKOTA CONSERVAN 5.000		10/20/2022	VARIOUS		3,671,750	3,565,000	4,248,446	3,763,627	0	(58,545)	0	(58,545)	0	3,705,082	0	(33,332)	(33,332)	213,173	08/01/2032
837545-LW-0	SOUTH DAKOTA CONSERVAN 5.000		12/01/2022	MESIROW FINANCIAL		3,225,855	2,950,000	3,563,659	3,314,046	0	(56,433)	0	(56,433)	0	3,257,612	0	(31,758)	(31,758)	197,076	08/01/2034
851018-KP-5	SPRINGFIELD PUBLIC UTI 5.000		11/04/2022	RBC CAPITAL MARKETS		4,765,814	4,565,000	5,431,209	4,900,201	0	(76,853)	0	(76,853)	0	4,823,349	0	(57,534)	(57,534)	289,751	08/01/2026
592481-EU-5	ST LOUIS METRO SWR DIS 5.000		05/01/2022	REDEEMED		6,000,000	6,000,000	7,181,670	6,046,453	0	(46,453)	0	(46,453)	0	6,000,000	0	0	0	150,000	05/01/2034
870000-KY-1	SWARTHMORE BORO AUTH S 5.000		07/08/2022	UBS AG		6,380,740	5,775,000	6,335,522	6,593,831	0	(87,459)	175,066	(262,524)	0	6,331,306	0	49,433	49,433	238,219	09/15/2030
876443-PH-9	TARRANT REGIONAL WATER 5.000		06/21/2022	STIFEL NICOLAUS & CO INC		1,380,149	1,275,000	1,599,883	1,421,202	0	(16,129)	0	(16,129)	0	1,405,073	0	(24,924)	(24,924)	51,708	03/01/2029
882117-R6-3	TEXAS A & M PERM UNIV 5.000		11/09/2022	STONEX FINANCIAL		4,154,560	4,000,000	4,929,320	4,279,046	0	(66,862)	0	(66,862)	0	4,212,184	0	(57,624)	(57,624)	273,889	07/01/2031
896575-FS-1	TRINITY RIVER AUTH RED 5.000		06/27/2022	WELLS FARGO SECURITIES		1,786,571	1,650,000	2,069,826	1,843,138	0	(22,565)	0	(22,565)	0	1,820,573	0	(34,002)	(34,002)	75,167	02/01/2028
89658H-XJ-4	TRINITY RIVER AUTH REG 3.000		01/04/2022	RBC CAPITAL MARKETS		11,075,513	9,750,000	11,290,793	11,117,504	0	(2,086)	0	(2,086)	0	11,115,418	0	(39,906)	(39,906)	125,938	08/01/2031
915137-8B-2	UNIV OF TEXAS FING SYS 5.000		08/15/2022	REDEEMED		3,000,000	3,000,000	3,541,350	3,037,170	0	(37,170)	0	(37,170)	0	3,000,000	0	0	0	150,000	08/15/2032
915137-8D-8	UNIV OF TEXAS FING SYS 5.000		08/15/2022	REDEEMED		4,500,000	4,500,000	5,272,470	4,553,245	0	(53,245)	0	(53,245)	0	4,500,000	0	0	0	225,000	08/15/2033
914455-NH-9	UNIVERSITY OF MICHIGAN 4.250		12/28/2022	MUNI CENTER		204,832	200,000	219,440	204,866	0	(2,028)	0	(2,028)	0	202,838	0	1,994	1,994	10,247	04/01/2027
914455-NJ-5	UNIVERSITY OF MICHIGAN 4.250		12/30/2022	MUNI CENTER		730,745	715,000	775,460	730,206	0	(6,517)	0	(6,517)	0	723,689	0	7,055	7,055	18,487	04/01/2028
914455-PW-4	UNIVERSITY OF MICHIGAN 5.000		08/17/2022	HUNTINGTON SECURITIES		1,098,780	1,000,000	1,208,420	1,092,987	0	(13,195)	0	(13,195)	0	1,079,791	0	18,989	18,989	44,167	04/01/2032
914455-QW-3	UNIVERSITY OF MICHIGAN 5.000		12/06/2022	ZIEGLER CAPITAL MARKETS		2,179,400	2,000,000	2,367,940	2,203,084	0	(33,906)	0	(33,906)	0	2,169,178	0	10,222	10,222	118,333	04/01/2035
914455-QX-1	UNIVERSITY OF MICHIGAN 5.000		10/20/2022	PIPER JAFFRAY		3,235,890	3,000,000	3,540,330	3,298,489	0	(43,276)	0	(43,276)	0	3,255,213	0	(19,323)	(19,323)	159,583	04/01/2036
914402-W6-5	UNIVERSITY SYSTEM OF M 3.000		04/01/2022	REDEEMED		7,365,000	7,365,000	7,449,624	7,367,167	0	(2,167)	0	(2,167)	0	7,365,000	0	0	0	110,475	04/01/2030
91802R-AH-2	UTILITY DEBT SECURITIZ 5.000		09/29/2022	TENDERED		5,256,500	5,000,000	5,499,300	5,112,916	0	(42,238)	0	(42,238)	0	5,070,679	0	(70,679)	(70,679)	453,722	12/15/2029

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
91802R-BM-0	UTILITY DEBT SECURITIZ 5.000		12/07/2022	VARIOUS		11,676,910	11,000,000	13,121,790	11,900,126	0	(193,991)	0	(193,991)	0	11,706,135	0	(29,225)	(29,225)	513,750	12/15/2032
919061-ET-4	VALDEZ ALASKA MARINE T .650		03/24/2022	GOLDMAN SACHS & CO		24,000,000	24,000,000	24,000,000	24,000,000	0	0	0	0	0	24,000,000	0	0	0	13,959	05/01/2031
92817S-F6-0	VIRGINIA PUBLIC SCH AU 3.000		08/01/2022	REDEEMED		1,325,000	1,325,000	1,345,100	1,326,732	0	(1,732)	0	(1,732)	0	1,325,000	0	0	0	39,750	08/01/2028
92817S-G2-8	VIRGINIA PUBLIC SCH AU 3.000		08/01/2022	REDEEMED		2,965,000	2,965,000	2,934,372	2,958,036	0	6,964	0	6,964	0	2,965,000	0	0	0	88,950	08/01/2032
92817S-K5-6	VIRGINIA PUBLIC SCH AU 3.000		08/01/2022	REDEEMED		2,500,000	2,500,000	2,455,525	2,488,947	0	11,053	0	11,053	0	2,500,000	0	0	0	75,000	08/01/2035
92817S-K9-8	VIRGINIA PUBLIC SCH AU 3.000		08/01/2022	REDEEMED		4,675,000	4,675,000	4,645,407	4,667,820	0	7,180	0	7,180	0	4,675,000	0	0	0	140,250	08/01/2034
92817T-FS-0	VIRGINIA PUBLIC SCH AU 3.500		11/30/2022	JEFFERIES & CO INC		5,001,288	4,925,000	4,962,873	4,936,981	0	(4,228)	0	(4,228)	0	4,932,753	0	68,535	68,535	229,833	08/01/2032
92818H-BM-2	VIRGINIA PUBLIC SCH AU 3.500		12/05/2022	DAVENPORT & COMPANY		436,562	430,000	459,932	441,223	0	(2,816)	0	(2,816)	0	438,407	0	(1,845)	(1,845)	20,276	08/01/2029
960686-CC-5	WESTMINSTER WTR & WSTW 5.000		07/07/2022	ALLIANCE GLOBAL PARTNERS		1,555,521	1,390,000	1,534,018	1,584,320	0	(19,745)	31,502	(51,247)	0	1,533,073	0	22,448	22,448	42,472	12/01/2030
977123-P5-1	WISCONSIN TRANSPORTATI 5.000		12/07/2022	BAS-MERRILL LYNCH		700,772	675,000	774,569	706,785	0	(11,637)	0	(11,637)	0	695,148	0	5,624	5,624	48,469	07/01/2036
31349G-5Z-8	FH (ARM) #755364 2.289		12/15/2022	VARIOUS		8,231	8,231	8,298	8,208	0	23	0	23	0	8,231	0	0	0	100	01/15/2029
31349S-KR-3	FH (3/1 ARM) #781204 2.401		12/15/2022	VARIOUS		18,184	18,184	18,162	18,127	0	58	0	58	0	18,184	0	0	0	251	02/15/2034
31295N-AQ-1	FH (5/1 ARM) #789015 2.355		12/15/2022	VARIOUS		9,857	9,857	9,890	9,826	0	31	0	31	0	9,857	0	0	0	112	02/15/2032
31335G-NC-5	FHLMC GOLD P #C80387 6.500		12/15/2022	VARIOUS		3,700	3,700	3,455	3,607	0	93	0	93	0	3,700	0	0	0	123	04/15/2026
31294M-GB-1	FHLMC GOLD P #E02894 3.500		12/15/2022	VARIOUS		133,378	133,378	134,024	133,656	0	(278)	0	(278)	0	133,378	0	0	0	2,203	05/15/2026
3128MJ-ZA-1	FHLMC GOLD P #G08736 2.500		12/15/2022	VARIOUS		631,911	631,911	630,726	630,567	0	1,344	0	1,344	0	631,911	0	0	0	7,193	12/15/2046
3128MJ-ZQ-6	FHLMC GOLD P #G08750 3.000		12/15/2022	VARIOUS		401,196	401,196	406,148	407,237	0	(6,041)	0	(6,041)	0	401,196	0	0	0	5,164	03/15/2047
3128MM-QB-2	FHLMC GOLD P #G18449 2.500		12/15/2022	VARIOUS		206,079	206,079	214,902	209,760	0	(3,680)	0	(3,680)	0	206,079	0	0	0	2,702	11/15/2027
3128CU-GZ-3	FHLMC GOLD P #G30216 6.500		04/15/2022	VARIOUS		3,209	3,209	3,334	3,208	0	1	0	1	0	3,209	0	0	0	33	04/15/2022
31335A-YU-6	FHLMC GOLD P #G60723 3.000		12/15/2022	VARIOUS		310,689	310,689	315,786	315,986	0	(5,298)	0	(5,298)	0	310,689	0	0	0	4,081	10/15/2046
31335B-T8-9	FHLMC GOLD P #G61475 3.500		12/15/2022	VARIOUS		697,312	697,312	691,319	690,901	0	6,410	0	6,410	0	697,312	0	0	0	10,889	12/15/2044
3132GR-LV-1	FHLMC GOLD P #00Q06340 3.500		12/15/2022	VARIOUS		131,838	131,838	135,155	134,506	0	(2,668)	0	(2,668)	0	131,838	0	0	0	2,149	02/15/2042
3132GS-LQ-0	FHLMC GOLD P #00Q07235 3.500		12/15/2022	VARIOUS		836,639	836,639	857,948	849,983	0	(13,344)	0	(13,344)	0	836,639	0	0	0	11,933	03/15/2042
3128MJ-TB-6	FHLMC GOLD P #08545 3.500		12/15/2022	VARIOUS		178,596	178,596	176,224	176,719	0	1,876	0	1,876	0	178,596	0	0	0	2,623	09/15/2043
3133G6-7K-5	FHLMC PASS T #QN0898 2.500		12/25/2022	VARIOUS		1,155,344	1,155,344	1,163,828	1,165,383	0	(10,039)	0	(10,039)	0	1,155,344	0	0	0	14,917	11/25/2034
3132D5-3W-0	FHLMC PASS T #SB8013 2.500		12/25/2022	VARIOUS		1,574,780	1,574,780	1,595,639	1,604,556	0	(29,777)	0	(29,777)	0	1,574,780	0	0	0	16,946	09/25/2034
3132DM-BB-0	FHLMC PASS T #SD0034 3.000		12/25/2022	VARIOUS		322,608	322,608	326,968	328,388	0	(5,780)	0	(5,780)	0	322,608	0	0	0	4,091	09/25/2047
3132DM-EV-3	FHLMC PASS T #SD0148 2.500		12/25/2022	VARIOUS		658,481	658,481	657,452	657,471	0	1,010	0	1,010	0	658,481	0	0	0	7,194	04/25/2048
3132A5-F9-1	FHLMC PASS T #ZS4692 2.500		12/25/2022	VARIOUS		358,575	358,575	360,059	362,396	0	(3,822)	0	(3,822)	0	358,575	0	0	0	4,081	12/25/2046
3133T5-LL-5	FHR 1727 I CMO 6.500		12/15/2022	VARIOUS		99,901	99,901	99,667	99,648	0	253	0	253	0	99,901	0	0	0	3,326	05/15/2024
3133TB-JR-2	FHR 1998 PE CMO 7.500		12/17/2022	VARIOUS		13,889	13,889	14,409	14,033	0	(144)	0	(144)	0	13,889	0	0	0	567	10/17/2027
3137BA-HX-3	FHR 4345 AB CMO 3.000		12/15/2022	VARIOUS		686,124	686,124	699,096	687,427	0	(1,303)	0	(1,303)	0	686,124	0	0	0	9,786	02/15/2040
3137BD-GH-3	FHR 4388 TP CMO 3.000		12/15/2022	VARIOUS		1,829,494	1,829,494	1,876,660	1,872,692	0	(43,199)	0	(43,199)	0	1,829,494	0	0	0	25,021	09/15/2044
3137FA-3G-1	FHR 4710 CA CMO 3.000		12/15/2022	VARIOUS		2,533,654	2,533,654	2,595,016	2,549,627	0	(15,974)	0	(15,974)	0	2,533,654	0	0	0	34,862	12/15/2043
3137FC-H9-8	FHR 4736 AB CMO 2.500		12/15/2022	VARIOUS		1,691,324	1,691,324	1,691,655	1,691,447	0	(123)	0	(123)	0	1,691,324	0	0	0	21,103	12/15/2047
3137FC-HH-0	FHR 4736 CT CMO 3.000		12/15/2022	VARIOUS		1,570,644	1,570,644	1,593,468	1,590,662	0	(20,018)	0	(20,018)	0	1,570,644	0	0	0	22,233	12/15/2047
3137FP-K2-0	FHR 4929 CP CMO 2.500		12/25/2022	VARIOUS		1,245,119	1,245,119	1,248,621	1,248,999	0	(3,880)	0	(3,880)	0	1,245,119	0	0	0	13,732	10/25/2048
31385S-B4-9	FN (ARM) #550959 3.697		12/25/2022	VARIOUS		13,246	13,246	13,455	13,243	0	3	0	3	0	13,246	0	0	0	214	08/25/2029
31379X-VF-9	FN (10/1 ARM #432714 3.555		12/25/2022	VARIOUS		26,827	26,827	27,239	26,657	0	171	0	171	0	26,827	0	0	0	469	12/25/2027
31405T-ZC-9	FN (10/1 ARM #799139 2.163		10/25/2022	VARIOUS		147,243	147,243	147,910	146,985	0	258	0	258	0	147,243	0	0	0	2,286	04/25/2035
31402D-GG-9	FN (3/1 ARM) #725699 4.000		12/25/2022	VARIOUS		72,710	72,710	73,028	72,432	0	278	0	278	0	72,710	0	0	0	517	08/25/2034
31404M-BN-7	FN (3/1 ARM) #772345 2.108		12/25/2022	VARIOUS		63,449	63,449	63,489	63,327	0	122	0	122	0	63,449	0	0	0	708	03/25/2034
31405N-4F-9	FN (3/1 ARM) #794722 3.825		12/25/2022	VARIOUS		10,520	10,520	10,434	10,493	0	27	0	27	0	10,520	0	0	0	107	10/25/2034
31385H-6B-3	FN (5/1 ARM) #545466 4.280		12/25/2022	VARIOUS		71	71	72	71	0	0	0	0	0	71	0	0	0	1	01/25/2032
31389D-W4-5	FN (5/1 ARM) #622667 4.125		12/25/2022	VARIOUS		9,821	9,821	9,868	9,809	0	12	0	12	0	9,821	0	0	0	114	12/25/2031
31392B-6U-5	FNGT 2002-T4 A2 CMO 7.000		12/25/2022	VARIOUS		21,463	21,463	22,160	21,381	0	82	0	82	0	21,463	0	0	0	832	12/25/2041
31359V-YH-0	FNGT 99-T2 A1 CMO 7.500		12/19/2022	VARIOUS		10,962	10,962	11,411	10,928	0	34	0	34	0	10,962	0	0	0	425	01/19/2039
31417G-F2-7	FNMA PASS TH #AB9184 3.000		12/25/2022	VARIOUS		1,156,395	1,156,395	1,174,012	1,172,043	0	(15,649)	0	(15,649)	0	1,156,395	0	0	0	16,988	04/25/2043

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138EP-KU-7	FNMA PASS TH #AL6606 3.000		12/25/2022	VARIOUS		361,234	361,234	362,193	362,096	0	(863)	0	(863)	0	361,234	0	0	0	4,896	08/25/2043
3138WF-KG-0	FNMA PASS TH #AS5694 3.000		12/25/2022	VARIOUS		705,241	705,241	700,282	699,074	0	6,167	0	6,167	0	705,241	0	0	0	8,339	08/25/2045
3138WG-X7-4	FNMA PASS TH #AS7001 3.000		12/25/2022	VARIOUS		243,749	243,749	244,606	244,771	0	(1,021)	0	(1,021)	0	243,749	0	0	0	2,956	04/25/2041
3138X0-Y3-6	FNMA PASS TH #AU1629 3.000		12/25/2022	VARIOUS		738,464	738,464	732,060	731,388	0	7,076	0	7,076	0	738,464	0	0	0	10,409	07/25/2043
3140F0-HX-5	FNMA PASS TH #BC4745 3.000		12/25/2022	VARIOUS		1,789,237	1,789,237	1,747,023	1,749,072	0	40,165	0	40,165	0	1,789,237	0	0	0	26,026	10/25/2046
3140FQ-T3-1	FNMA PASS TH #BE5069 3.000		12/25/2022	VARIOUS		320,489	320,489	320,889	320,825	0	(336)	0	(336)	0	320,489	0	0	0	4,614	11/25/2046
3140FX-LZ-3	FNMA PASS TH #BF0343 2.500		12/25/2022	VARIOUS		1,393,330	1,393,330	1,398,772	1,398,646	0	(5,316)	0	(5,316)	0	1,393,330	0	0	0	14,301	06/25/2043
3140J6-DF-1	FNMA PASS TH #BM1901 3.000		12/25/2022	VARIOUS		1,230,304	1,230,304	1,234,918	1,234,536	0	(4,232)	0	(4,232)	0	1,230,304	0	0	0	16,433	06/25/2045
3140J8-LG-6	FNMA PASS TH #BM3926 3.500		12/25/2022	VARIOUS		889,384	889,384	878,545	877,133	0	12,251	0	12,251	0	889,384	0	0	0	13,310	08/25/2037
3140JA-CC-0	FNMA PASS TH #BM5466 2.500		12/25/2022	VARIOUS		390,531	390,531	388,578	388,447	0	2,084	0	2,084	0	390,531	0	0	0	4,504	10/25/2043
3140Q7-WS-2	FNMA PASS TH #CA0656 3.500		12/25/2022	VARIOUS		987,563	987,563	979,076	979,062	0	8,501	0	8,501	0	987,563	0	0	0	14,173	11/25/2047
3140QB-GN-2	FNMA PASS TH #CA3804 2.500		12/25/2022	VARIOUS		375,076	375,076	375,310	375,430	0	(354)	0	(354)	0	375,076	0	0	0	4,097	07/25/2049
3140X4-DE-3	FNMA PASS TH #FM1000 3.000		12/25/2022	VARIOUS		634,325	634,325	642,750	646,144	0	(11,819)	0	(11,819)	0	634,325	0	0	0	7,931	04/25/2047
3140X4-S6-4	FNMA PASS TH #FM1440 2.500		12/25/2022	VARIOUS		644,127	644,127	640,630	640,017	0	4,110	0	4,110	0	644,127	0	0	0	7,095	04/25/2048
31418A-VF-2	FNMA PASS TH #MA1513 2.500		12/25/2022	VARIOUS		47,229	47,229	46,993	47,074	0	155	0	155	0	47,229	0	0	0	685	07/25/2028
31418C-3D-4	FNMA PASS TH #MA3495 4.000		12/25/2022	VARIOUS		201,905	201,905	201,661	201,804	0	102	0	102	0	201,905	0	0	0	3,063	10/25/2048
31418D-CX-8	FNMA PASS TH #MA3685 3.000		12/25/2022	VARIOUS		631,259	631,259	624,913	620,725	0	10,533	0	10,533	0	631,259	0	0	0	6,954	06/25/2049
31418D-GF-3	FNMA PASS TH #MA3797 2.500		12/25/2022	VARIOUS		971,193	971,193	977,604	980,632	0	(9,439)	0	(9,439)	0	971,193	0	0	0	10,583	10/25/2034
31418D-GU-0	FNMA PASS TH #MA3810 2.500		12/25/2022	VARIOUS		569,788	569,788	572,904	575,126	0	(5,337)	0	(5,337)	0	569,788	0	0	0	5,885	10/25/2039
31371F-E9-9	FNMA PASS TH #250460 7.000		12/25/2022	VARIOUS		6,008	6,008	5,764	5,893	0	115	0	115	0	6,008	0	0	0	202	02/25/2026
31371M-DT-1	FNMA PASS TH #255814 5.500		12/25/2022	VARIOUS		6,500	6,500	6,498	6,495	0	5	0	5	0	6,500	0	0	0	184	08/25/2035
31373D-EF-8	FNMA PASS TH #290034 7.500		12/25/2022	VARIOUS		6,600	6,600	6,493	6,549	0	51	0	51	0	6,600	0	0	0	271	08/25/2024
31382M-ZX-5	FNMA PASS TH #486858 7.000		12/25/2022	VARIOUS		2,765	2,765	2,798	2,782	0	(17)	0	(17)	0	2,765	0	0	0	106	03/25/2029
31391T-UL-0	FNMA PASS TH #676587 5.500		12/25/2022	VARIOUS		17,426	17,426	17,497	17,481	0	(55)	0	(55)	0	17,426	0	0	0	416	12/25/2032
31402R-F9-5	FNMA PASS TH #735592 5.000		12/25/2022	VARIOUS		106,363	106,363	101,660	102,778	0	3,586	0	3,586	0	106,363	0	0	0	2,678	05/25/2034
31403D-SP-5	FNMA PASS TH #745826 6.000		12/25/2022	VARIOUS		7,512	7,512	7,483	7,484	0	28	0	28	0	7,512	0	0	0	257	07/25/2036
31405N-TV-7	FNMA PASS TH #794464 6.000		12/25/2022	VARIOUS		15,760	15,760	16,167	16,352	0	(592)	0	(592)	0	15,760	0	0	0	515	09/25/2034
31406Y-TU-4	FNMA PASS TH #824163 5.500		12/25/2022	VARIOUS		34,774	34,774	35,127	35,036	0	(262)	0	(262)	0	34,774	0	0	0	952	04/25/2035
31407B-XH-7	FNMA PASS TH #826080 5.000		12/25/2022	VARIOUS		256,574	256,574	267,163	269,003	0	(12,428)	0	(12,428)	0	256,574	0	0	0	6,836	07/25/2035
31408G-ZW-0	FNMA PASS TH #851357 6.000		12/25/2022	VARIOUS		2,476	2,476	2,506	2,508	0	(32)	0	(32)	0	2,476	0	0	0	82	02/25/2036
31408J-D4-0	FNMA PASS TH #852523 5.500		12/25/2022	VARIOUS		2,808	2,808	2,792	2,792	0	16	0	16	0	2,808	0	0	0	94	02/25/2036
31409T-QM-3	FNMA PASS TH #878060 5.500		12/25/2022	VARIOUS		16,727	16,727	16,449	16,476	0	250	0	250	0	16,727	0	0	0	462	03/25/2036
31410U-3G-5	FNMA PASS TH #898199 6.000		12/25/2022	VARIOUS		6,561	6,561	6,594	6,602	0	(40)	0	(40)	0	6,561	0	0	0	215	11/25/2036
31411A-RJ-6	FNMA PASS TH #902389 5.500		12/25/2022	VARIOUS		4,521	4,521	4,462	4,459	0	61	0	61	0	4,521	0	0	0	208	11/25/2036
31411Y-VZ-3	FNMA PASS TH #918732 5.500		12/25/2022	VARIOUS		1,316	1,316	1,287	1,282	0	33	0	33	0	1,316	0	0	0	43	06/25/2037
313921-DF-2	FNR 2001-55 PC CMO 6.500		12/25/2022	VARIOUS		12,287	12,287	12,402	12,371	0	(84)	0	(84)	0	12,287	0	0	0	477	10/25/2031
3136A8-SU-5	FNR 2012-102 BC CMO 1.750		12/25/2022	VARIOUS		528,826	528,826	518,084	521,613	0	7,213	0	7,213	0	528,826	0	0	0	5,139	09/25/2027
3136AG-XN-7	FNR 2013-102 DG CMO 3.000		12/25/2022	VARIOUS		561,019	561,019	560,142	559,968	0	1,050	0	1,050	0	561,019	0	0	0	7,730	05/25/2032
3136AG-QV-7	FNR 2013-109 BA CMO 3.000		12/25/2022	VARIOUS		629,595	629,595	624,824	626,951	0	2,645	0	2,645	0	629,595	0	0	0	10,113	10/25/2032
3136AD-R2-7	FNR 2013-41 DA CMO 1.750		12/25/2022	VARIOUS		287,812	287,812	276,299	279,479	0	8,332	0	8,332	0	287,812	0	0	0	2,192	02/25/2043
3136AM-UK-3	FNR 2015-8 AP CMO 2.000		12/25/2022	VARIOUS		1,366,814	1,366,814	1,362,276	1,361,933	0	4,881	0	4,881	0	1,366,814	0	0	0	12,049	03/25/2045
3136AR-C2-2	FNR 2016-19 CD CMO 2.500		12/25/2022	VARIOUS		1,402,888	1,402,888	1,403,984	1,403,490	0	(602)	0	(602)	0	1,402,888	0	0	0	16,382	04/25/2046
3136B7-DH-1	FNR 2019-64 A CMO 2.500		12/25/2022	VARIOUS		819,850	819,850	826,192	827,945	0	(8,094)	0	(8,094)	0	819,850	0	0	0	8,921	08/25/2051
3136B7-VD-0	FNR 2019-74 C CMO 2.500		12/25/2022	VARIOUS		1,292,025	1,292,025	1,276,683	1,277,049	0	14,977	0	14,977	0	1,292,025	0	0	0	10,880	12/25/2049
313920-XY-1	FNW 2001-W2 AF5 6.521		12/25/2022	VARIOUS		4,773	4,773	4,772	4,701	0	71	0	71	0	4,773	0	0	0	221	11/25/2031
31392C-MJ-0	FNW 2002-W1 1A4 CMO 6.000		12/25/2022	VARIOUS		286,460	286,460	276,134	279,361	0	7,099	0	7,099	0	286,460	0	0	0	6,094	02/25/2042
3133TL-4S-4	FSPC T-17 A5 7.160		12/25/2022	VARIOUS		113,438	113,438	113,421	112,900	0	538	0	538	0	113,438	0	0	0	4,072	07/25/2029
31392M-EJ-7	FSPC T-41 1A4 CMO 6.500		12/25/2022	VARIOUS		121,029	121,029	120,296	120,377	0	652	0	652	0	121,029	0	0	0	3,814	06/25/2032
31392M-GY-2	FSPC T-42 A4 CMO 6.500		12/25/2022	VARIOUS		68,003	68,003	67,907	67,710	0	293	0	293	0	68,003	0	0	0	2,514	02/25/2042

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP 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
31393N-TB-5	FSPC T-55 1A1 CMO	6.500		12/25/2022	VARIOUS		33,529	33,529	35,489	33,425	0	104	0	104	0	33,529	0	0	0	1,083	03/25/2043
3137G1-BC-0	FWLS 2016-SC02 1A CMO	3.000		12/25/2022	VARIOUS		171,527	171,527	170,630	170,961	0	566	0	566	0	171,527	0	0	0	2,033	10/25/2046
3137G1-BD-8	FWLS 2016-SC02 2A CMO	3.500		12/25/2022	VARIOUS		194,975	194,975	198,463	197,925	0	(2,950)	0	(2,950)	0	194,975	0	0	0	2,989	10/25/2046
3137G1-BS-5	FWLS 2017-SC02 1A CMO	3.000		12/25/2022	VARIOUS		504,755	504,755	499,392	501,199	0	3,556	0	3,556	0	504,755	0	0	0	6,552	05/25/2047
3137G1-BV-8	FWLS 2017-SC02 2A CMO	3.500		12/25/2022	VARIOUS		74,121	74,121	75,230	74,663	0	(542)	0	(542)	0	74,121	0	0	0	826	05/25/2047
35563P-BX-6	SCRT 2017-3 HT CMO	3.250		12/25/2022	VARIOUS		215,994	215,994	215,302	217,013	0	(1,020)	0	(1,020)	0	215,994	0	0	0	3,014	07/25/2056
35563P-GB-9	SCRT 2018-3 HA CMO	3.000		12/25/2022	VARIOUS		405,594	405,594	394,411	398,433	0	7,161	0	7,161	0	405,594	0	0	0	6,222	08/25/2057
0909999999. Subtotal - Bonds - U.S. Special Revenues							487,886,223	468,662,994	522,688,913	492,828,716	0	(3,905,478)	710,086	(4,615,564)	0	488,213,152	0	(583,429)	(583,429)	17,228,603	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
00037B-AB-8	ABB FINANCE USA	2.875	C	05/08/2022	MATURED		3,000,000	3,000,000	3,099,410	3,003,985	0	(3,985)	0	(3,985)	0	3,000,000	0	0	0	43,125	05/08/2022
002824-BA-7	ABBOTT LABORATORIES	2.550		03/15/2022	MATURED		400,000	400,000	402,284	400,059	0	(59)	0	(59)	0	400,000	0	0	0	5,100	03/15/2022
00287Y-AL-3	ABBVIE INC	2.900		11/06/2022	MATURED		2,000,000	2,000,000	2,008,490	2,000,764	0	(764)	0	(764)	0	2,000,000	0	0	0	58,000	11/06/2022
00108W-AD-2	AEP TEXAS INC	2.400		07/01/2022	MAKE WHOLE CALL		2,001,810	2,000,000	1,998,680	1,999,760	0	99	0	99	0	1,999,858	0	142	142	37,810	10/01/2022
00104U-AC-2	AEPTC 2012-1 A3	2.845		12/01/2022	REDEEMED		218,158	218,158	218,157	218,155	0	4	0	4	0	218,158	0	0	0	4,811	03/01/2026
008117-AP-8	AETNA INC	2.750		08/15/2022	REDEEMED		2,000,000	2,000,000	1,917,720	1,990,751	0	6,458	0	6,458	0	1,997,209	0	2,791	2,791	41,250	11/15/2022
00846U-AJ-0	AGILENT TECHNOLOGIES I	3.875		05/04/2022	MAKE WHOLE CALL		1,014,460	1,000,000	1,000,870	1,000,193	0	(73)	0	(73)	0	1,000,120	0	(120)	(120)	45,568	07/15/2023
010392-FQ-6	ALABAMA POWER CO	2.450		02/28/2022	REDEEMED		1,000,000	1,000,000	999,180	999,920	0	45	0	45	0	999,965	0	35	35	10,072	03/30/2022
012725-AC-1	ALBEMARLE CORP	4.150		06/12/2022	MAKE WHOLE CALL		8,087,680	7,906,000	8,244,371	8,039,149	0	(21,452)	0	(21,452)	0	8,017,697	0	(111,697)	(111,697)	355,755	12/01/2024
02209S-AN-3	ALTRIA GROUP INC	2.850		08/09/2022	MATURED		2,600,000	2,600,000	2,622,186	2,602,402	0	(2,402)	0	(2,402)	0	2,600,000	0	0	0	74,100	08/09/2022
023135-AJ-5	AMAZON.COM INC	2.500		11/29/2022	MATURED		4,000,000	4,000,000	3,851,880	3,982,813	0	17,187	0	17,187	0	4,000,000	0	0	0	100,000	11/29/2022
02361D-AL-4	AMEREN ILLINOIS	2.700		09/01/2022	MATURED		1,000,000	1,000,000	1,007,530	1,000,735	0	(735)	0	(735)	0	1,000,000	0	0	0	27,000	09/01/2022
025816-BD-0	AMERICAN EXPRESS	2.650		12/02/2022	MATURED		1,000,000	1,000,000	1,008,850	1,000,901	0	(901)	0	(901)	0	1,000,000	0	0	0	26,500	12/02/2022
025816-BM-0	AMERICAN EXPRESS	2.500		07/01/2022	REDEEMED		1,000,000	1,000,000	999,210	999,891	0	73	0	73	0	999,964	0	36	36	22,917	08/01/2022
0258M0-EG-0	AMERICAN EXPRESS CREDI	2.700		01/31/2022	REDEEMED		2,000,000	2,000,000	1,994,530	1,999,714	0	127	0	127	0	1,999,841	0	159	159	22,200	03/03/2022
02665W-CA-7	AMERICAN HONDA FINANCE	2.600	C	11/16/2022	MATURED		1,000,000	1,000,000	1,001,540	1,000,268	0	(268)	0	(268)	0	1,000,000	0	0	0	26,000	11/16/2022
031162-CZ-1	AMGEN INC	2.000		08/16/2022	CITIGROUP GLOBAL MARKETS		8,409,900	10,000,000	9,932,800	9,935,018	0	3,646	0	3,646	0	9,938,664	0	(1,528,764)	(1,528,764)	205,000	01/15/2032
898361-AL-4	AMHERST COLLEGE	2.416		11/01/2022	MATURED		480,000	480,000	467,350	478,519	0	1,481	0	1,481	0	480,000	0	0	0	11,597	11/01/2022
00229*-AA-3	AP TUNDRA HOLDINGS LLC	4.750	C	08/15/2022	REDEEMED		1,554,328	1,554,328	1,554,328	1,554,328	0	0	0	0	0	1,554,328	0	0	0	61,611	02/15/2042
00209T-AB-1	AT&T BROADBAND	9.455		11/15/2022	MATURED		2,863,000	2,863,000	4,070,938	2,987,116	0	(124,116)	0	(124,116)	0	2,863,000	0	0	0	270,697	11/15/2022
00206R-BN-1	AT&T INC	2.625		05/11/2022	MAKE WHOLE CALL		2,010,242	2,000,000	1,998,440	1,999,814	0	70	0	70	0	1,999,884	0	116	116	33,575	12/01/2022
00206R-CE-0	AT&T INC	3.900		05/11/2022	MAKE WHOLE CALL		1,017,761	1,000,000	996,960	999,184	0	125	0	125	0	999,310	0	690	690	43,761	03/11/2024
00206R-DC-3	AT&T INC	4.450		05/11/2022	MAKE WHOLE CALL		1,026,111	1,000,000	1,085,420	1,024,009	0	(4,209)	0	(4,209)	0	1,019,800	0	(19,800)	(19,800)	53,306	04/01/2024
00206R-DD-1	AT&T INC	3.950		05/11/2022	MAKE WHOLE CALL		1,018,364	1,000,000	1,042,010	1,015,049	0	(1,893)	0	(1,893)	0	1,013,156	0	(13,156)	(13,156)	50,842	01/15/2025
00206R-HP-0	AT&T INC	4.050		04/26/2022	MAKE WHOLE CALL		2,041,019	2,000,000	2,111,100	2,049,650	0	(7,967)	0	(7,967)	0	2,041,683	0	(41,683)	(41,683)	70,494	12/15/2023
00206R-HR-6	AT&T INC	3.550		04/26/2022	MAKE WHOLE CALL		2,025,615	2,000,000	2,056,600	2,026,840	0	(3,853)	0	(3,853)	0	2,022,987	0	(22,987)	(22,987)	54,212	06/01/2024
052769-AB-2	AUTODESK INC	3.600		12/15/2022	MATURED		1,200,000	1,200,000	1,205,554	1,200,589	0	(589)	0	(589)	0	1,200,000	0	0	0	43,200	12/15/2022
05379B-AP-2	AVISTA CORP	5.125		04/01/2022	MATURED		2,000,000	2,000,000	1,995,400	1,999,551	0	449	0	449	0	2,000,000	0	0	0	51,250	04/01/2022
058498-AV-8	BALL CORP	4.875		08/05/2022	SUMRIDGE PARTNERS LLC		350,875	350,000	347,813	348,714	0	175	0	175	0	348,888	0	1,987	1,987	15,356	03/15/2026
059165-EE-6	BALTIMORE GAS & ELECTR	2.800		07/02/2022	REDEEMED		1,000,000	1,000,000	996,200	999,712	0	199	0	199	0	999,912	0	88	88	24,656	08/15/2022
06051G-HC-6	BANK OF AMERICA CORP	3.004		12/20/2022	REDEEMED		861,000	861,000	861,000	861,000	0	0	0	0	0	861,000	0	0	0	25,864	12/20/2023
06050T-MJ-8	BANK OF AMERICA NA	3.335		01/25/2022	REDEEMED		3,000,000	3,000,000	3,005,190	3,000,027	0	(27)	0	(27)	0	3,000,000	0	0	0	50,025	01/25/2023
07177M-AL-7	BAXALTA INC	3.600	C	04/23/2022	REDEEMED		298,000	298,000	297,744	297,976	0	(5)	0	(5)	0	297,972	0	28	28	3,576	06/23/2022
07274N-AV-5	BAYER US FINANCE II LL	2.200	C	04/16/2022	REDEEMED		1,000,000	1,000,000	934,010	990,500	0	5,044	0	5,044	0	995,544	0	4,456	4,456	16,561	07/15/2022
101137-AN-7	BOSTON SCIENTIFIC	4.125		03/31/2022	MAKE WHOLE CALL		1,025,210	1,000,000	999,360	999,830	0	69	0	69	0	999,899	0	101	101	45,835	10/01/2023
101137-AR-8	BOSTON SCIENTIFIC	3.850		03/31/2022	MAKE WHOLE CALL		1,552,640	1,509,000	1,528,484	1,518,391	0	(665)	0	(665)	0	1,517,727	0	(8,727)	(8,727)	65,588	05/15/2025
10373Q-AD-2	BP CAP MARKETS AMERICA	3.790	C	08/24/2022	MAKE WHOLE CALL		5,026,516	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	225,491	02/06/2024
10373Q-AL-4	BP CAP MARKETS AMERICA	2.750	C	08/24/2022	MAKE WHOLE CALL		1,000,000	1,000,000	965,200	988,661	0	5,317	0	5,317	0	993,978	0	6,022	6,022	21,694	05/10/2023
110122-AT-5	BRISTOL-MYERS SQUIBB	2.000		08/01/2022	MATURED		3,000,000	3,000,000	2,946,140	2,996,467	0	3,533	0	3,533	0	3,000,000	0	0	0	60,000	08/01/2022
110122-CP-1	BRISTOL-MYERS SQUIBB	3.400		03/04/2022	TENDERED		5,702,479	5,338,000	5,966,443	5,906,625	0	(12,744)	0	(12,744)	0	5,893,881	0	(555,881)	(555,881)	474,382	07/26/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12189L-AL-5	BURLINGTON NORTHERN SA	3.050	06/13/2022	REDEEMED		2,000,000	2,000,000	2,011,890	2,000,470	0	(633)	0	(633)	0	1,999,837	0	163	163	47,783	09/01/2022
134429-AY-5	CAMPBELL SOUP CO	2.500	03/04/2022	MAKE WHOLE CALL		1,007,280	1,000,000	999,460	999,954	0	(1)	0	(1)	0	999,953	0	47	47	22,003	08/02/2022
142339-AF-7	CARLISLE COS INC	3.750	10/15/2022	REDEEMED		1,000,000	1,000,000	996,870	999,644	0	276	0	276	0	999,919	0	81	81	34,375	11/15/2022
14913Q-2E-8	CATERPILLAR FINANCIAL	2.550	11/29/2022	MATURED		1,000,000	1,000,000	999,160	999,827	0	173	0	173	0	1,000,000	0	0	0	25,500	11/29/2022
12508E-AF-8	CDK GLOBAL INC	4.875	07/06/2022	TENDERED		4,028,250	4,100,000	4,192,500	4,144,868	0	(6,369)	0	(6,369)	0	4,138,499	0	(38,499)	(38,499)	170,620	06/01/2027
12508E-AJ-0	CDK GLOBAL INC (144A)	5.250	07/06/2022	TENDERED		2,456,250	2,500,000	2,643,750	2,619,833	1,608	(14,440)	0	(12,832)	0	2,607,001	0	(107,001)	(107,001)	137,344	05/15/2029
15089Q-AD-6	CELANESE US HOLDINGS	4.625	11/15/2022	MATURED		2,000,000	2,000,000	1,930,000	1,989,594	0	10,406	0	10,406	0	2,000,000	0	0	0	107,917	11/15/2022
15189X-AL-2	CENTERPOINT ENERGY HOU	2.250	08/01/2022	MATURED		3,000,000	3,000,000	2,918,290	2,992,777	0	7,223	0	7,223	0	3,000,000	0	0	0	67,500	08/01/2022
166764-AB-6	CHEVRON CORP	2.355	09/05/2022	REDEEMED		3,915,000	3,915,000	3,836,596	3,905,106	0	6,941	0	6,941	0	3,912,047	0	2,953	2,953	69,149	12/05/2022
166764-AH-3	CHEVRON CORP	3.191	05/11/2022	MAKE WHOLE CALL		1,515,891	1,500,000	1,491,192	1,498,354	0	195	0	195	0	1,498,550	0	1,450	1,450	34,106	06/24/2023
171340-AH-5	CHURCH & DWIGHT CO	2.875	10/01/2022	MATURED		2,365,000	2,365,000	2,284,857	2,356,967	0	8,033	0	8,033	0	2,365,000	0	0	0	67,994	10/01/2022
17275R-AV-4	CISCO SYSTEMS	3.000	06/15/2022	MATURED		3,000,000	3,000,000	3,058,530	3,004,272	0	(4,272)	0	(4,272)	0	3,000,000	0	0	0	45,000	06/15/2022
172967-FT-3	CITIGROUP INC	4.500	01/14/2022	MATURED		2,008,000	2,008,000	2,182,013	2,009,087	0	(1,087)	0	(1,087)	0	2,008,000	0	0	0	45,180	01/14/2022
17401Q-AL-5	CITIZENS BANK NA	2.650	04/26/2022	REDEEMED		1,000,000	1,000,000	1,006,260	999,998	0	2	0	2	0	1,000,000	0	0	0	11,042	05/26/2022
189054-AT-6	CLOROX CO	3.050	06/15/2022	REDEEMED		1,000,000	1,000,000	936,630	994,201	0	3,656	0	3,656	0	997,857	0	2,143	2,143	22,875	09/15/2022
189054-AU-3	CLOROX CO	3.500	06/12/2022	MAKE WHOLE CALL		3,029,750	3,000,000	3,000,880	3,000,333	0	(32)	0	(32)	0	3,000,301	0	(301)	(301)	81,375	12/15/2024
201723-AL-7	COMMERCIAL METALS CO	5.375	02/15/2022	MAKE WHOLE CALL		1,045,310	1,000,000	897,500	927,097	0	1,297	0	1,297	0	928,393	0	71,607	71,607	76,664	07/15/2027
20826F-AQ-9	CONOCOPHILLIPS	4.950	05/11/2022	MAKE WHOLE CALL		10,553,525	10,000,000	11,033,410	10,541,758	0	(46,421)	0	(46,421)	0	10,495,337	0	(495,337)	(495,337)	878,025	03/15/2026
20825C-AV-6	CONOCOPHILLIPS (144A)	3.750	03/11/2022	TENDERED		3,209,790	3,000,000	3,242,730	3,210,859	0	(6,946)	0	(6,946)	0	3,203,913	0	(203,913)	(203,913)	259,790	10/01/2027
20825C-AX-2	CONOCOPHILLIPS (144A)	4.300	03/11/2022	TENDERED		1,103,000	1,000,000	1,164,390	1,145,275	0	(4,176)	0	(4,176)	0	1,141,099	0	(141,099)	(141,099)	127,606	08/15/2028
127097-AB-9	COTERRA ENERGY INC (14	4.375	09/29/2022	MAKE WHOLE CALL		4,500,000	4,500,000	4,843,575	4,810,605	0	(310,605)	0	(310,605)	0	4,500,000	0	0	0	162,969	06/01/2024
126650-BZ-2	CVS CAREMARK	2.750	09/01/2022	REDEEMED		4,000,000	4,000,000	3,994,440	3,999,372	0	280	0	280	0	3,999,652	0	348	348	82,500	12/01/2022
126650-CQ-1	CVS HEALTH CORP	4.750	09/01/2022	REDEEMED		4,000,000	4,000,000	4,297,840	4,032,122	0	(32,122)	0	(32,122)	0	4,000,000	0	0	0	142,500	12/01/2022
12665V-AA-0	CVS LEASE PASS THRU CE	4.163	12/10/2022	REDEEMED		76,995	76,995	76,995	76,995	0	0	0	0	0	76,995	0	0	0	1,747	08/11/2036
126650-AW-0	CVS LEASE PASS THRU CE	5.298	12/10/2022	REDEEMED		202,149	202,149	204,362	203,136	0	(987)	0	(987)	0	202,149	0	0	0	5,848	01/11/2027
126659-AA-9	CVS LEASE PASS THRU CE	8.353	12/10/2022	REDEEMED		209,514	209,514	216,463	214,276	0	(4,762)	0	(4,762)	0	209,514	0	0	0	9,600	07/10/2031
233851-CS-1	DAIMLER FINANCE NA LLC	2.850	C 01/06/2022	MATURED		1,000,000	1,000,000	998,890	999,991	0	9	0	9	0	1,000,000	0	0	0	14,250	01/06/2022
250847-EJ-5	DETROIT EDISON COMPANY	2.650	03/18/2022	REDEEMED		2,000,000	2,000,000	1,994,360	1,999,125	0	333	0	333	0	1,999,458	0	542	542	13,692	06/15/2022
25245B-AB-3	DIAGEO INVESTMENT CORP	2.875	C 05/11/2022	MATURED		1,000,000	1,000,000	996,380	999,808	0	192	0	192	0	1,000,000	0	0	0	14,375	05/11/2022
25277L-AF-3	DIAMOND SPORTS GROUP L	5.375	08/30/2022	BAS-MERRILL LYNCH		192,500	1,000,000	250,000	500,000	0	113,563	242,777	(129,213)	0	370,787	0	(178,287)	(178,287)	56,139	08/15/2026
25278X-AL-3	DIAMONDBACK ENERGY INC	2.875	03/23/2022	MAKE WHOLE CALL		3,041,850	3,000,000	2,998,770	2,999,207	0	27	0	27	0	2,999,234	0	766	766	68,683	12/01/2024
256677-AC-9	DOLLAR GENERAL	3.250	10/06/2022	MAKE WHOLE CALL		4,460,000	4,460,000	4,229,968	4,421,543	0	22,594	0	22,594	0	4,444,136	0	15,864	15,864	141,326	04/15/2023
23331A-BE-8	DR HORTON INC	4.375	09/15/2022	MATURED		1,645,000	1,645,000	1,762,863	1,656,860	0	(11,860)	0	(11,860)	0	1,645,000	0	0	0	71,969	09/15/2022
26444G-AC-7	DUKE ENERGY FLORIDA PR	2.538	09/01/2022	REDEEMED		20,702	20,702	20,701	20,702	0	0	0	0	0	20,702	0	0	0	525	09/01/2031
26441Y-AY-3	DUKE REALTY LP	3.750	02/13/2022	MAKE WHOLE CALL		4,268,098	4,000,000	3,945,520	3,973,385	0	928	0	928	0	3,974,312	0	25,688	25,688	298,098	12/01/2024
26441Y-AZ-0	DUKE REALTY LP	3.250	10/06/2022	EXCHANGED		1,842,940	2,000,000	1,943,270	1,967,563	0	5,067	0	5,067	0	1,972,630	0	(129,690)	(129,690)	51,833	06/30/2026
26441Y-BA-4	DUKE REALTY LP	3.375	10/06/2022	EXCHANGED		3,598,720	4,000,000	4,123,340	4,090,091	0	(11,329)	0	(11,329)	0	4,078,762	0	(480,042)	(480,042)	113,125	12/15/2027
26441Y-BF-3	DUKE REALTY LP	1.750	10/06/2022	EXCHANGED		2,295,330	3,000,000	2,977,560	2,979,485	0	1,585	0	1,585	0	2,981,070	0	(685,740)	(685,740)	64,979	02/01/2031
26078J-AB-6	DUPONT DE NEMOURS INC	4.205	11/18/2022	MAKE WHOLE CALL		3,707,000	3,707,000	3,887,197	3,782,257	0	(75,257)	0	(75,257)	0	3,707,000	0	0	0	157,178	11/15/2023
277432-AN-0	EASTMAN CHEMICAL	3.600	07/06/2022	REDEEMED		1,000,000	1,000,000	992,240	999,409	0	330	0	330	0	999,739	0	261	261	28,660	08/15/2022
278062-AC-8	EATON CORP	2.750	09/15/2022	MAKE WHOLE CALL		3,000,000	3,000,000	3,009,560	3,002,081	0	(1,848)	0	(1,848)	0	3,000,233	0	(233)	(233)	71,729	11/02/2022
283677-AY-8	EL PASO ELECTRIC CO	3.300	09/15/2022	REDEEMED		1,000,000	1,000,000	997,880	999,756	0	114	0	114	0	999,870	0	130	130	24,750	12/15/2022
28932M-AA-3	ELM RD GENERATING STAT	5.209	08/11/2022	REDEEMED		273,471	273,471	273,471	273,464	0	6	0	6	0	273,471	0	0	0	10,730	02/11/2030
26867L-AG-5	EMD FINANCE LLC (144A)	2.950	C 01/19/2022	REDEEMED		1,000,000	1,000,000	998,240	999,886	0	19	0	19	0	999,905	0	95	95	9,833	03/19/2022
421924-BN-0	ENCOMPASS HEALTH CORP	5.125	03/15/2022	REDEEMED		334,000	334,000	339,010	334,000	0	0	0	0	0	334,000	0	0	0	8,559	03/15/2023
29336U-AB-3	ENLINK MIDSTREAM	4.400	08/31/2022	TENDERED		1,513,125	1,500,000	1,521,800	1,505,161	0	(1,676)	0	(1,676)	0	1,503,485	0	(3,485)	(3,485)	73,625	04/01/2024
29336U-AE-7	ENLINK MIDSTREAM	4.150	08/31/2022	TENDERED		602,000	602,000	600,959	601,583	0	59	0	59	0	601,643	0	358	358	18,737	06/01/2025
29379V-AU-7	ENTERPRISE PRODUCTS OP	4.050	02/15/2022	MATURED		1,000,000	1,000,000	1,015,920	1,000,551	0	(551)	0	(551)	0	1,000,000	0	0	0	20,250	02/15/2022
26885B-AC-4	EQM MIDSTREAM PARTNERS	5.500	02/23/2022	RBC CAPITAL MARKETS		1,960,000	2,000,000	1,805,000	1,839,048	0	2,836	0	2,836	0	1,841,884	0	118,116	118,116	67,222	07/15/2028

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
294429-AJ-4	EQUIFAX INC 3.300		10/14/2022	REDEEMED		4,067,000	4,067,000	4,098,457	4,070,743	0	(3,834)	0	(3,834)	0	4,066,909	0	91	91	111,470	12/15/2022
26884T-AH-5	ERAC USA FINANCE LLC (3.300		10/15/2022	MATURED		4,000,000	4,000,000	4,003,940	4,000,225	0	(225)	0	(225)	0	4,000,000	0	0	0	132,000	10/15/2022
29736R-AE-0	ESTEE LAUDER CO 2.350		08/15/2022	MATURED		4,141,000	4,141,000	4,155,824	4,142,400	0	(1,400)	0	(1,400)	0	4,141,000	0	0	0	97,314	08/15/2022
316773-CU-2	FIFTH THIRD BANCORP 2.600		05/16/2022	REDEEMED		1,000,000	1,000,000	999,720	999,959	0	13	0	13	0	999,972	0	28	28	10,906	06/15/2022
337738-AM-0	FISERV INC 3.500		07/01/2022	REDEEMED		2,000,000	2,000,000	1,987,040	1,998,448	0	572	0	572	0	1,999,020	0	980	980	52,500	10/01/2022
340711-AV-2	FLORIDA GAS TRANSMISSI 3.875		07/15/2022	MATURED		1,000,000	1,000,000	1,056,580	1,002,070	0	(2,070)	0	(2,070)	0	1,000,000	0	0	0	38,750	07/15/2022
345397-WF-6	FORD MOTOR CREDIT CO L 4.250		09/20/2022	MATURED		1,000,000	1,000,000	991,100	999,166	0	834	0	834	0	1,000,000	0	0	0	42,500	09/20/2022
345397-YL-1	FORD MOTOR CREDIT CO L 3.339		02/28/2022	REDEEMED		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	27,825	03/28/2022
35137L-AF-2	FOX CORP 3.666		01/25/2022	MATURED		6,000,000	6,000,000	6,067,950	6,001,590	0	(1,590)	0	(1,590)	0	6,000,000	0	0	0	109,980	01/25/2022
35802X-AF-0	FRESENIUS MED (144A) 5.875	C	01/31/2022	MATURED		2,000,000	2,000,000	2,172,500	2,003,025	0	(3,025)	0	(3,025)	0	2,000,000	0	0	0	58,750	01/31/2022
361448-BG-7	GATX CORP 1.900		08/11/2022	AMHERST PIERPONT SEC		2,358,300	3,000,000	2,977,440	2,979,199	0	1,243	0	1,243	0	2,980,442	0	(622,142)	(622,142)	40,217	06/01/2031
369550-AU-2	GENERAL DYNAMICS CORP 2.250		11/15/2022	MATURED		7,161,000	7,161,000	7,076,150	7,152,134	0	8,866	0	8,866	0	7,161,000	0	0	0	161,123	11/15/2022
36962G-6F-6	GENERAL ELECTRIC COMPA 3.150		09/07/2022	MATURED		287,000	287,000	286,584	286,959	0	41	0	41	0	287,000	0	0	0	9,041	09/07/2022
36162J-AA-4	GEO GROUP INC 5.875		08/19/2022	EXCHANGED		565,500	600,000	537,000	529,565	0	(9,564)	0	(9,564)	0	520,001	0	45,499	45,499	29,767	10/15/2024
36162J-AB-2	GEO GROUP INC 6.000		08/19/2022	EXCHANGED		2,800,000	3,500,000	2,835,000	2,786,836	0	(62,030)	0	(62,030)	0	2,724,806	0	75,194	75,194	177,333	04/15/2026
377372-AH-0	GLAXOSMITHKLINE 2.800	C	09/15/2022	MAKE WHOLE CALL		2,000,000	2,000,000	2,013,440	2,003,548	0	(2,036)	0	(2,036)	0	2,001,512	0	(1,512)	(1,512)	55,533	03/18/2023
38141G-WM-2	GOLDMAN SACHS GROUP 2.905		07/24/2022	REDEEMED		1,000,000	1,000,000	1,002,500	1,000,288	0	(288)	0	(288)	0	1,000,000	0	0	0	29,050	07/24/2023
38869P-AL-8	GRAPHIC PACKAGING INTE 4.875		11/15/2022	MATURED		150,000	150,000	157,500	150,877	0	(877)	0	(877)	0	150,000	0	0	0	7,313	11/15/2022
404121-AG-0	HCA INC 5.875		05/07/2022	MAKE WHOLE CALL		3,094,800	3,000,000	3,090,000	3,018,948	0	(4,690)	0	(4,690)	0	3,014,259	0	(14,259)	(14,259)	185,863	05/01/2023
431475-AD-4	HILL-ROM HOLDINGS INC 4.375		01/06/2022	MAKE WHOLE CALL		522,867	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	29,612	09/15/2027
432891-AK-5	HILTON WORLDWIDE 4.875		08/04/2022	GOLDMAN SACHS & CO		2,966,250	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(33,750)	(33,750)	124,719	04/01/2027
437076-BG-6	HOME DEPOT INC 2.625		05/01/2022	REDEEMED		2,000,000	2,000,000	1,993,850	1,999,540	0	328	0	328	0	1,999,868	0	132	132	21,875	06/01/2022
013817-AW-1	HOWMET AEROSPACE INC 5.125		05/12/2022	BMO CAPITAL MARKETS		1,017,500	1,000,000	1,053,750	1,019,399	0	(2,763)	0	(2,763)	0	1,016,636	0	864	864	32,031	10/01/2024
42824C-AN-9	HP ENTERPRISE CO 4.400		08/15/2022	REDEEMED		2,000,000	2,000,000	1,996,040	1,999,376	0	299	0	299	0	1,999,676	0	324	324	73,333	10/15/2022
459200-HG-9	IBM CORP 1.875		08/01/2022	MATURED		3,500,000	3,500,000	3,426,530	3,494,695	0	5,305	0	5,305	0	3,500,000	0	0	0	65,625	08/01/2022
45688C-AA-5	INGEVITY CORP (144A) 4.500		04/27/2022	REDEEMED		4,424,219	4,375,000	4,342,656	4,352,323	3,957	1,499	0	5,456	0	4,357,779	0	66,440	66,440	145,469	02/01/2026
458140-AM-2	INTEL CORP 2.700		12/15/2022	MATURED		5,574,000	5,574,000	5,523,716	5,567,785	0	6,215	0	6,215	0	5,574,000	0	0	0	150,498	12/15/2022
469814-A@-6	JACOBS ENGINEERING GRO 4.420		10/07/2022	MAKE WHOLE CALL		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	403,939	05/08/2028
445658-CE-5	JB HUNT TRANSPORT 3.300		08/15/2022	MATURED		1,808,000	1,808,000	1,803,304	1,807,493	0	507	0	507	0	1,808,000	0	0	0	59,664	08/15/2022
24422E-RM-3	JOHN DEERE CAPITAL COR 2.750		03/15/2022	MATURED		1,000,000	1,000,000	998,250	999,913	0	87	0	87	0	1,000,000	0	0	0	13,750	03/15/2022
46625H-JD-3	JP MORGAN CHASE 4.500		01/24/2022	MATURED		500,000	500,000	550,783	500,507	0	(507)	0	(507)	0	500,000	0	0	0	11,250	01/24/2022
46625H-JE-1	JP MORGAN CHASE 3.250		09/23/2022	MATURED		2,000,000	2,000,000	2,023,670	2,001,905	0	(1,905)	0	(1,905)	0	2,000,000	0	0	0	65,000	09/23/2022
48128B-AB-7	JP MORGAN CHASE 2.972		01/15/2022	REDEEMED		1,000,000	1,000,000	999,970	1,000,000	0	0	0	0	0	1,000,000	0	0	0	14,860	01/15/2023
48238T-AA-7	KAR AUCTION (144A) 5.125		08/17/2022	TENDERED		7,069,280	7,232,000	7,407,463	7,278,883	0	(20,752)	0	(20,752)	0	7,258,131	0	(26,131)	(26,131)	317,806	06/01/2025
49327M-2S-2	KEY BANK NA 2.400		06/09/2022	MATURED		1,000,000	1,000,000	999,670	999,954	0	46	0	46	0	1,000,000	0	0	0	12,000	06/09/2022
494368-BH-5	KIMBERLY-CLARK 2.400		03/01/2022	MATURED		1,485,000	1,485,000	1,428,392	1,483,627	0	1,373	0	1,373	0	1,485,000	0	0	0	17,820	03/01/2022
49446R-AN-9	KIMCO REALTY CORP 3.400		03/02/2022	MAKE WHOLE CALL		3,038,820	3,000,000	2,984,320	2,997,842	0	415	0	415	0	2,998,257	0	1,743	1,743	73,103	11/01/2022
501044-CQ-2	KROGER CO 3.400		01/18/2022	REDEEMED		2,000,000	2,000,000	1,987,100	1,999,417	0	68	0	68	0	1,999,485	0	515	515	17,567	04/15/2022
539830-BE-8	LOCKHEED MARTIN CORP 2.900		05/11/2022	MAKE WHOLE CALL		2,000,000	2,000,000	2,000,200	1,999,987	0	(894)	0	(894)	0	1,999,092	0	908	908	40,278	03/01/2025
539830-BG-3	LOCKHEED MARTIN CORP 3.100		05/11/2022	MAKE WHOLE CALL		2,014,257	2,000,000	2,004,320	2,000,464	0	(293)	0	(293)	0	2,000,172	0	(172)	(172)	65,235	01/15/2023
539830-BH-1	LOCKHEED MARTIN CORP 3.550		05/11/2022	MAKE WHOLE CALL		3,536,196	3,500,000	3,466,115	3,483,005	0	1,326	0	1,326	0	3,484,331	0	15,669	15,669	138,357	01/15/2026
156700-AX-4	LUMEN TECHNOLOGIES INC 6.750		10/26/2022	MAKE WHOLE CALL		1,022,824	1,004,000	1,068,005	1,032,500	0	(11,877)	0	(11,877)	0	1,020,623	0	(16,623)	(16,623)	80,005	12/01/2023
55616X-AH-0	MACYS RETAIL HOLDINGS 2.875		04/01/2022	MAKE WHOLE CALL		603,583	598,000	597,175	597,890	0	21	0	21	0	597,912	0	88	88	16,376	02/15/2023
55279H-AL-4	MANUFACTURERS & TRADER 2.500		04/18/2022	REDEEMED		1,000,000	1,000,000	998,600	999,858	0	95	0	95	0	999,953	0	47	47	10,417	05/18/2022
57629W-BR-0	MASSMUTUAL GLOBAL FUND 2.500		10/17/2022	MATURED		5,500,000	5,500,000	5,464,797	5,496,639	0	3,361	0	3,361	0	5,500,000	0	0	0	137,500	10/17/2022
577081-AY-8	MATTEL INC 3.150		12/30/2022	REDEEMED		1,000,000	1,000,000	998,120	999,712	0	182	0	182	0	999,894	0	106	106	40,688	03/15/2023
57772K-AD-3	MAXIM INTEGRATED PRODU 3.450		10/07/2022	EXCHANGED		918,400	1,000,000	1,002,500	1,001,438	0	(215)	0	(215)	0	1,001,223	0	(82,823)	(82,823)	28,983	06/15/2027
58013M-EM-2	MCDONALDS CORP 2.625		01/15/2022	MATURED		500,000	500,000	505,747	500,030	0	(30)	0	(30)	0	500,000	0	0	0	6,563	01/15/2022
581557-AZ-8	MCKESSON CORP 2.700		12/15/2022	MATURED		3,810,000	3,810,000	3,698,166	3,795,743	0	14,257	0	14,257	0	3,810,000	0	0	0	102,870	12/15/2022

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi-fication	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
585055-BS-4	MEDTRONIC INC	3.500		06/01/2022	MAKE WHOLE CALL		1,583,033	1,557,000	1,542,084	1,551,660	0	652	0	652	0	1,552,312	0	4,688	4,688	64,785	03/15/2025
58933Y-AQ-8	MERCK & CO INC	2.350		02/10/2022	MATURED		3,606,000	3,606,000	3,514,840	3,603,008	0	2,992	0	2,992	0	3,606,000	0	0	0	42,371	02/10/2022
589331-AT-4	MERCK & CO INC	2.400		09/15/2022	MATURED		1,000,000	1,000,000	1,000,420	1,000,023	0	(23)	0	(23)	0	1,000,000	0	0	0	24,000	09/15/2022
59217G-AQ-2	MET LIFE GLOBAL FUNDIN	3.875		04/11/2022	MATURED		1,040,000	1,040,000	1,132,955	1,044,781	0	(4,781)	0	(4,781)	0	1,040,000	0	0	0	20,150	04/11/2022
55303X-AB-1	MGM GROWTH/MGM FINANCE	4.500		04/29/2022	EXCHANGED		1,218,750	1,250,000	1,255,000	1,252,537	0	(170)	0	(170)	0	1,252,367	0	(33,617)	(33,617)	40,313	09/01/2026
55303X-AC-9	MGM GROWTH/MGM FINANCE	5.625		04/29/2022	EXCHANGED		253,125	250,000	250,000	250,000	0	0	0	0	0	250,000	0	3,125	3,125	7,578	05/01/2024
55303X-AF-2	MGM GROWTH/MGM FINANCE	4.500		04/29/2022	EXCHANGED		2,182,500	2,250,000	2,255,000	2,253,799	0	(271)	0	(271)	0	2,253,528	0	(71,028)	(71,028)	85,500	01/15/2028
55303X-AJ-4	MGM GROWTH/MGM FINANCE	5.750		04/29/2022	EXCHANGED		3,090,000	3,000,000	3,005,000	3,003,296	0	(280)	0	(280)	0	3,003,015	0	86,985	86,985	135,917	02/01/2027
552953-BX-8	MGM RESORTS INTL	7.750		03/15/2022	MATURED		1,000,000	1,000,000	1,167,500	1,006,914	0	(6,914)	0	(6,914)	0	1,000,000	0	0	0	38,750	03/15/2022
594918-AQ-7	MICROSOFT CORP	2.125		11/15/2022	MATURED		3,310,000	3,310,000	3,225,976	3,299,643	0	10,357	0	10,357	0	3,310,000	0	0	0	70,338	11/15/2022
594918-BA-1	MICROSOFT CORP	2.375		01/12/2022	REDEEMED		1,000,000	1,000,000	992,050	999,817	0	47	0	47	0	999,865	0	135	135	9,896	02/12/2022
594918-BH-6	MICROSOFT CORP	2.650		09/03/2022	REDEEMED		500,000	500,000	506,210	500,679	0	(679)	0	(679)	0	500,000	0	0	0	11,042	11/03/2022
608190-AJ-3	MOHAWK INDUSTRIES	3.850		11/01/2022	REDEEMED		3,965,000	3,965,000	3,931,114	3,960,039	0	3,398	0	3,398	0	3,963,438	0	1,562	1,562	190,816	02/01/2023
60871R-AC-4	MOLSON COORS BEVERAGE	3.500		05/01/2022	MATURED		3,479,000	3,479,000	3,549,490	3,481,672	0	(2,672)	0	(2,672)	0	3,479,000	0	0	0	60,883	05/01/2022
636180-BL-4	NATIONAL FUEL GAS	3.750		11/25/2022	MAKE WHOLE CALL		600,000	600,000	598,398	599,759	0	137	0	137	0	599,897	0	103	103	27,750	03/01/2023
64110D-AD-6	NETAPP INC	3.250		09/15/2022	REDEEMED		176,000	176,000	164,900	174,598	0	1,014	0	1,014	0	175,612	0	388	388	4,290	12/15/2022
62927#-AA-4	NFL VENTURES LP	3.860		10/15/2022	REDEEMED		1,708,042	1,708,042	1,806,578	1,787,022	0	(78,981)	0	(78,981)	0	1,708,042	0	0	0	65,930	10/15/2028
65364U-AB-2	NIAGARA MOHAWK POWER (	2.721	C	11/28/2022	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	27,210	11/28/2022
655844-BJ-6	NORFOLK SOUTHERN CORP	3.000		04/01/2022	MATURED		1,000,000	1,000,000	989,370	999,634	0	366	0	366	0	1,000,000	0	0	0	15,000	04/01/2022
665772-CH-0	NORTHERN STATES POWER	2.150		05/20/2022	REDEEMED		1,000,000	1,000,000	996,070	999,719	0	149	0	149	0	999,867	0	133	133	16,424	08/15/2022
665859-AN-4	NORTHERN TRUST CORP	2.375		08/02/2022	MATURED		3,000,000	3,000,000	2,957,250	2,997,123	0	2,877	0	2,877	0	3,000,000	0	0	0	71,250	08/02/2022
66989H-AE-8	NOVARTIS CAPITAL	2.400	C	09/21/2022	MATURED		5,400,000	5,400,000	5,381,672	5,398,495	0	1,505	0	1,505	0	5,400,000	0	0	0	129,600	09/21/2022
67021C-AG-2	NSTAR ELECTRIC CO	2.375		10/15/2022	MATURED		3,000,000	3,000,000	2,994,960	2,999,511	0	489	0	489	0	3,000,000	0	0	0	71,250	10/15/2022
670346-AL-9	NUCOR CORP	4.125		08/15/2022	REDEEMED		2,000,000	2,000,000	2,083,160	2,009,339	0	(9,339)	0	(9,339)	0	2,000,000	0	0	0	75,625	09/15/2022
62947Q-AV-0	NXP BV/NXP FUNDING LLC	4.625	C	05/27/2022	MAKE WHOLE CALL		2,037,037	2,000,000	2,011,250	2,003,350	0	(919)	0	(919)	0	2,002,431	0	(2,431)	(2,431)	82,259	06/01/2023
674599-CE-3	OCCIDENTAL PETROLEUM	2.700		11/15/2022	REDEEMED		1,826,000	1,826,000	1,758,475	1,807,508	0	14,188	0	14,188	0	1,821,696	0	4,304	4,304	61,628	02/15/2023
674599-DB-8	OCCIDENTAL PETROLEUM	6.950		11/21/2022	MAKE WHOLE CALL		2,754,217	2,672,000	3,116,167	2,912,457	0	(83,460)	0	(83,460)	0	2,828,997	0	(156,997)	(156,997)	340,140	07/01/2024
68268N-AJ-2	ONEOK PARTNERS	3.375		07/12/2022	REDEEMED		7,182,000	7,182,000	7,239,057	7,191,314	0	(9,314)	0	(9,314)	0	7,182,000	0	0	0	189,201	10/01/2022
68389X-AP-0	ORACLE CORP	2.500		10/15/2022	MATURED		6,000,000	6,000,000	6,004,770	6,000,299	0	(299)	0	(299)	0	6,000,000	0	0	0	150,000	10/15/2022
69073T-AR-4	OWENS-BROCKWAY (144A)	5.875		09/09/2022	MAKE WHOLE CALL		370,628	364,351	363,896	364,167	0	75	0	75	0	364,242	0	109	109	29,110	08/15/2023
69073T-AR-4	OWENS-BROCKWAY (144A)	5.875		02/28/2022	TENDERED		352,165	337,000	336,579	336,829	0	31	0	31	0	336,860	0	140	140	25,779	08/15/2023
124857-AP-8	PARAMOUNT GLOBAL	3.500		04/18/2022	MAKE WHOLE CALL		1,032,655	1,000,000	990,330	996,679	0	215	0	215	0	996,893	0	3,107	3,107	56,834	01/15/2025
693304-AP-2	PECO ENERGY CO	2.375		06/18/2022	REDEEMED		2,000,000	2,000,000	1,984,760	1,998,422	0	971	0	971	0	1,999,394	0	606	606	36,021	09/15/2022
712704-AA-3	PEOPLES UNITED	3.650		10/06/2022	REDEEMED		2,000,000	2,000,000	1,987,720	1,998,348	0	1,192	0	1,192	0	1,999,539	0	461	461	60,833	12/06/2022
713448-BY-3	PEPSICO INC	2.750		03/05/2022	MATURED		2,000,000	2,000,000	1,966,340	1,999,072	0	928	0	928	0	2,000,000	0	0	0	27,500	03/05/2022
714294-AD-7	PERRIGO CO LTD	4.000		05/20/2022	MAKE WHOLE CALL		3,057,750	3,000,000	3,000,110	2,999,987	0	67	0	67	0	3,000,054	0	(54)	(54)	119,417	11/15/2023
718172-AT-6	PHILIP MORRIS INTERNAT	2.500		08/22/2022	MATURED		1,000,000	1,000,000	988,720	999,168	0	832	0	832	0	1,000,000	0	0	0	25,000	08/22/2022
718172-BZ-1	PHILIP MORRIS INTERNAT	2.625		01/18/2022	REDEEMED		1,000,000	1,000,000	994,160	999,801	0	69	0	69	0	999,870	0	130	130	10,938	02/18/2022
718546-AC-8	PHILLIPS 66	4.300		04/01/2022	MATURED		1,500,000	1,500,000	1,600,715	1,503,569	0	(3,569)	0	(3,569)	0	1,500,000	0	0	0	32,250	04/01/2022
718549-AB-4	PHILLIPS 66 PARTNERS	3.605		05/05/2022	EXCHANGED		984,970	1,000,000	1,008,210	1,002,716	0	(320)	0	(320)	0	1,002,396	0	(17,426)	(17,426)	27,036	02/15/2025
718549-AF-5	PHILLIPS 66 PARTNERS	3.750		05/05/2022	EXCHANGED		963,900	1,000,000	996,200	997,507	0	121	0	121	0	997,629	0	(33,729)	(33,729)	26,417	03/01/2028
723787-AM-9	PIONEER NATURAL RESOUR	4.450		02/24/2022	MAKE WHOLE CALL		2,166,891	2,000,000	2,041,030	2,022,238	0	(851)	0	(851)	0	2,021,387	0	(21,387)	(21,387)	221,032	01/15/2026
69349L-AG-3	PNC BANK NA	2.700		11/01/2022	MATURED		3,000,000	3,000,000	2,999,290	2,999,874	0	126	0	126	0	3,000,000	0	0	0	81,000	11/01/2022
69353R-FB-9	PNC BANK NA	2.625		01/18/2022	REDEEMED		2,000,000	2,000,000	1,999,060	1,999,909	0	28	0	28	0	1,999,937	0	63	63	22,021	02/17/2022
693475-AL-9	PNC FINANCIAL SERVICES	2.854		11/09/2022	MATURED		1,000,000	1,000,000	1,011,867	1,001,146	0	(1,146)	0	(1,146)	0	1,000,000	0	0	0	26,082	11/09/2022
693476-BN-2	PNC FUNDING CORP	3.300		02/07/2022	REDEEMED		2,000,000	2,000,000	1,988,880	1,999,627	0	181	0	181	0	1,999,808	0	192	192	27,317	03/08/2022
737446-AM-6	POST HOLDINGS INC (144	5.750		03/17/2022	REDEEMED		4,322,807	4,202,000	4,300,585	4,226,069	0	27,256	0	27,256	0	4,253,325	0	69,482	69,482	131,546	03/01/2027
69351U-AQ-6	PPL ELECTRIC UTILITIES	2.500		09/01/2022	MATURED		1,000,000	1,000,000	996,650	999,733	0	267	0	267	0	1,000,000	0	0	0	25,000	09/01/2022
742718-DY-2	PROCTER & GAMBLE CO	2.300		02/06/2022	MATURED		1,000,000	1,000,000	996,700	999,942	0	58	0	58	0	1,000,000	0	0	0	11,500	02/06/2022

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi-fication	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74368C-AH-7	PROTECTIVE LIFE GLOBAL	2.615	C	08/22/2022	MATURED		5,280,000	5,280,000	5,130,259	5,254,521	0	25,479	0	25,479	0	5,280,000	0	0	0	138,072	08/22/2022
744448-CF-6	PUBLIC SERVICE CO OF C	2.250		06/15/2022	REDEEMED		1,000,000	1,000,000	999,020	999,908	0	33	0	33	0	999,941	0	59	59	16,875	09/15/2022
74460D-AB-5	PUBLIC STORAGE	2.370		08/15/2022	REDEEMED		2,000,000	2,000,000	1,923,120	1,986,081	0	12,197	0	12,197	0	1,998,278	0	1,722	1,722	43,450	09/15/2022
776696-AE-6	ROPER TECHNOLOGIES INC	3.125		08/15/2022	REDEEMED		2,000,000	2,000,000	1,998,480	1,999,800	0	34	0	34	0	1,999,834	0	166	166	46,875	11/15/2022
749685-AS-2	RPM INTERNATIONAL INC	3.450		11/15/2022	MATURED		2,000,000	2,000,000	1,997,420	1,999,688	0	312	0	312	0	2,000,000	0	0	0	69,000	11/15/2022
78355H-KF-5	RYDER SYSTEM INC	2.500		09/01/2022	MATURED		1,000,000	1,000,000	997,580	999,647	0	353	0	353	0	1,000,000	0	0	0	25,000	09/01/2022
78433L-AA-4	SCE RECOVERY FUNDING L	.861		11/15/2022	REDEEMED		287,600	287,600	287,598	287,600	0	(1)	0	(1)	0	287,600	0	0	0	1,859	11/15/2033
80874Y-AW-0	SCIENTIFIC GAMES INTER	5.000		04/14/2022	REDEEMED		1,281,250	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	31,250	31,250	31,076	10/15/2025
80874Y-BA-7	SCIENTIFIC GAMES INTER	8.250		04/14/2022	REDEEMED		2,134,563	2,050,000	1,992,250	2,004,745	0	2,545	0	2,545	0	2,007,290	0	127,272	127,272	98,186	03/15/2026
827048-AU-3	SILGAN HOLDINGS	4.750		03/28/2022	REDEEMED		4,405,000	4,405,000	4,433,156	4,405,770	0	(770)	0	(770)	0	4,405,000	0	0	0	112,175	03/15/2025
83001A-AB-8	SIX FLAGS ENTERTAINMEN	4.875		11/09/2022	WELLS FARGO SECURITIES		1,915,000	2,000,000	1,922,000	1,964,021	0	11,474	0	11,474	0	1,975,495	0	(60,495)	(60,495)	125,667	07/31/2024
842400-GD-9	SOUTHERN CALIFORNIA ED	2.400		02/01/2022	MATURED		2,500,000	2,500,000	2,502,735	2,499,963	0	37	0	37	0	2,500,000	0	0	0	30,000	02/01/2022
84265V-AF-2	SOUTHERN COPPER CORP	3.500	C	11/08/2022	MATURED		2,000,000	2,000,000	2,040,000	2,006,660	0	(6,660)	0	(6,660)	0	2,000,000	0	0	0	70,000	11/08/2022
844895-AV-4	SOUTHWEST GAS CORP	3.875		04/01/2022	MATURED		1,210,000	1,210,000	1,229,562	1,209,994	0	6	0	6	0	1,210,000	0	0	0	23,444	04/01/2022
852061-AA-8	SPRINT COMMUNICATIONS	9.250		04/15/2022	MATURED		4,208,000	4,208,000	4,901,800	4,282,035	0	(74,035)	0	(74,035)	0	4,208,000	0	0	0	194,620	04/15/2022
85208N-AD-2	SPRINT SPECTRUM / SPEC	4.738		12/20/2022	REDEEMED		750,000	750,000	750,000	749,999	0	1	0	1	0	750,000	0	0	0	22,259	03/20/2025
855244-AG-4	STARBUCKS CORP	2.700		06/15/2022	MATURED		1,000,000	1,000,000	999,810	999,972	0	28	0	28	0	1,000,000	0	0	0	13,500	06/15/2022
857477-AZ-6	STATE STREET CORP	2.653		05/15/2022	REDEEMED		1,000,000	1,000,000	1,001,960	1,000,122	0	(122)	0	(122)	0	1,000,000	0	0	0	13,265	05/15/2023
871829-AQ-0	SYSCO CORP	2.600		06/12/2022	MATURED		2,417,000	2,417,000	2,470,832	2,419,743	0	(2,743)	0	(2,743)	0	2,417,000	0	0	0	31,421	06/12/2022
87264A-AR-6	T-MOBILE USA INC	4.000		03/16/2022	REDEEMED		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	8,389	04/15/2022
87264A-CB-9	T-MOBILE USA INC	2.550		07/27/2022	WELLS FARGO SECURITIES		3,443,440	4,000,000	4,172,680	4,156,215	0	(9,301)	0	(9,301)	0	4,146,915	0	(703,475)	(703,475)	97,467	02/15/2031
875127-BB-7	TAMPA ELECTRIC	2.600		09/15/2022	MATURED		3,000,000	3,000,000	3,008,400	3,000,332	0	(332)	0	(332)	0	3,000,000	0	0	0	78,000	09/15/2022
87612B-BJ-0	TARGA RESOURCES PARTNE	5.875		04/22/2022	REDEEMED		2,058,760	2,000,000	2,067,500	2,030,019	0	28,741	0	28,741	0	2,058,760	0	0	0	61,035	04/15/2026
87612E-AZ-9	TARGET CORP	2.900		01/15/2022	MATURED		4,000,000	4,000,000	4,048,980	4,000,250	0	(250)	0	(250)	0	4,000,000	0	0	0	58,000	01/15/2022
878055-AD-4	TCF NATIONAL BANK	6.250		06/08/2022	MATURED		1,000,000	1,000,000	990,860	999,362	0	638	0	638	0	1,000,000	0	0	0	31,250	06/08/2022
880349-AR-6	TENNECO INC	5.000		11/17/2022	REDEEMED		2,033,340	2,000,000	1,255,000	1,318,933	0	87,512	0	87,512	0	1,406,445	0	626,895	626,895	133,889	07/15/2026
88037E-AJ-0	TENNECO INC	5.375		11/17/2022	REDEEMED		3,133,830	3,106,000	1,739,360	2,218,941	0	194,593	0	194,593	0	2,413,533	0	720,297	720,297	153,963	12/15/2024
882384-AC-4	TEXAS EASTERN TRANSMIS	2.800		10/15/2022	MATURED		2,000,000	2,000,000	1,996,040	1,999,596	0	404	0	404	0	2,000,000	0	0	0	56,000	10/15/2022
882508-BA-1	TEXAS INSTRUMENTS INC	1.850		04/15/2022	REDEEMED		2,000,000	2,000,000	1,994,780	1,999,627	0	272	0	272	0	1,999,899	0	101	101	15,417	05/15/2022
883556-BM-3	THERMO FISHER SCIENTIF	3.650		02/07/2022	MAKE WHOLE CALL		7,075,951	6,606,000	6,524,167	6,558,674	0	964	0	964	0	6,559,638	0	46,362	46,362	504,779	12/15/2025
89236T-CQ-6	TOYOTA MOTOR CREDIT	2.800	C	07/13/2022	MATURED		1,000,000	1,000,000	997,540	999,789	0	211	0	211	0	1,000,000	0	0	0	28,000	07/13/2022
86787E-AT-4	TRUIST BANK	2.450		07/01/2022	REDEEMED		1,000,000	1,000,000	998,220	999,771	0	177	0	177	0	999,947	0	53	53	22,458	08/01/2022
873050-CD-1	TTX CO (144A)	3.050		05/11/2022	MAKE WHOLE CALL		1,006,590	1,000,000	996,670	999,645	0	156	0	156	0	999,801	0	199	199	21,501	11/15/2022
87305N-AV-0	TTX PASS THRU CERT S20	5.453		01/02/2022	MATURED		160,314	160,314	160,314	160,314	0	0	0	0	0	160,314	0	0	0	4,382	01/02/2022
87305N-AW-8	TTX PASS THRU CERT S20	5.503		01/02/2022	MATURED		45,383	45,383	45,383	45,384	0	0	0	0	0	45,383	0	0	0	1,249	01/02/2022
902494-AT-0	TYSON FOODS INC	4.500		03/15/2022	REDEEMED		2,855,000	2,855,000	3,018,444	2,860,704	0	(5,704)	0	(5,704)	0	2,855,000	0	0	0	32,119	06/15/2022
907818-DK-1	UNION PACIFIC CORP	4.163		04/15/2022	REDEEMED		380,000	380,000	417,487	381,246	0	(1,246)	0	(1,246)	0	380,000	0	0	0	11,865	07/15/2022
907825-AA-1	UNION PACIFIC PASS THR	3.227		05/14/2022	REDEEMED		240,799	240,799	240,799	240,797	0	3	0	3	0	240,799	0	0	0	3,885	05/14/2026
90783S-AA-0	UNION PACIFIC PASS THR	4.698		01/02/2022	MAKE WHOLE CALL		20,286	19,370	20,341	20,419	0	1,863	0	1,863	0	22,282	0	(2,911)	(2,911)	1,370	01/02/2024
90783S-AA-0	UNION PACIFIC PASS THR	4.698		01/02/2022	REDEEMED		35,037	35,037	36,793	36,934	0	(1,896)	0	(1,896)	0	35,037	0	0	0	823	01/02/2024
05577@-AN-0	UNION PACIFIC RAILROAD	4.830		10/15/2022	REDEEMED		195,455	195,455	195,455	195,446	0	9	0	9	0	195,455	0	0	0	7,080	10/15/2024
911312-AQ-9	UNITED PARCEL SERVICE	2.450		10/01/2022	MATURED		5,868,000	5,868,000	5,804,893	5,861,228	0	6,772	0	6,772	0	5,868,000	0	0	0	143,766	10/01/2022
91324P-BV-3	UNITEDHEALTH GROUP INC	2.875		03/15/2022	MATURED		2,000,000	2,000,000	1,986,200	1,999,571	0	429	0	429	0	2,000,000	0	0	0	28,750	03/15/2022
914713-P7-1	UNIV OF NC CHAPEL HILL	2.089		12/01/2022	MATURED		1,760,000	1,760,000	1,760,000	1,760,000	0	0	0	0	0	1,760,000	0	0	0	36,766	12/01/2022
91159H-HC-7	US BANCORP	3.000		02/15/2022	REDEEMED		4,000,000	4,000,000	4,033,930	4,000,332	0	(408)	0	(408)	0	3,999,924	0	76	76	50,000	03/15/2022
92553P-AX-0	VIACOMCBS INC	3.875		03/18/2022	MAKE WHOLE CALL		1,289,550	1,240,000	1,229,981	1,237,350	0	280	0	280	0	1,237,630	0	2,370	2,370	71,840	04/01/2024
927804-FJ-8	VIRGINIA ELECTRIC & PO	3.450		09/01/2022	MATURED		1,000,000	1,000,000	1,099,300	1,004,752	0	(4,752)	0	(4,752)	0	1,000,000	0	0	0	34,500	09/01/2022
92826C-AC-6	VISA INC	2.800		12/14/2022	MATURED		2,000,000	2,000,000	1,997,220	1,999,572	0	428	0	428	0	2,000,000	0	0	0	56,000	12/14/2022
928563-AB-1	VMWARE INC	2.950		01/18/2022	MAKE WHOLE CALL		1,012,790	1,000,000	997,920	999,695	0	26	0	26	0	999,722	0	278	278	24,836	08/21/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
931422-AH-2	WALGREEN CO 3.100		07/05/2022	MAKE WHOLE CALL		791,864	790,000	771,956	787,965	0	1,423	0	1,423	0	789,388	0	612	612	21,592	09/15/2022
25468P-CT-1	WALT DISNEY COMPANY 2.550		02/15/2022	MATURED		2,500,000	2,500,000	2,494,258	2,499,889	0	111	0	111	0	2,500,000	0	0	0	31,875	02/15/2022
25468P-CW-4	WALT DISNEY COMPANY 2.350		12/01/2022	MATURED		2,000,000	2,000,000	1,984,640	1,998,412	0	1,588	0	1,588	0	2,000,000	0	0	0	47,000	12/01/2022
254687-CM-6	WALT DISNEY COMPANY 3.000		09/15/2022	MATURED		3,000,000	3,000,000	3,023,280	3,004,818	0	(4,818)	0	(4,818)	0	3,000,000	0	0	0	90,000	09/15/2022
94106B-AC-5	WASTE CONNECTIONS INC 2.200		08/16/2022	GOLDMAN SACHS & CO		6,784,240	8,000,000	8,001,600	8,001,427	0	(146)	0	(146)	0	8,001,281	0	(1,217,041)	(1,217,041)	160,356	01/15/2032
94106L-AY-5	WASTE MANAGEMENT INC 2.900		06/15/2022	REDEEMED		5,389,000	5,389,000	5,295,485	5,375,206	0	8,589	0	8,589	0	5,383,794	0	5,206	5,206	117,211	09/15/2022
94973V-AX-5	WELLPOINT INC 3.125		05/15/2022	MATURED		1,000,000	1,000,000	1,026,670	1,001,775	0	(1,775)	0	(1,775)	0	1,000,000	0	0	0	15,625	05/15/2022
94974B-FC-9	WELLS FARGO & CO 3.500		03/08/2022	MATURED		2,000,000	2,000,000	1,995,640	1,999,761	0	239	0	239	0	2,000,000	0	0	0	35,000	03/08/2022
949746-SK-8	WELLS FARGO & CO 3.069		01/24/2022	REDEEMED		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	30,690	01/24/2023
958254-AB-0	WESTERN GAS PARTNERS L 4.000		04/01/2022	REDEEMED		1,000,000	1,000,000	1,055,560	1,001,740	0	(1,740)	0	(1,740)	0	1,000,000	0	0	0	30,000	07/01/2022
960413-AF-9	WESTLAKE CHEMICAL 3.600		05/14/2022	REDEEMED		2,713,000	2,713,000	2,609,325	2,705,380	0	4,976	0	4,976	0	2,710,356	0	2,644	2,644	81,119	07/15/2022
772739-AQ-1	WESTROCK RKT CO 4.000		03/22/2022	MAKE WHOLE CALL		1,955,943	1,915,000	1,963,360	1,921,076	0	(1,429)	0	(1,429)	0	1,919,647	0	(4,647)	(4,647)	83,711	03/01/2023
96332H-CE-7	WHIRLPOOL CORP 4.700		06/01/2022	MATURED		1,420,000	1,420,000	1,443,931	1,421,172	0	(1,172)	0	(1,172)	0	1,420,000	0	0	0	33,370	06/01/2022
976826-BJ-5	WISCONSIN POWER & LIGH 2.250		11/15/2022	MATURED		3,500,000	3,500,000	3,481,156	3,497,944	0	2,056	0	2,056	0	3,500,000	0	0	0	78,750	11/15/2022
984121-CQ-4	XEROX CORP 4.625		12/14/2022	MAKE WHOLE CALL		210,000	210,000	208,425	209,459	0	398	0	398	0	209,857	0	143	143	11,851	03/15/2023
984121-CQ-4	XEROX CORP 4.625		06/07/2022	TENDERED		1,624,090	1,612,000	1,599,910	1,607,846	0	1,423	0	1,423	0	1,609,269	0	2,731	2,731	64,334	03/15/2023
98956P-AL-6	ZIMMER BIOMET HOLDINGS 3.150		03/18/2022	REDEEMED		1,000,000	1,000,000	997,490	999,838	0	130	0	130	0	999,969	0	31	31	14,613	04/01/2022
88579Y-AF-8	3M COMPANY 2.000		06/26/2022	MATURED		2,000,000	2,000,000	1,970,300	1,998,397	0	1,603	0	1,603	0	2,000,000	0	0	0	20,000	06/26/2022
06366R-JJ-5	BANK OF MONTREAL 2.550	A	11/06/2022	MATURED		1,000,000	1,000,000	998,770	999,866	0	134	0	134	0	1,000,000	0	0	0	25,500	11/06/2022
06367X-7W-5	BANK OF MONTREAL 2.270		07/11/2022	MATURED		3,000,000	3,000,000	3,003,010	3,000,330	0	(330)	0	(330)	0	3,000,000	0	0	0	68,100	07/11/2022
064151-F2-4	BANK OF NOVA SCOTIA 2.360		11/08/2022	MATURED		3,000,000	3,000,000	2,999,580	2,999,881	0	119	0	119	0	3,000,000	0	0	0	70,800	11/08/2022
064151-UU-5	BANK OF NOVA SCOTIA 1.830		04/27/2022	MATURED		3,000,000	3,000,000	2,999,490	2,999,904	0	96	0	96	0	3,000,000	0	0	0	27,450	04/27/2022
07813Z-BC-7	BELL CANADA 3.350		03/16/2022	MAKE WHOLE CALL		1,017,396	1,000,000	998,310	999,728	0	70	0	70	0	999,797	0	203	203	33,458	03/22/2023
13596Z-SZ-9	CANADIAN IMPERIAL BANK 2.300		07/11/2022	MATURED		2,000,000	2,000,000	1,999,900	1,999,982	0	18	0	18	0	2,000,000	0	0	0	46,000	07/11/2022
136375-BX-9	CANADIAN NATIONAL RAIL 2.250	A	11/15/2022	MATURED		2,000,000	2,000,000	1,925,130	1,991,582	0	8,418	0	8,418	0	2,000,000	0	0	0	45,000	11/15/2022
136385-AW-1	CANADIAN NATURAL RESOU 2.950	A	12/30/2022	REDEEMED		1,000,000	1,000,000	998,530	999,708	0	264	0	264	0	999,972	0	28	28	43,021	01/15/2023
13645R-AP-9	CANADIAN PACIFIC RAILW 4.500	A	01/15/2022	MATURED		2,000,000	2,000,000	2,091,950	2,000,511	0	(511)	0	(511)	0	2,000,000	0	0	0	45,000	01/15/2022
39191Z-AZ-2	GREATER TORONTO AIRPOR 3.040		06/21/2022	REDEEMED		2,000,000	2,000,000	2,037,080	2,004,651	0	(4,651)	0	(4,651)	0	2,000,000	0	0	0	45,725	09/21/2022
47787Z-AW-2	JOHN DEERE CANADA FUND 2.050		05/13/2022	MATURED		1,000,000	1,000,000	999,200	999,936	0	64	0	64	0	1,000,000	0	0	0	10,250	05/13/2022
539481-AJ-0	LOBLAW CO LTD 4.860		09/21/2022	MAKE WHOLE CALL		1,007,230	1,000,000	1,081,770	1,025,226	0	(12,353)	0	(12,353)	0	1,012,873	0	(12,873)	(12,873)	57,028	09/12/2023
59162N-AE-9	METRO INC 2.680		06/06/2022	MAKE WHOLE CALL		2,002,720	2,000,000	1,970,620	1,993,486	0	3,014	0	3,014	0	1,996,500	0	3,500	3,500	29,667	12/05/2022
633067-C2-7	NATIONAL BANK OF CANAD 2.105		03/18/2022	MATURED		1,000,000	1,000,000	976,700	998,558	0	1,442	0	1,442	0	1,000,000	0	0	0	10,525	03/18/2022
633067-4V-2	NATIONAL BANK OF CANAD 1.957		06/30/2022	MATURED		600,000	600,000	582,522	597,854	0	2,146	0	2,146	0	600,000	0	0	0	5,871	06/30/2022
628957-AE-2	NAV CANADA 7.560		03/01/2022	REDEEMED		100,000	100,000	118,027	113,019	0	(13,019)	0	(13,019)	0	100,000	0	0	0	3,780	03/01/2027
67077M-AJ-7	NUTRIEN LTD 3.150	A	10/01/2022	MATURED		3,000,000	3,000,000	2,972,040	2,994,921	0	5,079	0	5,079	0	3,000,000	0	0	0	94,500	10/01/2022
76774L-AA-5	RITCHIE BROS HLDGS INC 4.750	A	05/04/2022	MAKE WHOLE CALL		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	17,549	12/15/2031
775109-AV-3	ROGER COMMUNICATIONS I 4.000		06/06/2022	MATURED		2,000,000	2,000,000	2,073,000	2,008,249	0	(8,249)	0	(8,249)	0	2,000,000	0	0	0	40,000	06/06/2022
780086-KD-5	ROYAL BANK OF CANADA 1.968		03/02/2022	MATURED		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	19,680	03/02/2022
80685X-AB-7	SCHLUMBERGER FINANCE C 2.650		10/20/2022	REDEEMED		2,000,000	2,000,000	1,998,600	1,999,708	0	218	0	218	0	1,999,926	0	74	74	48,583	11/20/2022
891160-K5-1	TORONTO-DOMINION BANK 1.994		03/23/2022	MATURED		4,000,000	4,000,000	3,955,160	3,997,270	0	2,730	0	2,730	0	4,000,000	0	0	0	39,880	03/23/2022
893526-DM-2	TRANSCANADA PIPELINES 2.500	A	08/01/2022	MATURED		1,000,000	1,000,000	999,210	999,937	0	63	0	63	0	1,000,000	0	0	0	25,000	08/01/2022
918423-AS-3	VW CREDIT CANADA 3.700	B	11/14/2022	MATURED		2,000,000	2,000,000	1,998,420	1,999,578	0	422	0	422	0	2,000,000	0	0	0	74,000	11/14/2022
918423-AU-8	VW CREDIT CANADA 2.650	B	06/27/2022	MATURED		1,000,000	1,000,000	999,460	999,914	0	86	0	86	0	1,000,000	0	0	0	13,250	06/27/2022
034863-AG-5	ANGLO AMERICAN CAPITAL 4.125	D	09/27/2022	MATURED		3,000,000	3,000,000	3,028,350	3,005,360	0	(5,360)	0	(5,360)	0	3,000,000	0	0	0	123,750	09/27/2022
G29628-AA-1	AP ARISTOTLE HOLDINGS 5.125	D	04/08/2022	MAKE WHOLE CALL		17,482,430	17,466,929	17,530,920	17,508,971	0	(58,940)	0	(58,940)	0	17,450,031	0	16,898	16,898	353,242	12/31/2028
G29628-AA-1	AP ARISTOTLE HOLDINGS 5.125	D	03/30/2022	REDEEMED		5,908,323	5,908,323	5,929,969	5,922,544	0	(14,221)	0	(14,221)	0	5,908,323	0	0	0	11,824	12/31/2028
G29628-AB-9	AP ARISTOTLE HOLDINGS 3.250	D	04/08/2022	MAKE WHOLE CALL		10,198,084	10,189,042	10,226,370	10,254,426	0	(125,474)	0	(125,474)	0	10,128,953	0	60,089	60,089	135,987	12/31/2028
G29628-AB-9	AP ARISTOTLE HOLDINGS 3.250	D	03/30/2022	REDEEMED		3,446,522	3,446,522	3,459,148	3,468,639	0	(22,117)	0	(22,117)	0	3,446,522	0	0	0	4,373	12/31/2028
G29628-AC-7	AP ARISTOTLE HOLDINGS 19.750	D	04/08/2022	MAKE WHOLE CALL		2,939,655	2,937,049	2,947,809	2,853,963	0	(1,908)	0	(1,908)	0	2,852,054	0	84,994	84,994	219,790	12/31/2028
G29628-AC-7	AP ARISTOTLE HOLDINGS 19.750	D	03/30/2022	REDEEMED		993,479	993,479	997,119	965,375	0	28,104	0	28,104	0	993,479	0	0	0	7,682	12/31/2028
05253J-AS-0	AUST & NZ BANKING GROU 2.625	D	05/19/2022	MATURED		1,000,000	1,000,000	999,440	999,924	0	76	0	76	0	1,000,000	0	0	0	13,125	05/19/2022
05253J-AU-5	AUST & NZ BANKING GROU 2.625	D	11/09/2022	MATURED		3,000,000	3,000,000	2,883,210	2,973,135	0	26,865	0	26,865	0	3,000,000	0	0	0	78,750	11/09/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
055300-AF-7	BAT INTL FINANCE (144A 3.250	D	06/07/2022	MATURED		3,796,000	3,796,000	3,737,509	3,792,502	0	3,498	0	3,498	0	3,796,000	0	0	0	61,685	06/07/2022
055451-AQ-1	BHP BILLITON FINANCE U 2.875	D	02/24/2022	MATURED		3,000,000	3,000,000	2,971,920	2,999,388	0	612	0	612	0	3,000,000	0	0	0	43,125	02/24/2022
05579H-AE-2	BNZ INTL FUNDING (144A 2.900	D	02/21/2022	MATURED		1,000,000	1,000,000	998,240	999,905	0	95	0	95	0	1,000,000	0	0	0	14,500	02/21/2022
05565Q-CB-2	BP CAPITAL MARKETS PLC 2.500	D	11/06/2022	MATURED		2,000,000	2,000,000	1,986,160	1,998,667	0	1,333	0	1,333	0	2,000,000	0	0	0	50,000	11/06/2022
05565Q-CJ-5	BP CAPITAL MARKETS PLC 3.994	D	06/30/2022	MAKE WHOLE CALL		1,009,561	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	39,960	09/26/2023
05565Q-CP-1	BP CAPITAL MARKETS PLC 3.814	D	06/30/2022	MAKE WHOLE CALL		3,025,292	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	126,998	02/10/2024
05565Q-CS-5	BP CAPITAL MARKETS PLC 3.535	D	06/30/2022	MAKE WHOLE CALL		1,004,072	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	27,246	11/04/2024
111013-AK-4	BRITISH SKY BROADCASTI 3.125	D	11/26/2022	MATURED		3,026,000	3,026,000	2,980,627	3,019,882	0	6,118	0	6,118	0	3,026,000	0	0	0	94,563	11/26/2022
G1981*-AA-2	CAYMAN UNIVERSE HOLDIN 3.800	D	12/31/2022	REDEEMED		758,003	758,003	758,003	770,362	0	(12,359)	0	(12,359)	0	758,003	0	0	0	16,382	09/30/2045
191241-AH-1	COCA-COLA FEMSA SAB CV 2.750	D	09/13/2022	TENDERED		4,920,574	5,484,000	5,427,624	5,437,273	0	3,605	0	3,605	0	5,440,877	0	43,123	43,123	(391,251)	01/22/2030
2027A0-JK-6	COMMONWEALTH BANK OF A 2.750	D	03/10/2022	MATURED		1,000,000	1,000,000	997,030	999,831	0	169	0	169	0	1,000,000	0	0	0	13,750	03/10/2022
23636T-AA-8	DANONE SA (144A) 3.000	D	06/15/2022	MATURED		2,960,000	2,960,000	2,929,994	2,958,220	0	1,780	0	1,780	0	2,960,000	0	0	0	44,400	06/15/2022
23636A-AM-3	DANSKE BANK A/S (144A) 2.700	D	03/02/2022	MATURED		1,000,000	1,000,000	998,370	999,900	0	100	0	100	0	1,000,000	0	0	0	13,500	03/02/2022
294829-AA-4	ERICSSON LM 4.125	D	05/15/2022	MATURED		336,000	336,000	330,994	335,711	0	289	0	289	0	336,000	0	0	0	6,930	05/15/2022
40052V-AB-0	GRUPO BIMBO SAB (144A) 4.500	D	01/25/2022	MATURED		300,000	300,000	318,712	300,157	0	(157)	0	(157)	0	300,000	0	0	0	6,750	01/25/2022
40049J-AV-9	GRUPO TELEVISA SAB 6.625	D	03/30/2022	MAKE WHOLE CALL		662,727	600,000	652,662	618,491	0	(1,303)	0	(1,303)	0	617,188	0	(17,188)	(17,188)	83,927	03/18/2025
423012-AA-1	HEINEKEN NV (144A) 3.400	D	04/01/2022	MATURED		2,000,000	2,000,000	2,000,430	1,999,869	0	131	0	131	0	2,000,000	0	0	0	34,000	04/01/2022
404280-AN-9	HSBC HOLDINGS PLC 4.000	D	03/30/2022	MATURED		2,000,000	2,000,000	2,091,620	2,003,724	0	(3,724)	0	(3,724)	0	2,000,000	0	0	0	40,000	03/30/2022
404280-BM-0	HSBC HOLDINGS PLC 3.033	D	11/22/2022	REDEEMED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	30,330	11/22/2023
44962L-AF-4	IHS MARKIT LTD 4.750	D	03/02/2022	EXCHANGED		3,315,330	3,000,000	2,988,840	2,991,997	0	177	0	177	0	2,992,174	0	323,156	323,156	86,521	08/01/2028
44962L-AA-5	IHS MARKIT LTD (144A) 5.000	D	03/02/2022	EXCHANGED		1,016,340	1,000,000	1,046,875	1,006,608	0	(1,924)	0	(1,924)	0	1,004,684	0	11,656	11,656	17,806	11/01/2022
44962L-AB-3	IHS MARKIT LTD (144A) 4.750	D	03/02/2022	EXCHANGED		3,818,448	3,600,000	3,670,000	3,629,928	0	(1,616)	0	(1,616)	0	3,628,312	0	190,136	190,136	97,175	02/15/2025
44962L-AC-1	IHS MARKIT LTD (144A) 4.000	D	03/02/2022	EXCHANGED		1,053,480	1,000,000	1,010,000	1,005,226	0	(172)	0	(172)	0	1,005,055	0	48,425	48,425	21,111	03/01/2026
63254A-AW-8	NATIONAL AUSTRALIA BAN 2.500	D	05/22/2022	MATURED		1,000,000	1,000,000	994,270	999,496	0	504	0	504	0	1,000,000	0	0	0	12,500	05/22/2022
780097-BE-0	NATWEST GROUP PLC 3.498	D	05/15/2022	REDEEMED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	17,490	05/15/2023
714264-AH-1	PERNOD-RICARD SA (144A 4.250	D	07/15/2022	MATURED		2,000,000	2,000,000	1,991,600	1,999,440	0	560	0	560	0	2,000,000	0	0	0	85,000	07/15/2022
780153-AU-6	ROYAL CARIBBEAN CRUISE 5.250	D	09/25/2022	MAKE WHOLE CALL		1,301,179	1,298,000	1,372,635	1,307,093	0	(7,749)	0	(7,749)	0	1,299,344	0	(1,344)	(1,344)	61,860	11/15/2022
780153-AW-2	ROYAL CARIBBEAN CRUISE 3.700	D	08/16/2022	BAS-MERRILL LYNCH		738,750	1,000,000	998,430	938,840	60,074	115	0	60,189	0	999,029	0	(260,279)	(260,279)	34,225	03/15/2028
80281L-AF-2	SANTANDER UK GROUP HLD 3.571	D	01/10/2022	REDEEMED		1,000,000	1,000,000	1,005,600	1,000,054	0	(54)	0	(54)	0	1,000,000	0	0	0	17,855	01/10/2023
806854-AD-7	SCHLUMBERGER INVESTMEN 2.400	D	05/02/2022	REDEEMED		3,000,000	3,000,000	2,924,600	2,992,464	0	4,202	0	4,202	0	2,996,666	0	3,334	3,334	54,200	08/01/2022
80687P-AA-4	SCHNEIDER ELECTRIC SA 2.950	D	09/27/2022	MATURED		4,000,000	4,000,000	3,989,360	3,998,992	0	1,009	0	1,009	0	4,000,000	0	0	0	118,000	09/27/2022
83238P-AD-6	SMITHS GROUP PLC (144A 3.625	D	02/17/2022	MAKE WHOLE CALL		2,031,380	2,000,000	1,995,680	1,999,523	0	75	0	75	0	1,999,598	0	402	402	56,554	10/12/2022
85235X-AF-2	STADSHYPOTEK AB (144A) 2.500	D	04/05/2022	MATURED		3,000,000	3,000,000	2,915,100	2,992,962	0	7,038	0	7,038	0	3,000,000	0	0	0	37,500	04/05/2022
86803U-AC-5	SUNTORY HOLDINGS LTD (2.550	D	06/28/2022	MATURED		1,000,000	1,000,000	998,320	999,822	0	178	0	178	0	1,000,000	0	0	0	12,750	06/28/2022
87020P-AH-0	SWEDBANK AB (144A) 2.800	D	03/14/2022	MATURED		1,000,000	1,000,000	999,580	999,935	0	65	0	65	0	1,000,000	0	0	0	14,000	03/14/2022
88165F-AG-7	TEVA PHARMACEUTICALS F 2.950	D	12/18/2022	MATURED		444,000	444,000	443,121	443,900	0	100	0	100	0	444,000	0	0	0	13,098	12/18/2022
89153V-AB-5	TOTAL CAPITAL INTERNAT 2.875	D	02/17/2022	MATURED		1,000,000	1,000,000	999,480	999,953	0	47	0	47	0	1,000,000	0	0	0	14,375	02/17/2022
90352J-AE-3	UBS GROUP FUNDING (144 2.859	D	08/15/2022	REDEEMED		2,000,000	2,000,000	1,999,580	1,999,855	0	67	0	67	0	1,999,922	0	78	78	57,180	08/15/2023
00842B-AC-1	ABMT 2015-5 A3 CMO 3.500		12/25/2022	VARIOUS		73,250	73,250	73,948	73,186	0	64	0	64	0	73,250	0	0	0	1,088	07/25/2045
00842D-AC-7	ABMT 2015-6 A3 CMO 3.500		12/25/2022	VARIOUS		376,285	376,285	378,284	375,678	0	607	0	607	0	376,285	0	0	0	4,863	09/25/2045
00842C-AC-9	ABMT 2015-7 A3 CMO 3.500		12/25/2022	VARIOUS		303,901	303,901	299,272	301,126	0	2,775	0	2,775	0	303,901	0	0	0	3,606	10/25/2045
00842E-AC-5	ABMT 2016-2 A3 CMO (14 3.500		12/25/2022	VARIOUS		242,686	242,686	245,567	242,646	0	39	0	39	0	242,686	0	0	0	3,597	03/25/2046
05949C-HU-3	BOAMS 2005-I 2A5 CMO 3.848		03/25/2022	RECOVERY OF PAR WRITE-OFF		0	(5,548)	(3,745)	(2,485)	0	31	0	31	0	(2,454)	0	2,454	2,454	0	10/25/2035
05949C-HU-3	BOAMS 2005-I 2A5 CMO 3.848		12/25/2022	VARIOUS		104,681	104,681	70,660	46,890	0	57,791	0	57,791	0	104,681	0	0	0	1,461	10/25/2035
05949C-HU-3	BOAMS 2005-I 2A5 CMO 3.848		12/25/2022	WRITTEN OFF		0	2,583	1,744	1,157	0	(14)	0	(14)	0	1,144	0	(1,144)	(1,144)	35	10/25/2035
12498N-AB-9	CBASS 2006-CB2 AF2 6.001		12/25/2022	VARIOUS		102,677	102,677	57,319	24,420	0	78,257	0	78,257	0	102,677	0	0	0	1,716	12/25/2036
12564E-AA-0	CIM 2021-J2 A1 CMO (14 2.500		12/25/2022	VARIOUS		879,367	879,367	896,369	896,275	0	(16,907)	0	(16,907)	0	879,367	0	0	0	9,858	04/25/2051
17323E-AD-5	CMLTI 2014-J2 A1 CMO 3.500		12/25/2022	VARIOUS		66,826	66,826	67,406	66,690	0	137	0	137	0	66,826	0	0	0	829	11/25/2044
172973-W5-4	CMSI 2005-4 1A6 CMO 5.500		12/25/2022	VARIOUS		45,885	45,885	34,070	36,823	0	9,062	0	9,062	0	45,885	0	0	0	1,229	07/25/2035
172973-5F-2	CMSI 2006-1 2A1 CMO 5.000		08/25/2022	VARIOUS		7,330	7,330	6,982	2,928	0	4,403	0	4,403	0	7,330	0	0	0	242	02/25/2021
22541S-CC-0	CSFB 2004-2R A1 CMO 3.544		11/28/2022	RECOVERY OF PAR WRITE-OFF		0	(344)	(329)	(336)	0	0	0	0	0	(336)	0	336	336	0	12/28/2033
22541S-CC-0	CSFB 2004-2R A1 CMO 3.544		12/28/2022	VARIOUS		17,164	17,164	16,370	16,753	0	411	0	411	0	17,164	0	0	0	344	12/28/2033
22541S-CC-0	CSFB 2004-2R A1 CMO 3.544		10/28/2022	WRITTEN OFF		0	5	5	5	0	0	0	0	0	5	0	(5)	(5)	0	12/28/2033

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
12647P-AJ-7 ..	CSMC 2013-7 A10 CMO 3.500		12/25/2022 .	VARIOUS		160,653	160,653	155,116	158,877	0	1,775	0	1,775	0	160,653	0	0	0	2,637	08/25/2043 .
12652C-AA-7 ..	CSMC 2017-HL2 A1 CMO 3.500		12/25/2022 .	VARIOUS		683,197	683,197	690,616	683,164	0	33	0	33	0	683,197	0	0	0	9,081	10/25/2047 .
126694-AA-6 ..	CWHL 2005-19 1A1 CMO 5.500		06/25/2022 .	RECOVERY OF PAR WRITE-OFF		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/25/2035 .
126694-AA-6 ..	CWHL 2005-19 1A1 CMO 5.500		10/25/2022 .	VARIOUS		4,802	4,802	4,161	231	0	4,571	0	4,571	0	4,802	0	0	0	84	08/25/2035 .
126694-AA-6 ..	CWHL 2005-19 1A1 CMO 5.500		12/25/2022 .	WRITTEN OFF		0	1,278	1,107	61	0	(9)	0	(9)	0	52	0	(52)	(52)	53	08/25/2035 .
126694-JR-0 ..	CWHL 2005-24 A1 CMO 5.500		07/25/2022 .	RECOVERY OF PAR WRITE-OFF		0	(2,143)	(1,918)	(514)	0	94	0	94	0	(420)	0	420	420	0	11/25/2035 .
126694-JR-0 ..	CWHL 2005-24 A1 CMO 5.500		12/25/2022 .	VARIOUS		40,988	40,988	36,685	9,824	0	31,165	0	31,165	0	40,988	0	0	0	747	11/25/2035 .
126694-JR-0 ..	CWHL 2005-24 A1 CMO 5.500		11/25/2022 .	WRITTEN OFF		0	1,945	1,741	466	0	(49)	0	(49)	0	417	0	(417)	(417)	29	11/25/2035 .
29977J-AB-2 ..	EVER 2013-1 A2 CMO 2.500		12/25/2022 .	VARIOUS		393,053	393,053	356,035	379,926	0	13,128	0	13,128	0	393,053	0	0	0	3,189	03/25/2043 .
29978C-AA-8 ..	EVER 2018-1 A1 CMO (14 3.500		12/25/2022 .	VARIOUS		346,453	346,453	342,556	344,625	0	1,829	0	1,829	0	346,453	0	0	0	4,557	02/25/2048 .
33766W-AH-7 ..	FKMT 2014-1 A8 CMO 3.500		03/25/2022 .	VARIOUS		275,297	275,297	277,706	274,809	0	488	0	488	0	275,297	0	0	0	2,183	11/25/2044 .
33850B-AC-1 ..	FSMT 2017-1 1A3 CMO 3.500		12/25/2022 .	VARIOUS		401,986	401,986	407,890	402,471	0	(486)	0	(486)	0	401,986	0	0	0	4,159	03/25/2047 .
33850T-AC-2 ..	FSMT 2018-1 A3 CMO (14 3.500		10/25/2022 .	VARIOUS		670,267	670,267	664,298	668,371	0	1,897	0	1,897	0	670,267	0	0	0	5,745	03/25/2048 .
33853G-AB-9 ..	FSMT 2021-12 A2 CMO (1 2.500		12/25/2022 .	VARIOUS		925,800	925,800	926,958	926,911	0	(1,111)	0	(1,111)	0	925,800	0	0	0	11,608	11/25/2051 .
36185N-M8-0 ..	GMACM 2003-J10 A2 CMO 4.750		10/25/2022 .	PAID ON PRINCIPAL		3,849	3,849	3,612	3,142	0	708	0	708	0	3,849	0	0	0	499	01/25/2019 .
3622EB-AC-2 ..	GSAA 2007-4 A3A CMO 4.989		12/27/2022 .	VARIOUS		54,132	54,132	22,262	4,615	0	49,517	0	49,517	0	54,132	0	0	0	211	03/25/2037 .
36242D-UQ-4 ..	GSR 2005-AR1 4A1 CMO 3.193		12/25/2022 .	VARIOUS		186,252	186,252	168,389	168,307	0	17,946	0	17,946	0	186,252	0	0	0	2,307	01/25/2035 .
46630G-AD-7 ..	JPMMT 2007-A1 2A2 CMO 4.001		12/25/2022 .	VARIOUS		47,120	47,120	41,583	39,069	0	8,051	0	8,051	0	47,120	0	0	0	533	07/25/2035 .
46641C-AU-5 ..	JPMMT 2014-1 2A1 CMO 3.500		12/25/2022 .	VARIOUS		954,295	954,295	940,464	947,664	0	6,631	0	6,631	0	954,295	0	0	0	12,028	01/25/2044 .
46643K-AC-5 ..	JPMMT 2014-5 A2 CMO 2.500		12/25/2022 .	VARIOUS		262,383	262,383	263,859	262,416	0	(33)	0	(33)	0	262,383	0	0	0	3,193	10/25/2029 .
46654K-AC-1 ..	JPMMT 2021-11 A3 2.500		12/25/2022 .	VARIOUS		1,920,064	1,920,064	1,950,965	1,949,838	0	(29,775)	0	(29,775)	0	1,920,064	0	0	0	19,867	01/25/2052 .
46653Q-AC-9 ..	JPMMT 2021-14 A3 CMO (2.500		12/25/2022 .	VARIOUS		1,321,984	1,321,984	1,315,167	1,315,199	0	6,784	0	6,784	0	1,321,984	0	0	0	14,625	05/25/2052 .
57643M-LE-2 ..	MASTR 2005-2 1A5 CMO 5.250		12/25/2022 .	VARIOUS		114,052	114,052	110,631	51,433	0	62,619	0	62,619	0	114,052	0	0	0	3,086	11/25/2035 .
67647E-AA-5 ..	OMCT 2021-5 A1 (144A) 2.500		12/25/2022 .	VARIOUS		1,339,973	1,339,973	1,350,650	1,350,597	0	(10,625)	0	(10,625)	0	1,339,973	0	0	0	12,946	10/25/2051 .
74160M-DK-5 ..	PRIME 2004-CL1 1A1 CMO 6.000		12/25/2022 .	VARIOUS		28,802	28,802	29,477	28,712	0	90	0	90	0	28,802	0	0	0	703	02/25/2034 .
69371V-AA-5 ..	PSMC 2018-1A A1 CMO 3.500		12/25/2022 .	VARIOUS		269,506	269,506	266,095	268,679	0	827	0	827	0	269,506	0	0	0	4,617	02/25/2048 .
75409T-AA-3 ..	RATE 2021-J3 A1 (144A) 2.500		12/25/2022 .	VARIOUS		738,442	738,442	745,942	745,679	0	(7,236)	0	(7,236)	0	738,442	0	0	0	8,294	10/25/2051 .
75410J-AA-2 ..	RATE 2021-J4 A1 (144A) 2.500		12/25/2022 .	VARIOUS		407,650	407,650	407,140	407,136	0	514	0	514	0	407,650	0	0	0	4,753	11/25/2051 .
81745R-AB-6 ..	SEMT 2013-3 A2 CMO 2.500		12/25/2022 .	VARIOUS		264,926	264,926	235,318	252,778	0	12,148	0	12,148	0	264,926	0	0	0	2,449	03/25/2043 .
81744Y-AA-4 ..	SEMT 2013-4 A1 CMO 2.325		12/25/2022 .	VARIOUS		268,151	268,151	238,032	257,957	0	10,194	0	10,194	0	268,151	0	0	0	2,314	04/25/2043 .
81744Y-AB-2 ..	SEMT 2013-4 A2 CMO 2.500		12/25/2022 .	VARIOUS		391,245	391,245	353,781	378,577	0	12,668	0	12,668	0	391,245	0	0	0	3,631	04/25/2043 .
81746G-AA-1 ..	SEMT 2017-7 A1 CMO (14 3.500		12/25/2022 .	VARIOUS		228,155	228,155	232,683	228,667	0	(512)	0	(512)	0	228,155	0	0	0	3,137	10/25/2047 .
81743A-AD-1 ..	SEMT 2019-5 A4 CMO (14 3.500		01/25/2022 .	PAID ON PRINCIPAL		147,730	147,730	150,038	147,532	0	198	0	198	0	147,730	0	0	0	431	12/25/2049 .
97652Q-AD-1 ..	WIN 2014-2 A4 CMO 3.500		12/20/2022 .	VARIOUS		36,728	36,728	37,359	36,676	0	51	0	51	0	36,728	0	0	0	579	09/20/2044 .
97655J-AE-2 ..	WIN 2016-1 1A5 CMO 3.500		12/20/2022 .	VARIOUS		159,587	159,587	161,881	159,721	0	(134)	0	(134)	0	159,587	0	0	0	2,272	01/20/2046 .
05604F-AA-3 ..	BWAY 2013-1515 A1 (144 2.809		12/10/2022 .	VARIOUS		1,708,974	1,708,974	1,704,890	1,706,299	0	2,675	0	2,675	0	1,708,974	0	0	0	26,120	03/10/2033 .
12625K-AD-7 ..	COMM 2013-CR8 A4 3.334		11/10/2022 .	VARIOUS		402,349	402,349	383,479	395,846	0	6,503	0	6,503	0	402,349	0	0	0	11,602	06/10/2046 .
12591U-AE-3 ..	COMM 2014-UBS2 A4 3.691		11/10/2022 .	VARIOUS		2,263,540	2,263,540	2,278,483	2,243,550	0	19,990	0	19,990	0	2,263,540	0	0	0	47,139	03/10/2047 .
36192H-AA-2 ..	GSMS 2012-ALOH A 3.551		04/10/2022 .	PAID ON PRINCIPAL		15,000,000	15,000,000	15,173,438	15,000,541	0	(541)	0	(541)	0	15,000,000	0	0	0	177,550	04/10/2034 .
36192Q-AA-2 ..	GSMS 2012-TMSQ A 3.007		09/12/2022 .	REDEEMED		12,250,000	12,250,000	12,316,567	12,246,775	0	(4,254)	0	(4,254)	0	12,242,521	0	7,479	7,479	276,268	12/10/2030 .
46642E-AX-4 ..	JPMBB 2014-C21 A4 3.493		11/15/2022 .	VARIOUS		1,849,366	1,849,366	1,867,854	1,851,725	0	(2,359)	0	(2,359)	0	1,849,366	0	0	0	38,797	08/15/2047 .
61766C-AF-6 ..	MSC 2016-UBS9 ASB 3.340		12/15/2022 .	VARIOUS		991,755	991,755	1,021,485	999,340	0	(7,585)	0	(7,585)	0	991,755	0	0	0	17,914	03/15/2049 .
61766C-AD-1 ..	MSC 2016-UBS9 A3 3.329		04/15/2022 .	PAID ON PRINCIPAL		12,122	12,122	12,393	12,255	0	(133)	0	(133)	0	12,122	0	0	0	135	03/15/2049 .
90349D-AD-4 ..	UBSBB 2012-C3 A4 3.091		06/10/2022 .	VARIOUS		7,958,777	7,958,777	8,157,435	7,975,624	0	(16,847)	0	(16,847)	0	7,958,777	0	0	0	104,923	08/10/2049 .
90276U-AW-1 ..	UBSCM 2017-C6 A4 3.320		11/15/2022 .	PAID ON PRINCIPAL		295,470	295,470	311,502	307,136	0	(11,666)	0	(11,666)	0	295,470	0	0	0	8,992	12/15/2050 .
94989A-AS-4 ..	WFCM 2014-LC18 A3 3.271		08/15/2022 .	VARIOUS		2,097,280	2,097,280	2,160,148	2,094,851	0	2,429	0	2,429	0	2,097,280	0	0	0	47,640	12/15/2047 .
92890P-AD-6 ..	WFRBS 2013-C14 A4 3.073		12/15/2022 .	PAID ON PRINCIPAL		2,623	2,623	2,683	2,629	0	(6)	0	(6)	0	2,623	0	0	0	81	06/15/2046 .

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
92938E-AM-5	WFRBS 2013-C16 A4 4.136		12/15/2022	VARIOUS		721,052	721,052	728,221	720,073	0	979	0	979	0	721,052	0	0	0	12,930	09/15/2046
92938V-AP-0	WFRBS 2014-C19 A4 3.829		12/15/2022	VARIOUS		2,924,106	2,924,106	2,953,283	2,927,577	0	(3,471)	0	(3,471)	0	2,924,106	0	0	0	101,331	03/15/2047
92890F-AT-3	WFRBS 2014-C20 A4 3.723		08/15/2022	VARIOUS		226,998	226,998	229,266	226,079	0	919	0	919	0	226,998	0	0	0	4,904	05/15/2047
92939L-AD-8	WFRBS 2014-C25 A4 3.365		12/15/2022	VARIOUS		1,945	1,945	1,901	1,922	0	23	0	23	0	1,945	0	0	0	58	11/15/2047
45779B-BT-5	IMSCI 2013-4 A1 (144A) 2.837		09/12/2022	VARIOUS		96,366	96,366	96,365	96,242	0	124	0	124	0	96,366	0	0	0	1,630	04/12/2023
20846Q-HN-1	CNF 2001-3 A4 6.910		12/01/2022	VARIOUS		342,565	342,565	342,545	345,383	0	(2,819)	0	(2,819)	0	342,565	0	0	0	13,202	05/01/2033
393505-RJ-3	GT 1996-10 M1 7.240		02/15/2022	VARIOUS		103,468	103,468	106,426	103,480	0	(13)	0	(13)	0	103,468	0	0	0	895	11/15/2028
674135-DQ-8	OAK 1998-B M2 7.025		11/15/2022	RECOVERY OF PAR WRITE-OFF		0	(11,694)	(729)	0	0	0	0	0	0	0	0	0	0	0	05/15/2023
674135-DQ-8	OAK 1998-B M2 7.025		12/15/2022	WRITTEN OFF		0	2,522	157	0	0	0	0	0	0	0	0	0	0	43	05/15/2023
67087T-DW-8	OAK 2002-C A1 5.410		12/15/2022	VARIOUS		201,918	201,918	184,686	175,357	0	26,560	0	26,560	0	201,918	0	0	0	5,761	11/15/2032
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						766,186,175	769,830,868	772,647,985	769,128,912	65,639	(273,714)	242,777	(450,851)	0	768,678,060	0	(5,175,538)	(5,175,538)	21,863,689	XXX
2509999997. Total - Bonds - Part 4						2,179,995,014	2,162,292,183	2,275,321,686	2,207,832,727	(2,533,861)	(8,118,047)	1,572,555	(12,224,463)	(87,042)	2,195,521,221	28,452	(18,760,991)	(18,732,539)	65,456,708	XXX
2509999998. Total - Bonds - Part 5						64,667,585	64,470,459	64,363,128	64,363,128	0	357,610	0	357,610	0	64,720,738	0	(374,459)	(374,459)	581,399	XXX
2509999999. Total - Bonds						2,244,662,600	2,226,762,643	2,339,684,814	2,272,195,855	(2,533,861)	(7,760,437)	1,572,555	(11,866,853)	(87,042)	2,260,241,959	28,452	(19,135,450)	(19,106,998)	66,038,107	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																				
014491-10-4	ALEXANDER & BALDWIN INC		02/24/2022	VARIOUS	39,798.000	870,757		914,476	998,532	(84,056)	0	0	(84,056)	0	914,476	0	(43,719)	(43,719)	7,291	
024835-10-0	AMERICAN CAMPUS COMMUNITIES		04/19/2022	VARIOUS	55,502.000	3,576,310		2,934,569	3,179,710	(245,140)	0	1,275	(246,415)	0	2,933,294	0	643,015	643,015	26,086	
03027X-10-0	AMERICAN TOWER CORP		02/17/2022	VARIOUS	7,314.000	1,853,363		1,675,605	2,139,345	(463,740)	0	0	(463,740)	0	1,675,605	0	177,758	177,758	10,166	
03676B-10-2	ANTERO MIDSTREAM CORPORATION		01/19/2022	CITIGROUP GLOBAL MKTS	13,088.000	135,722		126,692	126,692	0	0	0	0	0	126,692	0	9,030	9,030	0	
03750L-10-9	APARTMENT INCOME REIT CORP		10/11/2022	VARIOUS	16,795.000	682,595		645,096	918,183	(273,087)	0	0	(273,087)	0	645,096	0	37,499	37,499	19,560	
053484-10-1	AVALONBAY COMMUNITIES INC		12/20/2022	VARIOUS	6,561.000	1,124,884		1,526,332	1,636,121	(109,788)	0	302,151	(411,939)	0	1,224,181	0	(99,297)	(99,297)	40,141	
133131-10-2	CAMDEN PROPERTY TRUST		07/26/2022	VARIOUS	12,099.000	1,886,389		958,725	2,161,849	(1,203,125)	0	0	(1,203,125)	0	958,725	0	927,665	927,665	13,664	
22822V-10-1	CROWN CASTLE INTERNATIONAL CORP		07/26/2022	VARIOUS	11,590.000	2,079,823		1,927,327	2,419,297	(491,969)	0	14,634	(506,603)	0	1,912,694	0	167,129	167,129	18,828	
229663-10-9	CUBESMART		08/09/2022	VARIOUS	13,855.000	651,916		371,175	788,488	(417,313)	0	0	(417,313)	0	371,175	0	280,741	280,741	15,487	
252784-30-1	DIAMONDROCK HOSPITALITY CO		05/11/2022	VARIOUS	89,400.000	866,842		845,774	859,134	(13,360)	0	0	(13,360)	0	845,774	0	21,068	21,068	0	
253868-10-3	DIGITAL REALTY TRUST INC		12/20/2022	VARIOUS	35,381.000	4,764,378		5,356,206	5,730,588	(670,038)	0	0	(670,038)	0	5,356,206	0	(591,828)	(591,828)	40,409	
264411-50-5	DUKE REALTY CORPORATION		03/01/2022	VARIOUS	76,222.000	4,134,542		2,802,422	5,003,212	(2,200,790)	0	0	(2,200,790)	0	2,802,422	0	1,332,119	1,332,119	18,490	
29444U-70-0	EQUINIX INC		12/27/2022	VARIOUS	5,187.000	3,659,097		3,264,865	4,348,204	(1,083,339)	0	132,119	(1,215,458)	0	3,132,746	0	526,351	526,351	24,000	
297178-10-5	ESSEX PROPERTY TRUST INC		11/01/2022	VARIOUS	3,065.000	870,685		825,395	1,011,642	(186,247)	0	0	(186,247)	0	825,395	0	45,290	45,290	16,473	
30225T-10-2	EXTRA SPACE STORAGE INC		11/04/2022	VARIOUS	10,863.000	1,972,002		1,224,490	2,462,968	(1,238,478)	0	0	(1,238,478)	0	1,224,490	0	747,511	747,511	31,965	
35086T-10-9	FOUR CORNERS PROPERTY TRUST INC		11/29/2022	VARIOUS	9,897.000	268,073		254,627	279,865	(25,237)	0	0	(25,237)	0	254,627	0	13,446	13,446	8,508	
374297-10-9	GETTY REALTY CORP		11/15/2022	VARIOUS	29,500.000	918,495		864,645	946,655	(82,010)	0	82,895	(164,905)	0	781,750	0	136,745	136,745	48,380	
42226K-10-5	HEALTHCARE REALTY TRUST INC		12/14/2022	VARIOUS	141,110.000	3,233,796		3,854,497	4,630,288	(775,791)	0	611,381	(1,387,172)	0	3,243,116	0	(9,320)	(9,320)	508,917	
444097-10-9	HUDSON PACIFIC PROPERTIES INC		12/20/2022	VARIOUS	87,234.000	1,336,054		1,938,073	2,003,116	(132,594)	0	672,066	(804,660)	0	1,266,007	0	70,047	70,047	50,401	
46187W-10-7	INVITATION HOMES INC		09/13/2022	VARIOUS	18,624.000	730,009		434,716	844,412	(409,697)	0	0	(409,697)	0	434,716	0	295,293	295,293	7,286	
529043-10-1	LEXINGTON REALTY TRUST		04/19/2022	VARIOUS	112,100.000	1,579,886		1,702,145	1,751,002	(48,857)	0	0	(48,857)	0	1,702,145	0	(122,258)	(122,258)	22,056	
637417-10-6	NATIONAL RETAIL PROPERTIES INC		05/27/2022	VARIOUS	42,400.000	1,842,733		1,831,256	2,038,168	(206,912)	0	0	(206,912)	0	1,831,256	0	11,477	11,477	43,672	
69007J-10-6	OUTFRONT MEDIA INC		04/08/2022	VARIOUS	3,600.000	93,477		75,528	96,552	(21,024)	0	0	(21,024)	0	75,528	0	17,949	17,949	330	
69924R-10-8	PARAMOUNT GROUP INC		07/13/2022	VARIOUS	88,500.000	668,116		738,090	738,090	0	0	72,705	(72,705)	0	665,385	0	2,731	2,731	16,348	
700517-10-5	PARK HOTELS & RESORTS INC		08/02/2022	VARIOUS	23,800.000	400,422		447,220	447,220	0	0	53,100	(53,100)	0	394,120	0	6,302	6,302	208	
70509V-10-0	PEBBLEBROOK HOTEL TRUST		12/20/2022	VARIOUS	15,496.000	224,505		224,847	0	0	0	0	0	0	224,847	0	(342)	(342)	155	
720190-20-6	PIEDMONT OFFICE REALTY TRUST CLASS A		10/11/2022	VARIOUS	42,953.000	411,541		574,134	780,738	(206,604)	0	120,551	(327,155)	0	453,584	0	(42,042)	(42,042)	36,081	
74340W-10-3	PROLOGIS INC		11/22/2022	VARIOUS	12,469.000	1,714,660		732,180	2,099,281	(1,367,101)	0	0	(1,367,101)	0	732,180	0	982,480	982,480	17,674	
75134P-30-3	RAMACO RESOURCES INC		02/09/2022	CITIGROUP GLOBAL MKTS	39,308.000	629,289		534,589	534,589	0	0	0	0	0	534,589	0	94,700	94,700	0	
756109-10-4	REALTY INCOME CORP		11/29/2022	VARIOUS	80,842.000	5,448,112		4,047,508	5,787,479	(1,739,971)	0	195,207	(1,935,178)	0	3,852,301	0	1,595,811	1,595,811	177,268	

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
758849-10-3	REGENCY CENTERS CORP		05/04/2022	VARIOUS	40,835.000	2,869,898		2,318,385	3,076,917	(758,532)	0	2,943	(761,475)	0	2,315,443	0	554,456	554,456	49,730	
76131N-10-1	RETAIL OPPORTUNITY INVESTMENTS CORP		03/17/2022	VARIOUS	2,100.000	39,696		39,235	41,160	(1,925)	0	0	(1,925)	0	39,235	0	460	460	651	
76169C-10-0	REXFORD INDUSTRIAL REALTY INC		10/11/2022	VARIOUS	18,627.000	1,044,774		1,017,054	1,470,808	(453,754)	0	22,325	(476,079)	0	994,729	0	50,045	50,045	20,341	
828806-10-9	SIMON PROPERTY GROUP INC		10/11/2022	VARIOUS	19,989.000	2,386,505		1,265,149	3,193,643	(1,928,493)	0	0	(1,928,493)	0	1,265,149	0	1,121,356	1,121,356	42,945	
84860W-30-0	SPIRIT REALTY CAPITAL INC		06/02/2022	VARIOUS	4,294.000	195,021		197,680	206,912	(9,232)	0	0	(9,232)	0	197,680	0	(2,658)	(2,658)	3,248	
85254J-10-2	STAG INDUSTRIAL INC		02/17/2022	MERRILL LYNCH SOFT CREDIT NORTH AMERICA	14,517.000	572,420		378,501	696,235	(317,735)	0	0	(317,735)	0	378,501	0	193,919	193,919	6,256	
866674-10-4	SUN COMMUNITIES INC		11/15/2022	VARIOUS	6,539.000	907,091		924,938	1,348,407	(423,469)	0	38,463	(461,932)	0	886,475	0	20,616	20,616	21,822	
867892-10-1	SUNSTONE HOTEL INVESTORS INC		10/11/2022	VARIOUS	51,500.000	539,892		586,558	586,558	0	0	66,065	(66,065)	0	520,493	0	19,399	19,399	360	
92276F-10-0	VENTAS INC		12/27/2022	VARIOUS	20,262.000	1,008,957		685,092	1,035,793	(350,701)	0	0	(350,701)	0	685,092	0	323,864	323,864	22,867	
925652-10-9	VICI PROPERTIES INC		10/05/2022	VARIOUS	7,749.000	242,506		230,843	0	0	0	0	0	0	230,843	0	11,663	11,663	5,812	
95040Q-10-4	WELLTOWER INC		08/23/2022	VARIOUS	30,477.000	2,536,062		2,345,752	2,614,012	(268,260)	0	835	(269,095)	0	2,344,917	0	191,146	191,146	33,900	
984017-10-3	XENIA HOTELS & RESORTS INC		05/11/2022	VARIOUS	22,000.000	402,823		390,280	398,420	(8,140)	0	0	(8,140)	0	390,280	0	12,543	12,543	0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						61,374,118	XXX	54,032,671	71,430,285	(18,216,509)	0	2,388,715	(20,605,224)	0	51,643,959	0	9,730,160	9,730,160	1,427,776	XXX
5989999997. Total - Common Stocks - Part 4						61,374,118	XXX	54,032,671	71,430,285	(18,216,509)	0	2,388,715	(20,605,224)	0	51,643,959	0	9,730,160	9,730,160	1,427,776	XXX
5989999998. Total - Common Stocks - Part 5						17,772,657	XXX	18,308,945	0	0	0	1,409,316	(1,409,316)	0	16,899,630	0	873,028	873,028	227,410	XXX
5989999999. Total - Common Stocks						79,146,775	XXX	72,341,616	71,430,285	(18,216,509)	0	3,798,031	(22,014,540)	0	68,543,589	0	10,603,188	10,603,188	1,655,186	XXX
5999999999. Total - Preferred and Common Stocks						79,146,775	XXX	72,341,616	71,430,285	(18,216,509)	0	3,798,031	(22,014,540)	0	68,543,589	0	10,603,188	10,603,188	1,655,186	XXX
6009999999 - Totals						2,323,809,375	XXX	2,412,026,430	2,343,626,140	(20,750,370)	(7,760,437)	5,370,586	(33,881,393)	(87,042)	2,328,785,548	28,452	(8,532,262)	(8,503,810)	67,693,293	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Special Revenues																				
414191-AC-0	HARRIS CO INDL DEV AUTH (EXXONMOBIL)S97		04/14/2022	CITIGROUP GLOBAL MARKETS	04/29/2022	CITIGROUP GLOBAL MARKETS	7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	0	0	0	1,482	501
546398-ZP-6	LOUISIANA PUB FAC (AIR PRODS CHEMS)S08C		04/14/2022	J P MORGAN CHASE SECURITIES INC	04/28/2022	J P MORGAN CHASE SECURITIES INC	20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	0	0	0	3,255	975
546598-AA-1	LOUISVILLE & JEFFERSON REGL ARPT S1999A		03/14/2022	GOLDMAN SACHS & CO	04/04/2022	GOLDMAN SACHS & CO	18,200,000	18,200,000	18,200,000	18,200,000	0	0	0	0	0	0	0	0	4,762	793
546598-AC-7	LOUISVILLE & JEFFERSON REGL ARPT S1999C		04/14/2022	CITIGROUP GLOBAL MARKETS	05/05/2022	CITIGROUP GLOBAL MARKETS	1,600,000	1,600,000	1,600,000	1,600,000	0	0	0	0	0	0	0	0	515	139
31323F-AD-3	FHLMC GOLD PASSTHRU #T69904		09/16/2022	MUFG SECURITIES AMERICAS INC	12/15/2022	PAID ON PRINCIPAL	622,508	565,607	622,508	622,508	0	56,901	0	56,901	0	0	0	0	2,295	986
3132DN-FZ-1	FHLMC PASS THRU CERT POOL #SD1084		09/01/2022	J P MORGAN CHASE SECURITIES INC	12/25/2022	PAID ON PRINCIPAL	431,592	413,452	431,592	431,592	0	18,140	0	18,140	0	0	0	0	2,383	545
3132DV-L8-6	FHLMC PASS THRU CERT POOL #SD7551		07/07/2022	MORGAN STANLEY	12/25/2022	PAID ON PRINCIPAL	719,445	678,189	719,445	719,445	0	41,256	0	41,256	0	0	0	0	5,311	779
3132DW-E6-6	FHLMC PASS THRU CERT POOL #SD8257		09/27/2022	GOLDMAN SACHS & CO	12/25/2022	PAID ON PRINCIPAL	185,651	176,021	185,651	185,651	0	9,631	0	9,631	0	0	0	0	1,437	650
3137H9-EV-7	FHR 5274 DA CMO		10/20/2022	GOLDMAN SACHS & CO	12/25/2022	PAID ON PRINCIPAL	89,249	88,148	89,249	89,249	0	1,102	0	1,102	0	0	0	0	552	409
3137H9-FU-8	FHR 5271 A CMO		10/20/2022	MORGAN STANLEY	12/25/2022	PAID ON PRINCIPAL	201,309	199,092	201,309	201,309	0	2,218	0	2,218	0	0	0	0	1,216	923
3140MF-4H-3	FNMA PASS THRU CERT POOL #BV2623		09/27/2022	BAS-MERRILL LYNCH	12/25/2022	PAID ON PRINCIPAL	143,896	136,443	143,896	143,896	0	7,453	0	7,453	0	0	0	0	971	486
3140XD-UF-1	FNMA PASS THRU CERT POOL #FM9581		07/07/2022	MORGAN STANLEY	12/25/2022	PAID ON PRINCIPAL	336,156	316,301	336,156	336,156	0	19,854	0	19,854	0	0	0	0	2,583	364
3140XH-PQ-4	FNMA PASS THRU CERT POOL #FS2230		09/13/2022	OPPENHEIMER AND CO	12/25/2022	PAID ON PRINCIPAL	181,440	171,517	181,440	181,440	0	9,922	0	9,922	0	0	0	0	1,096	247
3140XJ-AR-4	FNMA PASS THRU CERT POOL #FS2715		09/22/2022	GOLDMAN SACHS & CO	12/25/2022	PAID ON PRINCIPAL	466,872	432,659	466,872	466,872	0	34,213	0	34,213	0	0	0	0	2,495	1,135
3140XJ-JL-8	FNMA PASS THRU CERT POOL #FS2966		09/29/2022	J P MORGAN CHASE SECURITIES INC	12/25/2022	PAID ON PRINCIPAL	544,575	534,662	544,575	544,575	0	9,913	0	9,913	0	0	0	0	4,220	2,193
3140XJ-Q3-0	FNMA PASS THRU CERT POOL #FS3173		11/23/2022	OPPENHEIMER AND CO	12/25/2022	PAID ON PRINCIPAL	101,089	90,040	101,089	101,089	0	11,049	0	11,049	0	0	0	0	253	227
35563P-E2-1	SCRT 2022-2 MT CMO		09/08/2022	J P MORGAN CHASE SECURITIES INC	12/25/2022	PAID ON PRINCIPAL	260,332	235,435	260,332	260,332	0	24,896	0	24,896	0	0	0	0	1,605	931
0909999999. Subtotal - Bonds - U.S. Special Revenues							51,084,115	50,837,567	51,084,115	51,084,115	0	246,548	0	246,548	0	0	0	0	36,432	12,283
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
156700-AX-4	LUMEN TECHNOLOGIES INC		05/09/2022	J P MORGAN CHASE SECURITIES INC	10/26/2022	MAKE WHOLE CALL	2,000,000	2,025,000	2,037,498	2,017,781	0	(7,219)	0	(7,219)	0	0	(17,781)	(17,781)	159,373	60,000
159864-AE-7	CHARLES RIVER LABORATORIES (144A)		02/08/2022	CITIZENS CAPITAL MARKETS	06/02/2022	WELLS FARGO SECURITIES	1,000,000	988,750	971,250	989,272	0	522	0	522	0	0	(18,022)	(18,022)	25,382	11,688
78409V-AW-4	S&P GLOBAL INC (144A)		03/02/2022	EXCHANGED	04/20/2022	MAKE WHOLE CALL	3,600,000	3,818,448	3,822,768	3,807,932	0	(10,516)	0	(10,516)	0	0	(207,932)	(207,932)	253,643	8,075
78409V-AX-2	S&P GLOBAL INC (144A)		03/02/2022	EXCHANGED	03/24/2022	MAKE WHOLE CALL	1,000,000	1,053,480	1,061,040	1,052,631	0	(849)	0	(849)	0	0	(52,631)	(52,631)	63,596	111
925650-AC-7	VICI PROPERTIES		04/21/2022	J P MORGAN CHASE SECURITIES INC	06/08/2022	CITIGROUP GLOBAL MARKETS	3,000,000	2,982,600	2,904,570	2,982,663	0	63	0	63	0	0	(78,093)	(78,093)	16,913	0
33852F-AE-6	FSMT 2021-4 A5 CMO (144A)		07/14/2022	WELLS FARGO SECURITIES	12/25/2022	PAID ON PRINCIPAL	217,848	198,378	217,848	217,848	0	19,470	0	19,470	0	0	0	0	1,265	257
46653P-AC-1	JPMMT 2021-6 A3 (144A)		10/05/2022	J P MORGAN CHASE SECURITIES INC	12/25/2022	PAID ON PRINCIPAL	123,875	98,887	123,875	123,875	0	24,988	0	24,988	0	0	0	0	399	52
46654U-AD-7	JPMMT 2022-3 A4 (144A)		03/23/2022	J P MORGAN CHASE SECURITIES INC	12/25/2022	PAID ON PRINCIPAL	1,262,847	1,237,985	1,262,847	1,262,847	0	24,862	0	24,862	0	0	0	0	14,282	3,157
46655V-AE-2	JPMMT 2022-8 A4A (144A)		07/27/2022	J P MORGAN CHASE SECURITIES INC	12/25/2022	PAID ON PRINCIPAL	727,837	714,986	727,837	727,837	0	12,851	0	12,851	0	0	0	0	6,222	2,264
74938X-AD-1	RCKT 2022-3 A5 (144A)		04/22/2022	BAS-MERRILL LYNCH	12/25/2022	PAID ON PRINCIPAL	250,280	235,498	250,280	250,280	0	14,782	0	14,782	0	0	0	0	3,371	563
81748X-AD-6	SEMT 2021-5 A4 (144A)		10/24/2022	CITIGROUP GLOBAL MARKETS	12/25/2022	PAID ON PRINCIPAL	203,658	171,550	203,658	203,658	0	32,108	0	32,108	0	0	0	0	521	354
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							13,386,345	13,525,561	13,583,471	13,636,623	0	111,062	0	111,062	0	0	(374,459)	(374,459)	544,967	86,521
2509999998. Total - Bonds							64,470,459	64,363,128	64,667,585	64,720,738	0	357,610	0	357,610	0	0	(374,459)	(374,459)	581,399	98,803
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																				
024835-10-0	AMERICAN CAMPUS COMMUNITIES		02/08/2022	VARIOUS	04/19/2022	RAYMOND JAMES SOFT CREDIT NORTH AMERICA	1,763.000	88,413	114,183	88,413	0	0	0	0	0	0	25,770	25,770	261	0
03674X-10-6	ANTERO RESOURCES CORP		03/16/2022	DIST FROM PARTNERSHIP	04/12/2022	CITIGROUP GLOBAL MKTS	8,696.000	218,357	288,048	218,357	0	0	0	0	0	0	69,692	69,692	0	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
03676B-10-2	ANTERO MIDSTREAM CORPORATION		03/16/2022	DIST FROM PARTNERSHIP	04/12/2022	CITIGROUP GLOBAL MKTS	10,785.000	107,311	120,593	107,311	0	0	0	0	0	0	13,282	13,282	0	0
22822V-10-1	CROWN CASTLE INTERNATIONAL CORP		02/24/2022	VARIOUS	08/09/2022	VARIOUS	5,168.000	841,184	925,878	841,184	0	0	0	0	0	0	84,694	84,694	15,194	0
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST INC		09/15/2022	VARIOUS	12/13/2022	VARIOUS	45,600.000	2,363,007	2,238,158	2,043,336	0	0	319,671	(319,671)	0	0	194,822	194,822	25,223	0
36467J-10-8	GAMING AND LEISURE PROPERIES INC WI		03/17/2022	VARIOUS	05/26/2022	VARIOUS	26,700.000	1,196,263	1,243,705	1,196,263	0	0	0	0	0	0	47,441	47,441	10,833	0
374297-10-9	GETTY REALTY CORP		09/16/2022	VARIOUS	11/15/2022	MKM HOLDINGS NORTH AMERICA CASH 161	23,900.000	699,703	759,082	640,175	0	0	59,528	(59,528)	0	0	118,907	118,907	12,669	0
42226K-10-5	HEALTHCARE REALTY TRUST INC		08/11/2022	MERRILL LYNCH SOFT CREDIT NORTH AMERICA	12/14/2022	PIPER SANDLER & CO NORTH AMERICA CASH 44	12,536.000	328,517	243,538	261,376	0	0	67,142	(67,142)	0	0	(17,838)	(17,838)	5,253	0
431284-10-8	HIGHWOODS PROPERTIES INC		04/19/2022	VARIOUS	06/13/2022	VARIOUS	36,315.000	1,594,183	1,245,466	1,594,183	0	0	0	0	0	0	(348,718)	(348,718)	26,172	0
444097-10-9	HUDSON PACIFIC PROPERTIES INC		01/07/2022	VARIOUS	12/20/2022	BARCLAYS CAPITAL INC. NORTH AMERICA CASH	18,764.000	501,396	180,489	205,466	0	0	295,930	(295,930)	0	0	(24,977)	(24,977)	14,073	0
529043-10-1	LEXINGTON REALTY TRUST		01/05/2022	EVERCORE ISI NORTH AMERICA ALGO 226	04/19/2022	MERRILL LYNCH SOFT CREDIT NORTH AMERICA	7,000.000	105,309	92,535	105,309	0	0	0	0	0	0	(12,773)	(12,773)	840	0
69924R-10-8	PARAMOUNT GROUP INC		06/13/2022	VARIOUS	09/27/2022	VARIOUS	113,700.000	1,127,296	736,398	822,051	0	0	305,245	(305,245)	0	0	(85,653)	(85,653)	10,160	0
70509V-10-0	PEBBLEBROOK HOTEL TRUST		07/12/2022	VARIOUS	12/20/2022	VARIOUS	14,559.000	254,428	221,370	211,251	0	0	43,177	(43,177)	0	0	10,119	10,119	146	0
75134P-30-3	RAMACO RESOURCES INC		03/03/2022	DIST FROM PARTNERSHIP	04/14/2022	CITIGROUP GLOBAL MKTS	21,226.000	410,299	411,349	335,371	0	0	74,928	(74,928)	0	0	75,978	75,978	0	0
756109-10-4	REALTY INCOME CORP		02/24/2022	VARIOUS	11/29/2022	MERRILL LYNCH SOFT CREDIT NORTH AMERICA	17,400.000	1,177,691	1,082,208	1,012,680	0	0	165,011	(165,011)	0	0	69,528	69,528	36,004	0
758849-10-3	REGENCY CENTERS CORP		02/11/2022	VARIOUS	05/04/2022	RAYMOND JAMES NORTH AMERICA CASH 725	21,516.000	1,596,440	1,516,201	1,526,591	0	0	69,849	(69,849)	0	0	(10,390)	(10,390)	13,448	0
76665T-10-2	RILEY EXPLORATION PERMIAN INC		09/22/2022	DIST FROM PARTNERSHIP	10/10/2022	CITIGROUP GLOBAL MKTS	548.000	11,075	12,822	10,401	0	0	674	(674)	0	0	2,421	2,421	0	0
862121-10-0	STORE CAPITAL CORPORATION		08/30/2022	VARIOUS	09/15/2022	VARIOUS	99,598.000	2,598,821	3,199,052	2,597,545	0	0	1,276	(1,276)	0	0	601,508	601,508	20,894	0
925652-10-9	VICI PROPERTIES INC		04/14/2022	VARIOUS	09/21/2022	VARIOUS	67,105.000	1,920,120	2,047,562	1,920,120	0	0	0	0	0	0	127,442	127,442	10,377	0
95040Q-10-4	WELLTOWER INC		02/17/2022	VARIOUS	08/23/2022	PIPER SANDLER & CO NORTH AMERICA CASH 44	14,133.000	1,169,132	1,094,020	1,162,247	0	0	6,885	(6,885)	0	0	(68,227)	(68,227)	25,863	0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								18,308,945	17,772,657	16,899,630	0	0	1,409,316	(1,409,316)	0	0	873,028	873,028	227,410	0
5989999998. Total - Common Stocks								18,308,945	17,772,657	16,899,630	0	0	1,409,316	(1,409,316)	0	0	873,028	873,028	227,410	0
5999999999. Total - Preferred and Common Stocks								18,308,945	17,772,657	16,899,630	0	0	1,409,316	(1,409,316)	0	0	873,028	873,028	227,410	0
6009999999 - Totals								82,672,073	82,440,242	81,620,368	0	357,610	1,409,316	(1,051,706)	0	0	498,569	498,569	808,809	98,803

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks						0	0	0	XXX	XXX
Common Stock - U.S. P&C Insurer										
31574*-10-1	FIDELITY AND GUARANTY INSURANCE COMPANY		35386	42-1091525	8BI	18,892,004	0	0	50,000.000	100.0
31574@-10-9	FIDELITY AND GUARANTY INS. UNDERWRITERS,		25879	52-0616768	8BI	93,113,371	0	0	134,349.000	100.0
90342#-10-4	TRAVELERS SPECIALTY INSURANCE CO.		10213	52-1925132	8BI	54,447,017	0	0	50,000.000	100.0
79287*-10-8	ST. PAUL GUARDIAN INSURANCE COMPANY		24775	41-0963301	8BI	22,613,635	0	0	2,000,000.000	100.0
79289*-10-6	ST. PAUL MERCURY INSURANCE COMPANY		24791	41-0881659	8BI	112,850,928	0	0	2,350,000.000	100.0
790991-10-3	ST. PAUL SURPLUS LINES INSURANCE COMPANY		30481	41-1230819	8BI	197,790,051	0	0	41,000.000	100.0
046990-10-7	THE TRAVELERS CASUALTY COMPANY		41769	41-1435765	8BI	59,706,587	0	0	1,000,000.000	100.0
750998-10-6	TRAVELERS CONSTITUTION STATE INSURANCE C		41750	41-1435766	8BI	59,582,624	0	0	1,000,000.000	100.0
99C000-18-1	UNITED STATES FIDELITY AND GUARANTY COMP		25887	52-0515280	8BI	872,462,281	0	0	1,408,563.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer						1,491,458,498	0	0	XXX	XXX
Common Stock - Non - Insurer										
C3300*-10-8	8527512 CANADA INC.	A			8BIII	217,381,277	0	0	24,276.000	22.5
66381*-10-0	NORTHBROOK HOLDINGS, INC			51-0375653	8BIII	283,093,455	0	13,705	10,000.000	100.0
1599999. Subtotal - Common Stock - Non - Insurer						500,474,732	0	13,705	XXX	XXX
Common Stock - Other Affiliates										
29327*-10-5	ENGLISH TURN FIDELITY REALTY, INC.			52-1466734	8BIII	0	0	0	100.000	100.0
29327@-10-3	ENGLISH TURN REALTY MANAGEMENT INC.			52-1715225	8BIII	39,503	0	39,503	100.000	100.0
553086-2#-5	MMI CAPITAL TRUST I			52-2073764	8BIII	3,852,121	0	3,852,121	3,866.000	100.0
G9015@-10-5	TRAVELERS SPECIAL SERVICES LTD.	D			8BIII	0	0	0	700,000.000	100.0
902965-2#-8	USF&G CAPITAL I			52-1953822	8BIII	3,093,000	0	3,093,000	3,093.000	100.0
90330S-2#-6	USF&G CAPITAL III			52-2044075	8BIII	3,093,000	0	3,093,000	3,093.000	100.0
98607@-10-9	YONKERS FINANCING CORP			20-3033027	8BIII	1,000	0	1,000	100.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates						10,078,624	0	10,078,624	XXX	XXX
1899999. Total Common Stocks						2,002,011,854	0	10,092,329	XXX	XXX
1999999 - Totals						2,002,011,854	0	10,092,329	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	22.5
66384#-10-3	DISCOVER PROPERTY & CASUALTY INSURANCE C	NORTHBROOK HOLDINGS, INC.	0	42,000.000	100.0
66384@-10-5	ST. PAUL PROTECTIVE INSURANCE COMPANY	NORTHBROOK HOLDINGS, INC.	0	42,000.000	100.0

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			0	XXX	XXX

SCHEDULE DA - PART 1

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
0109999999. Total - U.S. Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0309999999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																			
OWENS-BROCKWAY (144A)			08/25/2022	JEFFERIES & CO INC	08/15/2023	399,801	0	777	0	0	401,351	399,024	8,908	0	5.875	6.503	FA	0	917
SPRINT CORP			09/28/2022	BARCLAYS CAPITAL INC	09/15/2023	3,037,504	0	(13,496)	0	0	3,000,000	3,051,000	69,563	0	7.875	6.018	MS	0	9,844
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						3,437,305	0	(12,719)	0	0	3,401,351	3,450,024	78,470	0	XXX	XXX	XXX	0	10,761
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						3,437,305	0	(12,719)	0	0	3,401,351	3,450,024	78,470	0	XXX	XXX	XXX	0	10,761
1309999999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2419999999. Total - Issuer Obligations						3,437,305	0	(12,719)	0	0	3,401,351	3,450,024	78,470	0	XXX	XXX	XXX	0	10,761
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2459999999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2509999999. Total Bonds						3,437,305	0	(12,719)	0	0	3,401,351	3,450,024	78,470	0	XXX	XXX	XXX	0	10,761
7109999999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
7709999999 - Totals						3,437,305	0	(12,719)	0	0	XXX	3,450,024	78,470	0	XXX	XXX	XXX	0	10,761

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 ...$ 3,037,504	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 399,801	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D - Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D - Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
U.S. Governments - Issuer Obligations						
000000-00-0	REPO - CITI A TREASURY		1.A	59,583,383	59,583,383	01/03/2023
000000-00-0	REPO - DEUTSCHE A TREASURY		1.A	28,563,325	28,563,325	01/03/2023
000000-00-0	REPO - HSBC A TREASURY		1.A	31,369,836	31,369,836	01/03/2023
000000-00-0	REPO - JP A TREASURY		1.A	59,583,383	59,583,383	01/03/2023
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				179,099,927	179,099,927	XXX
0109999999. Total - U.S. Government Bonds				179,099,927	179,099,927	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				179,099,927	179,099,927	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				179,099,927	179,099,927	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				179,099,927	179,099,927	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 58,830,584 — Book/Adjusted Carrying Value $ 58,830,584
2. Average balance for the year — Fair Value $ 150,369,473 — Book/Adjusted Carrying Value $ 150,369,473
3. Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

3A 1A ...$ 179,099,927 1B ..$ 0 1C ..$ 0 1D ..$ 0 1E ..$ 0 1F ..$ 0 1G ..$ 0

3B 2A ...$ 0 2B ..$ 0 2C ..$ 0

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

3D 4A ...$ 0 4B ..$ 0 4C ..$ 0

3E 5A ...$ 0 5B ..$ 0 5C ..$ 0

3F 6 .....$ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
9999999999 - Totals						XXX

NONE

General Interrogatories:

1. Total activity for the year — Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year — Fair Value $ ..... Book/Adjusted Carrying Value $ .....

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
Bankers Trust	Phoenix, AZ		0.000	0	0	95,646	XXX.
JP Morgan Chase Bank, N.A.	Houston, TX		0.000	0	0	1,876,432	XXX.
Hinsdale Bank & Trust	Hinsdale, IL		0.000	0	0	308,626	XXX.
Midfirst Bank	Denver, CO		0.000	0	0	1,664,907	XXX.
Suntrust Bank	Nashville, TN		0.000	0	0	491,408	XXX.
US Bank	St. Paul, MN		0.000	0	0	7,536,498	XXX.
Wells Fargo	San Francisco, CA		0.000	0	0	4,366,508	XXX.
Wells Fargo	Portland, OR		0.000	0	0	569,246	XXX.
Commerce Bank	Kansas City, MO		0.000	0	0	203,956	XXX.
Royal Bank of Canada	Toronto,ON		0.000	0	0	(665,640)	XXX.
CIBC Mellon	Toronto,ON		0.000	0	0	5,272,564	XXX.
Citibank, N.A.	New Castle,DE		0.000	0	0	1,901,745	XXX.
JP Morgan Chase Bank, N.A.	New York,NY		0.000	0	0	924,484	XXX.
TD Bank	Toronto,ON		0.000	0	0	14,366,141	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	38,912,520	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	38,912,520	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	0	0	38,912,520	XXX

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

1. January	31,793,187	4. April	30,168,012	7. July	31,452,820	10. October	36,620,040
2. February	27,765,527	5. May	32,874,993	8. August	32,414,924	11. November	31,738,885
3. March	27,638,007	6. June	37,456,425	9. September	37,885,570	12. December	38,912,520

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
Qualified Cash Pools Under SSAP No. 2R								
	TRAVELERS M MKT LIQUIDITY POOL		12/31/2022	4.332		88,215,825	0	93,553
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						88,215,825	0	93,553
8609999999 - Total Cash Equivalents						88,215,825	0	93,553

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	165,501	165,949
5. California CA	B	WORKERS COMP	0	0	766,337,088	751,062,720
6. Colorado CO			0	0	0	0
7. Connecticut CT	B	GENERAL PURPOSE-HOME STATE DEPOSIT	3,498,821	3,438,728	0	0
8. Delaware DE	B	WORKERS COMP	0	0	114,820	113,046
9. District of Columbia DC			0	0	0	0
10. Florida FL	B	GENERAL PURPOSE	0	0	733,837	688,183
11. Georgia GA	B	GENERAL PURPOSE	0	0	152,927	153,161
12. Hawaii HI			0	0	0	0
13. Idaho ID	B	WORKERS COMP	0	0	129,796	127,791
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	203,903	204,214
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	339,301	329,479
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	843,181	847,021
33. New York NY			0	0	0	0
34. North Carolina NC	B	GENERAL PURPOSE	0	0	620,775	610,271
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	38,785,036	37,687,945
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA			0	0	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR			0	0	0	0
55. U.S. Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN	B	GENERAL PURPOSE	0	0	430,943,576	411,272,093
58. Aggregate Alien and Other OT	XXX	XXX	0	0	21,496,403	20,740,230
59. Subtotal	XXX	XXX	3,498,821	3,438,728	1,260,866,144	1,224,002,103
DETAILS OF WRITE-INS						
5801. OTHER	B	DEPARTMENT OF LABOR	0	0	2,194,284	2,174,128
5802. OTHER	B	LETTER OF CREDIT-LONDON	0	0	1,296,623	1,284,712
5803. OTHER	B	USAIG WORKERS COMPENSATION	0	0	6,061,777	5,687,047
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	11,943,719	11,594,343
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	21,496,403	20,740,230