PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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# ANNUAL STATEMENT

## For the Year Ended December 31, 2025

**OF THE CONDITION AND AFFAIRS OF**

# THE TRAVELERS INDEMNITY COMPANY

**NAIC Group Code 3548 3548 NAIC Company Code 25658 Employer's ID Number 06-0566050**
**(Current Period) (Prior Period)**

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

**INCORPORATED/ORGANIZED, MARCH 25, 1903 COMMENCED BUSINESS, MAY 12, 1906**

Statutory Home Office: **One Tower Square, Hartford, CT, US 06183**
Main Administrative Office: **One Tower Square, Hartford, CT, US 06183 (860) 277-0111**
Mail Address: **One Tower Square, Hartford, CT, US 06183**
Primary Location of Books and Records: **One Tower Square, Hartford, CT, US 06183 (860) 277-0111**
Internet Website Address: **www.travelers.com**
Statutory Statement Contact: **Peter Gamer (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 |
| # | JOSEPH DENNIS LAMOTT | Senior Vice President, Corporate Tax |
| | PAUL EDWARD MUNSON | Senior Vice President, Finance & Corporate Controller |
| | LARRY JAY MILLS, JR. | Vice President, Finance & Treasurer |
| | WENDY CONSTANCE SKJERVEN | Vice President, Corporate Secretary & Group General Counsel |

## DIRECTORS

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

**STATE OF CONNECTICUT**
**COUNTY OF HARTFORD** } ss:

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

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

Subscribed and sworn to before me this
21st day of January, 2026

*Notary Public*
*My Commission Expires September 30, 2027*

SANDRA M. BACHMAN NOTARY PUBLIC CONNECTICUT

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

# ASSETS

| | | Current Year | | | Prior Year |
|---|---|---|---|---|---|
| | | 1<br>Assets | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets (Cols. 1 - 2) | 4<br>Net Admitted Assets |
| 1. | Bonds (Schedule D) | 21,821,129,616 | 0 | 21,821,129,616 | 19,699,272,952 |
| 2. | Stocks (Schedule D): | | | | |
| | 2.1 Preferred stocks | 6,280,849 | 0 | 6,280,849 | 8,248,805 |
| | 2.2 Common stocks | 3,896,916,545 | 17,438,486 | 3,879,478,059 | 3,632,723,844 |
| 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) | 346,109,179 | 0 | 346,109,179 | 344,984,584 |
| | 4.2 Properties held for the production of income (less $ 0 encumbrances) | 0 | 0 | 0 | 0 |
| | 4.3 Properties held for sale (less $ 0 encumbrances) | 0 | 0 | 0 | 0 |
| 5. | Cash ($ (771,076,530), Schedule E - Part 1), cash equivalents ($ 1,250,226,306, Schedule E - Part 2) and short-term investments ($ 0, Schedule DA) | 479,149,776 | 0 | 479,149,776 | 203,127,797 |
| 6. | Contract loans (including $ 0 premium notes) | 4,057,340 | 4,057,340 | 0 | 0 |
| 7. | Derivatives (Schedule DB) | 0 | 0 | 0 | 0 |
| 8. | Other invested assets (Schedule BA) | 1,009,015,146 | 609,723,206 | 399,291,940 | 556,053,667 |
| 9. | Receivable for securities | 0 | 0 | 0 | 0 |
| 10. | Securities lending reinvested collateral assets (Schedule DL) | 160,381,830 | 0 | 160,381,830 | 93,464,794 |
| 11. | Aggregate write-ins for invested assets | (5,506,153) | 0 | (5,506,153) | (6,478,956) |
| 12. | Subtotals, cash and invested assets (Lines 1 to 11) | 27,717,534,127 | 631,219,032 | 27,086,315,096 | 24,531,397,485 |
| 13. | Title plants less $ 0 charged off (for Title insurers only) | 0 | 0 | 0 | 0 |
| 14. | Investment income due and accrued | 185,385,348 | 268,373 | 185,116,975 | 152,843,083 |
| 15. | Premiums and considerations: | | | | |
| | 15.1 Uncollected premiums and agents' balances in the course of collection | 811,772,582 | 40,981,457 | 770,791,125 | 1,434,457,629 |
| | 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 33,110,670 earned but unbilled premiums) | 2,041,408,659 | 6,815,544 | 2,034,593,115 | 1,960,958,028 |
| | 15.3 Accrued retrospective premiums ($ 13,193,694) and contracts subject to redetermination ($ 0) | 13,193,694 | 1,198,726 | 11,994,967 | 10,453,344 |
| 16. | Reinsurance: | | | | |
| | 16.1 Amounts recoverable from reinsurers | 1,744,483,829 | 0 | 1,744,483,829 | 1,854,892,007 |
| | 16.2 Funds held by or deposited with reinsured companies | 1,058,079 | 0 | 1,058,079 | 1,263,218 |
| | 16.3 Other amounts receivable under reinsurance contracts | 0 | 0 | 0 | 0 |
| 17. | Amounts receivable relating to uninsured plans | 0 | 0 | 0 | 0 |
| 18.1 | Current federal and foreign income tax recoverable and interest thereon | 0 | 0 | 0 | 0 |
| 18.2 | Net deferred tax asset | 775,999,692 | 250,277,245 | 525,722,447 | 749,164,964 |
| 19. | Guaranty funds receivable or on deposit | 2,041,648 | 0 | 2,041,648 | 1,852,286 |
| 20. | Electronic data processing equipment and software | 715,817,144 | 660,562,012 | 55,255,132 | 42,312,246 |
| 21. | Furniture and equipment, including health care delivery assets ($ 0) | 219,555,549 | 219,555,549 | 0 | 0 |
| 22. | Net adjustment in assets and liabilities due to foreign exchange rates | 0 | 0 | 0 | 0 |
| 23. | Receivables from parent, subsidiaries and affiliates | 0 | 0 | 0 | 0 |
| 24. | Health care ($ 0) and other amounts receivable | 0 | 0 | 0 | 0 |
| 25. | Aggregate write-ins for other-than-invested assets | 843,354,298 | 440,805,380 | 402,548,918 | 403,901,658 |
| 26. | Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 35,071,604,650 | 2,251,683,319 | 32,819,921,331 | 31,143,495,946 |
| 27. | From Separate Accounts, Segregated Accounts and Protected Cell Accounts | 0 | 0 | 0 | 0 |
| 28. | Total (Lines 26 and 27) | 35,071,604,650 | 2,251,683,319 | 32,819,921,331 | 31,143,495,946 |
| | **DETAILS OF WRITE-INS** | | | | |
| 1101. | Deferred gain | (5,506,153) | 0 | (5,506,153) | (6,478,956) |
| 1102. | | | | | |
| 1103. | | | | | |
| 1198. | Summary of remaining write-ins for Line 11 from overflow page | 0 | 0 | 0 | 0 |
| 1199. | Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) | (5,506,153) | 0 | (5,506,153) | (6,478,956) |
| 2501. | COLI supplemental benefits trust | 156,584,906 | 0 | 156,584,906 | 152,769,603 |
| 2502. | Suspense, undistributed payments | 87,942,957 | 0 | 87,942,957 | 92,665,665 |
| 2503. | Equities and deposits in pools and associations | 46,202,499 | 0 | 46,202,499 | 50,783,152 |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | 552,623,936 | 440,805,380 | 111,818,556 | 107,683,237 |
| 2599. | Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 843,354,298 | 440,805,380 | 402,548,918 | 403,901,658 |

# LIABILITIES, SURPLUS AND OTHER FUNDS

| | | 1<br>Current Year | 2<br>Prior Year |
|---|---|---|---|
| 1. | Losses (Part 2A, Line 35, Column 8) | 11,212,978,254 | 10,512,998,295 |
| 2. | Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6) | 1,842,668,505 | 1,979,071,785 |
| 3. | Loss adjustment expenses (Part 2A, Line 35, Column 9) | 2,308,638,985 | 2,238,251,016 |
| 4. | Commissions payable, contingent commissions and other similar charges | 279,421,654 | 256,094,203 |
| 5. | Other expenses (excluding taxes, licenses and fees) | 198,790,337 | 175,056,628 |
| 6. | Taxes, licenses and fees (excluding federal and foreign income taxes) | 91,363,657 | 95,678,341 |
| 7.1 | Current federal and foreign income taxes (including $ 3,803,565 on realized capital gains (losses)) | 71,952,464 | 65,986,439 |
| 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 $ 14,970,610,231 and including warranty reserves of $ 0 and accrued accident and health experience rating refunds including $ 0 for medical loss ratio rebate per the Public Health Service Act) | 4,671,242,134 | 4,568,199,717 |
| 10. | Advance premium | 144,781,377 | 134,957,340 |
| 11. | Dividends declared and unpaid: | | |
| | 11.1 Stockholders | 0 | 0 |
| | 11.2 Policyholders | 12,354,302 | 13,548,339 |
| 12. | Ceded reinsurance premiums payable (net of ceding commissions) | 104,817,458 | 108,432,979 |
| 13. | Funds held by company under reinsurance treaties (Schedule F, Part 3, Column 20) | 59,809,634 | 54,434,174 |
| 14. | Amounts withheld or retained by company for account of others | 768,545,718 | 753,827,831 |
| 15. | Remittances and items not allocated | 441,373,212 | 447,889,338 |
| 16. | Provision for reinsurance (including $ 0 certified) (Schedule F, Part 3, Column 78) | 42,340,996 | 32,391,304 |
| 17. | Net adjustments in assets and liabilities due to foreign exchange rates | 0 | 0 |
| 18. | Drafts outstanding | 0 | 0 |
| 19. | Payable to parent, subsidiaries and affiliates | 444,522,787 | 606,265,827 |
| 20. | Derivatives | 0 | 0 |
| 21. | Payable for securities | 76,571,320 | 0 |
| 22. | Payable for securities lending | 160,381,830 | 93,464,794 |
| 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 | 337,388,685 | 405,340,212 |
| 26. | Total liabilities excluding protected cell liabilities (Lines 1 through 25) | 23,269,943,307 | 22,541,888,562 |
| 27. | Protected cell liabilities | 0 | 0 |
| 28. | Total liabilities (Lines 26 and 27) | 23,269,943,307 | 22,541,888,562 |
| 29. | Aggregate write-ins for special surplus funds | 12,769,226 | 9,666,250 |
| 30. | Common capital stock | 10,790,700 | 10,790,700 |
| 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 | 4,234,154,921 | 4,234,154,921 |
| 35. | Unassigned funds (surplus) | 5,292,263,177 | 4,346,995,514 |
| 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) | 9,549,978,024 | 8,601,607,385 |
| 38. | TOTALS (Page 2, Line 28, Col. 3) | 32,819,921,331 | 31,143,495,946 |
| | **DETAILS OF WRITE-INS** | | |
| 2501. | Escheat liability | 246,950,263 | 222,842,004 |
| 2502. | Unpaid electronic data processing equipment | 97,417,285 | 189,658,279 |
| 2503. | Undistributed salaries | 1,075,206 | 798,119 |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | (8,054,069) | (7,958,190) |
| 2599. | Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 337,388,685 | 405,340,212 |
| 2901. | Special surplus from retroactive reinsurance | 12,769,226 | 9,666,250 |
| 2902. | | | |
| 2903. | | | |
| 2998. | Summary of remaining write-ins for Line 29 from overflow page | 0 | 0 |
| 2999. | Totals (Lines 2901 through 2903 plus 2998)(Line 29 above) | 12,769,226 | 9,666,250 |
| 3201. | | | |
| 3202. | | | |
| 3203. | | | |
| 3298. | Summary of remaining write-ins for Line 32 from overflow page | 0 | 0 |
| 3299. | Totals (Lines 3201 through 3203 plus 3298)(Line 32 above) | 0 | 0 |

# STATEMENT OF INCOME

| | | 1<br>Current Year | 2<br>Prior Year |
|---|---|---|---|
| | **UNDERWRITING INCOME** | | |
| 1. | Premiums earned (Part 1, Line 35, Column 4) | 9,861,859,747 | 9,388,316,214 |
| | **DEDUCTIONS:** | | |
| 2. | Losses incurred (Part 2, Line 35, Column 7) | 5,404,594,807 | 5,324,121,515 |
| 3. | Loss adjustment expenses incurred (Part 3, Line 25, Column 1) | 875,254,425 | 855,585,300 |
| 4. | Other underwriting expenses incurred (Part 3, Line 25, Column 2) | 2,706,361,088 | 2,611,416,656 |
| 5. | Aggregate write-ins for underwriting deductions | 0 | 0 |
| 6. | Total underwriting deductions (Lines 2 through 5) | 8,986,210,319 | 8,791,123,472 |
| 7. | Net income of protected cells | 0 | 0 |
| 8. | Net underwriting gain (loss) (Line 1 minus Line 6 plus Line 7) | 875,649,428 | 597,192,742 |
| | **INVESTMENT INCOME** | | |
| 9. | Net investment income earned (Exhibit of Net Investment Income, Line 17) | 1,259,733,281 | 1,034,628,636 |
| 10. | Net realized capital gains (losses) less capital gains tax of $ (2,242,796) (Exhibit of Capital Gains (Losses) ) | (31,053,838) | (37,591,989) |
| 11. | Net investment gain (loss) (Lines 9 + 10) | 1,228,679,443 | 997,036,646 |
| | **OTHER INCOME** | | |
| 12. | Net gain (loss) from agents' or premium balances charged off (amount recovered $ 2,548,727 amount charged off $ 18,473,434 ) | (15,924,707) | (14,383,447) |
| 13. | Finance and service charges not included in premiums | 23,029,328 | 23,890,823 |
| 14. | Aggregate write-ins for miscellaneous income | 9,420,013 | 14,947,481 |
| 15. | Total other income (Lines 12 through 14) | 16,524,634 | 24,454,857 |
| 16. | Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15) | 2,120,853,504 | 1,618,684,246 |
| 17. | Dividends to policyholders | 7,454,933 | 8,530,646 |
| 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) | 2,113,398,571 | 1,610,153,600 |
| 19. | Federal and foreign income taxes incurred | 52,404,309 | 408,475,959 |
| 20. | Net income (Line 18 minus Line 19)(to Line 22) | 2,060,994,261 | 1,201,677,641 |
| | **CAPITAL AND SURPLUS ACCOUNT** | | |
| 21. | Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2) | 8,601,607,385 | 7,428,331,992 |
| 22. | Net income (from Line 20) | 2,060,994,261 | 1,201,677,641 |
| 23. | Net transfers (to) from Protected Cell accounts | 0 | 0 |
| 24. | Change in net unrealized capital gains or (losses) less capital gains tax of $ (7,226,557) | 171,779,871 | 155,596,619 |
| 25. | Change in net unrealized foreign exchange capital gain (loss) | 1,250,819 | (1,100,971) |
| 26. | Change in net deferred income tax | (271,298,487) | 212,684,159 |
| 27. | Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28, Col. 3) | (71,406,132) | (316,243,558) |
| 28. | Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1) | (9,949,693) | 9,661,503 |
| 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 | (933,000,000) | (89,000,000) |
| 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) | 948,370,639 | 1,173,275,393 |
| 39. | Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37) | 9,549,978,024 | 8,601,607,385 |
| | **DETAILS OF WRITE-INS** | | |
| 0501. | | | |
| 0502. | | | |
| 0503. | | | |
| 0598. | Summary of remaining write-ins for Line 5 from overflow page | 0 | 0 |
| 0599. | Totals (Lines 0501 through 0503 plus 0598)(Line 5 above) | 0 | 0 |
| 1401. | Change in COLI cash values | 7,587,898 | 17,593,897 |
| 1402. | Retroactive reinsurance gain/loss | 3,972,376 | (2,357,482) |
| 1403. | Other income/expense | (266) | (6,381) |
| 1498. | Summary of remaining write-ins for Line 14 from overflow page | (2,139,995) | (282,552) |
| 1499. | Totals (Lines 1401 through 1403 plus 1498)(Line 14 above) | 9,420,013 | 14,947,481 |
| 3701. | | | |
| 3702. | | | |
| 3703. | | | |
| 3798. | Summary of remaining write-ins for Line 37 from overflow page | 0 | 0 |
| 3799. | Totals (Lines 3701 through 3703 plus 3798)(Line 37 above) | 0 | 0 |

# CASH FLOW

| | | 1<br>Current Year | 2<br>Prior Year |
|---|---|---|---|
| | **Cash from Operations** | | |
| 1. | Premiums collected net of reinsurance | 10,565,796,222 | 8,951,348,144 |
| 2. | Net investment income | 1,241,855,665 | 1,045,990,421 |
| 3. | Miscellaneous income | 12,752,038 | 19,868,131 |
| 4. | Total (Lines 1 through 3) | 11,820,403,925 | 10,017,206,696 |
| 5. | Benefit and loss related payments | 4,732,809,850 | 4,827,839,929 |
| 6. | Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | 0 | 0 |
| 7. | Commissions, expenses paid and aggregate write-ins for deductions | 3,469,556,820 | 3,303,413,440 |
| 8. | Dividends paid to policyholders | 8,648,971 | 8,969,586 |
| 9. | Federal and foreign income taxes paid (recovered) net of $ (4,801,785) tax on capital gains (losses) | 44,195,489 | 396,555,202 |
| 10. | Total (Lines 5 through 9) | 8,255,211,129 | 8,536,778,156 |
| 11. | Net cash from operations (Line 4 minus Line 10) | 3,565,192,796 | 1,480,428,539 |
| | **Cash from Investments** | | |
| 12. | Proceeds from investments sold, matured or repaid: | | |
| | 12.1 Bonds | 2,698,908,050 | 1,978,210,146 |
| | 12.2 Stocks | 107,295 | 448,189,561 |
| | 12.3 Mortgage loans | 0 | 0 |
| | 12.4 Real estate | 0 | 0 |
| | 12.5 Other invested assets | 35,850,914 | (307,060,621) |
| | 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | 0 | 0 |
| | 12.7 Miscellaneous proceeds | 80,343,916 | 4,586,726 |
| | 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 2,815,210,175 | 2,123,925,813 |
| 13. | Cost of investments acquired (long-term only exclude cash equivalents and short-term investments): | | |
| | 13.1 Bonds | 4,839,943,515 | 3,448,843,128 |
| | 13.2 Stocks | 0 | 436,721,411 |
| | 13.3 Mortgage loans | 0 | 0 |
| | 13.4 Real estate | 18,365,976 | 16,793,125 |
| | 13.5 Other invested assets | 41,680,842 | 39,867,118 |
| | 13.6 Miscellaneous applications | 66,917,036 | 35,172,823 |
| | 13.7 Total investments acquired (Lines 13.1 to 13.6) | 4,966,907,369 | 3,977,397,604 |
| 14. | Net increase/(decrease) in contract loans and premium notes | 2,672,996 | (352,275) |
| 15. | Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14) | (2,154,370,191) | (1,853,119,516) |
| | **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 | 933,000,000 | 89,000,000 |
| | 16.6 Other cash provided (applied) | (201,800,626) | 368,453,176 |
| 17. | Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6) | (1,134,800,626) | 279,453,176 |
| | **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) | 276,021,979 | (93,237,801) |
| 19. | Cash, cash equivalents and short-term investments: | | |
| | 19.1 Beginning of year | 203,127,797 | 296,365,597 |
| | 19.2 End of period (Line 18 plus Line 19.1) | 479,149,776 | 203,127,797 |

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

| | | |
|---|---|---|
| 20.0001. Exchange of bonds | 11,492,830 | 14,923,200 |
| 20.0002. Transfer to and from limited partnerships/private equity | 8,196,692 | 0 |
| 20.0003. Income payment received in securities | 852,471 | 1,497,966 |
| 20.0004. Tax credits from certified capital company (CAPCO) | 48,224 | 21,576 |
| 20.0005. Stock conversion to LLC | 0 | 436,721,411 |
| 20.0006. Stock distribution from limited partnership | 0 | 1,674,520 |

# UNDERWRITING AND INVESTMENT EXHIBIT

PART 1 - PREMIUMS EARNED

| | Line of Business | 1<br>Net Premiums Written per Column 6, Part 1B | 2<br>Unearned Premiums Dec. 31 Prior Year - per Col. 3, Last Year's Part 1 | 3<br>Unearned Premiums Dec. 31 Current Year - per Col. 5 Part 1A | 4<br>Premiums Earned During Year (Cols. 1 + 2 - 3) |
|---|---|---|---|---|---|
| 1. | Fire | 297,633,907 | 141,156,088 | 139,486,929 | 299,303,067 |
| 2.1 | Allied lines | 350,760,245 | 174,263,017 | 163,883,720 | 361,139,543 |
| 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 | 74,436,799 | 33,446,813 | 35,670,272 | 72,213,340 |
| 4. | Homeowners multiple peril | 2,093,358,004 | 1,075,719,344 | 1,123,728,477 | 2,045,348,871 |
| 5.1 | Commercial multiple peril (non-liability portion) | 859,522,234 | 385,411,004 | 406,867,234 | 838,066,004 |
| 5.2 | Commercial multiple peril (liability portion) | 585,695,295 | 239,245,544 | 249,982,499 | 574,958,341 |
| 6. | Mortgage guaranty | 0 | 0 | 0 | 0 |
| 8. | Ocean marine | 115,557,212 | 50,353,202 | 51,021,301 | 114,889,112 |
| 9.1 | Inland marine | 238,446,721 | 105,993,755 | 109,039,015 | 235,401,460 |
| 9.2 | Pet insurance plans | 0 | 0 | 0 | 0 |
| 10. | Financial guaranty | 0 | 0 | 0 | 0 |
| 11.1 | Medical professional liability - occurrence | 882 | 0 | 0 | 882 |
| 11.2 | Medical professional liability - claims-made | 0 | 0 | 0 | 0 |
| 12. | Earthquake | 43,684,188 | 27,114,406 | 23,809,648 | 46,988,945 |
| 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 | 145,026 | 55,098 | 63,365 | 136,759 |
| 16. | Workers' compensation | 853,473,363 | 327,214,105 | 324,312,502 | 856,374,966 |
| 17.1 | Other liability - occurrence | 898,253,118 | 376,585,755 | 390,632,883 | 884,205,991 |
| 17.2 | Other liability - claims-made | 261,600,736 | 157,557,992 | 158,577,607 | 260,581,121 |
| 17.3 | Excess workers' compensation | 4,959,648 | 1,802,211 | 1,864,252 | 4,897,606 |
| 18.1 | Products liability - occurrence | 47,579,834 | 18,100,092 | 19,351,360 | 46,328,566 |
| 18.2 | Products liability - claims-made | 9,480,289 | 4,341,393 | 4,173,969 | 9,647,713 |
| 19.1 | Private passenger auto no-fault (personal injury protection) | 80,196,016 | 34,404,793 | 33,353,072 | 81,247,736 |
| 19.2 | Other private passenger auto liability | 1,045,197,355 | 460,244,435 | 442,989,220 | 1,062,452,570 |
| 19.3 | Commercial auto no-fault (personal injury protection) | 11,670,575 | 1,233,846 | 1,614,512 | 11,289,909 |
| 19.4 | Other commercial auto liability | 817,560,211 | 342,794,177 | 374,873,229 | 785,481,160 |
| 21.1 | Private passenger auto physical damage | 826,153,586 | 368,625,754 | 348,268,085 | 846,511,255 |
| 21.2 | Commercial auto physical damage | 209,369,123 | 86,807,701 | 93,545,532 | 202,631,292 |
| 22. | Aircraft (all perils) | 10,486,308 | 13,271,368 | 11,129,280 | 12,628,396 |
| 23. | Fidelity | 15,427,457 | 10,021,076 | 10,776,662 | 14,671,870 |
| 24. | Surety | 3,581,624 | 271,658 | 229,893 | 3,623,388 |
| 26. | Burglary and theft | 1,537,148 | 914,910 | 939,283 | 1,512,775 |
| 27. | Boiler and machinery | 103,124,779 | 43,769,919 | 45,237,259 | 101,657,439 |
| 28. | Credit | 30,413,062 | 29,759,419 | 49,216,142 | 10,956,339 |
| 29. | International | 0 | 0 | 0 | 0 |
| 30. | Warranty | 0 | 0 | 0 | 0 |
| 31. | Reinsurance - nonproportional assumed property | 72,033,032 | 8,423,675 | 8,615,220 | 71,841,487 |
| 32. | Reinsurance - nonproportional assumed liability | 3,811,375 | 3,300,340 | 2,544,747 | 4,566,968 |
| 33. | Reinsurance - nonproportional assumed financial lines | 284,295 | 197,091 | 176,509 | 304,878 |
| 34. | Aggregate write-ins for other lines of business | 0 | 0 | 0 | 0 |
| 35. | TOTALS | 9,965,433,446 | 4,522,399,978 | 4,625,973,677 | 9,861,859,747 |
| | **DETAILS OF WRITE-INS** | | | | |
| 3401. | | | | | |
| 3402. | | | | | |
| 3403. | | | | | |
| 3498. | Summary of remaining write-ins for Line 34 from overflow page | 0 | 0 | 0 | 0 |
| 3499. | Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) | 0 | 0 | 0 | 0 |

# UNDERWRITING AND INVESTMENT EXHIBIT

PART 1A - RECAPITULATION OF ALL PREMIUMS

| Line of Business | 1<br>Amount Unearned (Running One Year or Less from Date of Policy) (a) | 2<br>Amount Unearned (Running More Than One Year from Date of Policy) (a) | 3<br>Earned But Unbilled Premium | 4<br>Reserve for Rate Credits and Retrospective Adjustments Based on Experience | 5<br>Total Reserve for Unearned Premiums Cols. 1 + 2 + 3 + 4 |
|---|---|---|---|---|---|
| 1. Fire | 138,230,534 | 1,256,395 | 0 | 0 | 139,486,929 |
| 2.1 Allied lines | 161,701,558 | 2,182,161 | 0 | 0 | 163,883,720 |
| 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 | 36,111,703 | (441,431) | 0 | 0 | 35,670,272 |
| 4. Homeowners multiple peril | 1,123,728,477 | 0 | 0 | 0 | 1,123,728,477 |
| 5.1 Commercial multiple peril (non-liability portion) | 408,136,589 | (9,355) | (1,260,000) | 0 | 406,867,234 |
| 5.2 Commercial multiple peril (liability portion) | 260,335,497 | (1,016,084) | (9,336,915) | 0 | 249,982,499 |
| 6. Mortgage guaranty | 0 | 0 | 0 | 0 | 0 |
| 8. Ocean marine | 51,848,084 | 383,961 | (1,210,744) | 0 | 51,021,301 |
| 9.1 Inland marine | 95,194,063 | 13,844,952 | 0 | 0 | 109,039,015 |
| 9.2 Pet insurance plans | 0 | 0 | 0 | 0 | 0 |
| 10. Financial guaranty | 0 | 0 | 0 | 0 | 0 |
| 11.1 Medical professional liability - occurrence | 0 | 0 | 0 | 0 | 0 |
| 11.2 Medical professional liability - claims-made | 0 | 0 | 0 | 0 | 0 |
| 12. Earthquake | 23,058,013 | 751,636 | 0 | 0 | 23,809,648 |
| 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 | 63,365 | 0 | 0 | 0 | 63,365 |
| 16. Workers' compensation | 348,857,214 | 215,641 | (15,526,620) | (9,233,733) | 324,312,502 |
| 17.1 Other liability - occurrence | 441,829,369 | (45,848,701) | (5,184,488) | (163,297) | 390,632,883 |
| 17.2 Other liability - claims-made | 99,972,260 | 58,607,194 | (1,847) | 0 | 158,577,607 |
| 17.3 Excess workers' compensation | 1,864,253 | 0 | 0 | 0 | 1,864,252 |
| 18.1 Products liability - occurrence | 19,807,057 | 197,431 | (590,055) | (63,073) | 19,351,360 |
| 18.2 Products liability - claims-made | 4,173,851 | 120 | (2) | 0 | 4,173,969 |
| 19.1 Private passenger auto no-fault (personal injury protection) | 33,353,072 | 0 | 0 | 0 | 33,353,072 |
| 19.2 Other private passenger auto liability | 442,989,220 | 0 | 0 | 0 | 442,989,220 |
| 19.3 Commercial auto no-fault (personal injury protection) | 1,596,960 | 17,552 | 0 | 0 | 1,614,512 |
| 19.4 Other commercial auto liability | 380,191,131 | (2,620,218) | 0 | (2,697,683) | 374,873,229 |
| 21.1 Private passenger auto physical damage | 348,268,085 | 0 | 0 | 0 | 348,268,085 |
| 21.2 Commercial auto physical damage | 93,458,602 | 86,930 | 0 | 0 | 93,545,532 |
| 22. Aircraft (all perils) | 11,129,280 | 0 | 0 | 0 | 11,129,280 |
| 23. Fidelity | 5,838,615 | 4,938,047 | 0 | 0 | 10,776,662 |
| 24. Surety | (74,326) | 304,217 | 2 | 0 | 229,893 |
| 26. Burglary and theft | 652,787 | 286,496 | 0 | 0 | 939,283 |
| 27. Boiler and machinery | 44,058,930 | 1,178,329 | 0 | 0 | 45,237,259 |
| 28. Credit | 49,216,142 | 0 | 0 | 0 | 49,216,142 |
| 29. International | 0 | 0 | 0 | 0 | 0 |
| 30. Warranty | 0 | 0 | 0 | 0 | 0 |
| 31. Reinsurance - nonproportional assumed property | 8,625,723 | (10,503) | 0 | 0 | 8,615,220 |
| 32. Reinsurance - nonproportional assumed liability | 2,296,468 | 248,279 | 0 | 0 | 2,544,747 |
| 33. Reinsurance - nonproportional assumed financial lines | 176,509 | 0 | 0 | 0 | 176,509 |
| 34. Aggregate write-ins for other lines of business | 0 | 0 | 0 | 0 | 0 |
| 35. TOTALS | 4,636,689,084 | 34,553,051 | (33,110,670) | (12,157,787) | 4,625,973,677 |
| 36. Accrued retrospective premiums based on experience | | | | | 12,157,787 |
| 37. Earned but unbilled premiums | | | | | 33,110,670 |
| 38. Balance (Sum of Line 35 through 37) | | | | | 4,671,242,134 |
| **DETAILS OF WRITE-INS** | | | | | |
| 3401. | | | | | |
| 3402. | | | | | |
| 3403. | | | | | |
| 3498. Summary of remaining write-ins for Line 34 from overflow page | 0 | 0 | 0 | 0 | 0 |
| 3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) | 0 | 0 | 0 | 0 | 0 |

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

# UNDERWRITING AND INVESTMENT EXHIBIT

PART 1B - PREMIUMS WRITTEN

| Line of Business | 1 Direct Business (a) | Reinsurance Assumed 2 From Affiliates | Reinsurance Assumed 3 From Non-Affiliates | Reinsurance Ceded 4 To Affiliates | Reinsurance Ceded 5 To Non-Affiliates | 6 Net Premiums Written Cols. 1+2+3-4-5 |
|---|---|---|---|---|---|---|
| 1. Fire | 294,259,576 | 1,206,753,511 | 0 | 883,508,362 | 319,870,817 | 297,633,907 |
| 2.1 Allied lines | 434,788,326 | 968,540,257 | 249,480,002 | 1,041,145,492 | 260,902,849 | 350,760,245 |
| 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 | 31,487,488 | 271,671,109 | 0 | 220,947,324 | 7,774,474 | 74,436,799 |
| 4. Homeowners multiple peril | 19,472,463 | 8,586,310,834 | 0 | 6,213,618,207 | 298,807,085 | 2,093,358,004 |
| 5.1 Commercial multiple peril (non-liability portion) | 233,152,298 | 3,690,179,119 | 12,200,122 | 2,552,553,986 | 523,455,319 | 859,522,234 |
| 5.2 Commercial multiple peril (liability portion) | 184,117,356 | 2,156,676,846 | 0 | 1,738,913,472 | 16,185,435 | 585,695,295 |
| 6. Mortgage guaranty | 0 | 0 | 0 | 0 | 0 | 0 |
| 8. Ocean marine | 1,100 | 337,385,464 | 143,124,129 | 343,324,379 | 21,629,102 | 115,557,212 |
| 9.1 Inland marine | 14,372,541 | 1,005,163,983 | 340,498 | 707,770,429 | 73,659,872 | 238,446,721 |
| 9.2 Pet insurance plans | 0 | 0 | 0 | 0 | 0 | 0 |
| 10. Financial guaranty | 0 | 0 | 0 | 0 | 0 | 0 |
| 11.1 Medical professional liability - occurrence | 0 | 3,500 | 0 | 2,618 | 0 | 882 |
| 11.2 Medical professional liability - claims-made | 0 | 0 | 0 | 0 | 0 | 0 |
| 12. Earthquake | 74,910,103 | 155,683,258 | 0 | 129,665,765 | 57,243,408 | 43,684,188 |
| 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 | 145,026 | 0 | 0 | 145,026 |
| 16. Workers' compensation | 199,608,452 | 3,493,093,405 | 65,507,161 | 2,536,056,261 | 368,679,393 | 853,473,363 |
| 17.1 Other liability - occurrence | 514,353,125 | 3,563,029,050 | 23,555,871 | 2,670,013,226 | 532,671,702 | 898,253,118 |
| 17.2 Other liability - claims-made | 23,814,222 | 1,199,764,960 | 0 | 776,497,425 | 185,481,020 | 261,600,736 |
| 17.3 Excess workers' compensation | 125,434 | 19,555,709 | 0 | 14,721,495 | 0 | 4,959,648 |
| 18.1 Products liability - occurrence | 32,746,563 | 147,853,765 | 8,781,579 | 141,951,814 | (149,741) | 47,579,834 |
| 18.2 Products liability - claims-made | 1,216,928 | 36,402,419 | 0 | 28,139,904 | (846) | 9,480,289 |
| 19.1 Private passenger auto no-fault (personal injury protection) | 171,091 | 321,389,479 | 0 | 238,042,145 | 3,322,410 | 80,196,016 |
| 19.2 Other private passenger auto liability | 960,268 | 4,150,315,397 | 20,113,011 | 3,102,411,198 | 23,780,124 | 1,045,197,355 |
| 19.3 Commercial auto no-fault (personal injury protection) | 7,777,814 | 40,439,409 | 545,280 | 34,702,710 | 2,389,218 | 11,670,575 |
| 19.4 Other commercial auto liability | 405,518,180 | 2,944,861,019 | 44,123,723 | 2,428,382,025 | 148,560,686 | 817,560,211 |
| 21.1 Private passenger auto physical damage | 847,048 | 3,277,540,196 | 0 | 2,452,233,658 | 0 | 826,153,586 |
| 21.2 Commercial auto physical damage | 108,860,942 | 736,061,532 | 5,744,123 | 622,091,651 | 19,205,823 | 209,369,123 |
| 22. Aircraft (all perils) | 0 | 0 | 41,612,332 | 31,126,025 | 0 | 10,486,308 |
| 23. Fidelity | 10,851 | 61,209,217 | 0 | 45,792,611 | 0 | 15,427,457 |
| 24. Surety | 1,045,018 | 4,870,738 | 0 | 2,330,523 | 3,609 | 3,581,624 |
| 26. Burglary and theft | 2,316 | 6,161,831 | 0 | 4,562,649 | 64,350 | 1,537,148 |
| 27. Boiler and machinery | 34,002,214 | 193,931,934 | 190,967,071 | 306,100,536 | 9,675,905 | 103,124,779 |
| 28. Credit | 0 | 0 | 120,686,755 | 90,273,692 | 0 | 30,413,062 |
| 29. International | 0 | 0 | 0 | 0 | 0 | 0 |
| 30. Warranty | 0 | 0 | 0 | 0 | 0 | 0 |
| 31. Reinsurance - nonproportional assumed property | XXX | 14,407,020 | 291,429,525 | 213,812,332 | 19,991,182 | 72,033,032 |
| 32. Reinsurance - nonproportional assumed liability | XXX | 15,525,499 | 22,592 | 11,313,128 | 423,588 | 3,811,375 |
| 33. Reinsurance - nonproportional assumed financial lines | XXX | 1,128,156 | 0 | 843,861 | 0 | 284,295 |
| 34. Aggregate write-ins for other lines of business | 0 | 0 | 0 | 0 | 0 | 0 |
| 35. TOTALS | 2,617,621,717 | 38,605,908,617 | 1,218,378,800 | 29,582,848,905 | 2,893,626,783 | 9,965,433,446 |
| **DETAILS OF WRITE-INS** | | | | | | |
| 3401. | | | | | | |
| 3402. | | | | | | |
| 3403. | | | | | | |
| 3498. Summary of remaining write-ins for Line 34 from overflow page | 0 | 0 | 0 | 0 | 0 | 0 |
| 3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) | 0 | 0 | 0 | 0 | 0 | 0 |

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

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

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

# UNDERWRITING AND INVESTMENT EXHIBIT

## PART 2 - LOSSES PAID AND INCURRED

| Line of Business | Losses Paid Less Salvage | | | | 5 | 6 | 7 | 8 |
|---|---|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | | | | |
| | Direct Business | Reinsurance Assumed | Reinsurance Recovered | Net Payments (Cols. 1 + 2 -3 ) | Net Losses Unpaid Current Year (Part 2A , Col. 8) | Net Losses Unpaid Prior Year | Losses Incurred Current Year (Cols. 4 + 5 - 6) | Percentage of Losses Incurred (Col. 7, Part 2) to Premiums Earned (Col. 4, Part 1) |
| 1. Fire | 48,094,184 | 499,991,892 | 435,416,156 | 112,669,920 | 113,611,040 | 92,402,067 | 133,878,892 | 44.7 |
| 2.1 Allied lines | 212,419,207 | 400,397,329 | 496,106,458 | 116,710,077 | 147,582,431 | 116,915,446 | 147,377,063 | 40.8 |
| 2.2 Multiple peril crop | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 |
| 2.3 Federal flood | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 |
| 2.4 Private crop | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 |
| 2.5 Private flood | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 |
| 3. Farmowners multiple peril | 13,081,354 | 93,845,786 | 80,222,544 | 26,704,595 | 32,438,143 | 26,501,756 | 32,640,982 | 45.2 |
| 4. Homeowners multiple peril | 6,348,270 | 4,484,755,711 | 3,364,271,305 | 1,126,832,676 | 636,203,598 | 541,074,439 | 1,221,961,835 | 59.7 |
| 5.1 Commercial multiple peril (non-liability portion) | 91,731,412 | 1,501,425,286 | 1,248,315,680 | 344,841,018 | 257,688,578 | 277,459,654 | 325,069,941 | 38.8 |
| 5.2 Commercial multiple peril (liability portion) | 52,955,619 | 677,208,966 | 547,010,383 | 183,154,203 | 964,586,710 | 851,350,959 | 296,389,954 | 51.5 |
| 6. Mortgage guaranty | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 |
| 8. Ocean marine | 1,000,000 | 159,250,370 | 119,922,795 | 40,327,574 | 79,880,631 | 85,641,620 | 34,566,585 | 30.1 |
| 9.1 Inland marine | 9,939,094 | 459,647,680 | 361,119,854 | 108,466,920 | 55,917,549 | 54,682,689 | 109,701,780 | 46.6 |
| 9.2 Pet insurance plans | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 |
| 10. Financial guaranty | 0 | 0 | 0 | 0 | 0 | 1 | (1) | 0.0 |
| 11.1 Medical professional liability - occurrence | 0 | 155 | 116 | 39 | 46,924 | 174,194 | (127,231) | (14,425.3) |
| 11.2 Medical professional liability - claims-made | 0 | 11,464,740 | 8,575,626 | 2,889,114 | 2,180,528 | 2,285,016 | 2,784,626 | 0.0 |
| 12. Earthquake | 0 | 6,750 | 5,049 | 1,701 | 204,561 | 62,641 | 143,621 | 0.3 |
| 13.1 Comprehensive (hospital and medical) individual | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 |
| 13.2 Comprehensive (hospital and medical) group | 0 | 0 | 0 | 0 | 195,941 | 171,812 | 24,129 | 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 | 6,898 | 26,968 | 0 | 33,866 | 2,396,400 | 2,510,200 | (79,934) | (58.4) |
| 16. Workers' compensation | 160,608,253 | 1,859,090,963 | 1,576,718,776 | 442,980,439 | 3,445,787,051 | 3,483,454,119 | 405,313,371 | 47.3 |
| 17.1 Other liability - occurrence | 199,763,585 | 1,714,586,168 | 1,472,022,093 | 442,327,660 | 2,222,724,427 | 1,957,482,443 | 707,569,643 | 80.0 |
| 17.2 Other liability - claims-made | 9,777,882 | 461,885,531 | 376,794,449 | 94,868,964 | 516,547,457 | 450,646,493 | 160,769,928 | 61.7 |
| 17.3 Excess workers' compensation | 4,592,667 | 11,330,215 | 12,468,272 | 3,454,610 | 149,804,818 | 149,682,874 | 3,576,554 | 73.0 |
| 18.1 Products liability - occurrence | 10,547,898 | 114,163,163 | 98,067,290 | 26,643,771 | 173,870,106 | 183,005,596 | 17,508,281 | 37.8 |
| 18.2 Products liability - claims-made | 0 | 7,428,815 | 5,589,807 | 1,839,008 | 9,416,995 | 9,284,730 | 1,971,273 | 20.4 |
| 19.1 Private passenger auto no-fault (personal injury protection) | 4,106,097 | 193,309,396 | 149,763,517 | 47,651,976 | 68,243,339 | 71,296,945 | 44,598,371 | 54.9 |
| 19.2 Other private passenger auto liability | 2,949,124 | 2,331,071,751 | 1,748,426,772 | 585,594,103 | 857,952,642 | 856,871,931 | 586,674,814 | 55.2 |
| 19.3 Commercial auto no-fault (personal injury protection) | 1,114,556 | 11,367,957 | 10,026,558 | 2,455,956 | 26,380,850 | 27,491,351 | 1,345,456 | 11.9 |
| 19.4 Other commercial auto liability | 170,995,907 | 1,349,637,670 | 1,151,848,725 | 368,784,852 | 1,231,091,716 | 1,062,131,401 | 537,745,167 | 68.5 |
| 21.1 Private passenger auto physical damage | 724,544 | 1,749,615,606 | 1,309,677,377 | 440,662,772 | 24,978,640 | 28,377,081 | 437,264,331 | 51.7 |
| 21.2 Commercial auto physical damage | 56,554,225 | 367,086,534 | 319,751,627 | 103,889,132 | 25,864,978 | 34,961,458 | 94,792,652 | 46.8 |
| 22. Aircraft (all perils) | 756 | 13,560,518 | 10,150,020 | 3,411,254 | 9,912,339 | 7,486,653 | 5,836,940 | 46.2 |
| 23. Fidelity | (11,638) | 26,531,708 | 19,881,179 | 6,638,891 | 11,481,277 | 16,470,938 | 1,649,230 | 11.2 |
| 24. Surety | 73,985 | (29,919) | 56,652 | (12,586) | 2,454,457 | 2,525,331 | (83,460) | (2.3) |
| 26. Burglary and theft | 0 | 1,211,823 | 906,444 | 305,380 | 807,673 | 976,157 | 136,896 | 9.0 |
| 27. Boiler and machinery | 2,149,657 | 115,340,472 | 90,200,563 | 27,289,567 | 27,690,861 | 25,231,557 | 29,748,871 | 29.3 |
| 28. Credit | 0 | 13,279,765 | 9,933,264 | 3,346,501 | 9,203,396 | 3,664,003 | 8,885,893 | 81.1 |
| 29. International | 0 | 0 | 0 | 0 | 108,738 | 94,252 | 14,487 | 0.0 |
| 30. Warranty | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 |
| 31. Reinsurance - nonproportional assumed property | XXX | 130,190,008 | 98,663,941 | 31,526,067 | 36,962,624 | 31,076,846 | 37,411,845 | 52.1 |
| 32. Reinsurance - nonproportional assumed liability | XXX | 35,541,237 | 27,214,519 | 8,326,718 | 68,009,743 | 58,535,152 | 17,801,309 | 389.8 |
| 33. Reinsurance - nonproportional assumed financial lines | XXX | (7,500) | (5,610) | (1,890) | 216,491 | 267,532 | (52,931) | (17.4) |
| 34. Aggregate write-ins for other lines of business | 0 | 0 | 0 | 0 | 534,603 | 750,958 | (216,355) | 0.0 |
| 35. TOTALS | 1,059,523,536 | 18,794,213,513 | 15,149,122,201 | 4,704,614,848 | 11,212,978,254 | 10,512,998,295 | 5,404,594,807 | 54.8 |
| **DETAILS OF WRITE-INS** | | | | | | | | |
| 3401. Tribal workers' compensation | 0 | 0 | 0 | 0 | 534,603 | 750,958 | (216,355) | 0.0 |
| 3402. | | | | | | | | |
| 3403. | | | | | | | | |
| 3498. Summary of remaining write-ins for Line 34 from overflow page | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 |
| 3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) | 0 | 0 | 0 | 0 | 534,603 | 750,958 | (216,355) | 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 | 63,936,169 | 420,781,053 | 401,929,125 | 82,788,098 | (3,556,256) | 131,591,078 | 97,211,880 | 113,611,040 | 9,066,556 |
| 2.1 Allied lines | 211,695,815 | 268,428,226 | 392,873,417 | 87,250,624 | 16,747,474 | 218,610,768 | 175,026,435 | 147,582,431 | 12,460,107 |
| 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 | 5,096,592 | 35,016,396 | 30,565,015 | 9,547,973 | 9,151,576 | 82,492,801 | 68,754,207 | 32,438,143 | 6,462,040 |
| 4. Homeowners multiple peril | 1,928,800 | 1,106,466,431 | 831,886,111 | 276,509,120 | 2,747,739 | 1,426,884,056 | 1,069,937,317 | 636,203,598 | 78,447,406 |
| 5.1 Commercial multiple peril (non-liability portion) | 54,596,951 | 1,031,930,997 | 890,945,121 | 195,582,826 | 11,717,801 | 223,415,076 | 173,027,125 | 257,688,578 | 30,852,124 |
| 5.2 Commercial multiple peril (liability portion) | 115,696,471 | 1,230,230,628 | 1,007,701,778 | 338,225,321 | 239,586,789 | 2,253,540,018 | 1,866,765,418 | 964,586,710 | 394,575,665 |
| 6. Mortgage guaranty | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 8. Ocean marine | 61,002 | 151,088,751 | 113,682,297 | 37,467,456 | 17,789 | 177,885,207 | 135,489,821 | 79,880,631 | 16,776,143 |
| 9.1 Inland marine | 2,960,782 | 136,416,460 | 108,312,003 | 31,065,238 | 1,546,276 | 113,100,680 | 89,794,645 | 55,917,549 | 4,524,975 |
| 9.2 Pet insurance plans | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 10. Financial guaranty | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 11.1 Medical professional liability - occurrence | 0 | 5,240 | 3,920 | 1,320 | 71,919 | 133,789 | 160,104 | 46,924 | 743,753 |
| 11.2 Medical professional liability - claims-made | 0 | 8,094,851 | 6,067,549 | 2,027,302 | 269,060 | 411,222 | 527,056 | 2,180,528 | 342,009 |
| 12. Earthquake | 0 | 0 | 0 | 0 | 4,524 | 829,757 | 629,720 | 204,561 | 36,960 |
| 13.1 Comprehensive (hospital and medical) individual | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (a) 0 | 0 |
| 13.2 Comprehensive (hospital and medical) group | 0 | 0 | 0 | 0 | 4,697 | 195,256 | 4,012 | (a) 195,941 | (18,788) |
| 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 | 120,489 | 533,103 | 0 | 653,592 | 580,655 | 1,143,350 | (18,803) | (a) 2,396,400 | 333,147 |
| 16. Workers' compensation | 1,049,344,260 | 7,143,950,356 | 6,493,021,053 | 1,700,273,563 | 687,255,577 | 6,736,380,319 | 5,678,122,408 | 3,445,787,051 | 567,240,746 |
| 17.1 Other liability - occurrence | 414,481,506 | 1,684,262,112 | 1,595,356,459 | 503,387,159 | 1,136,495,491 | 6,686,111,387 | 6,103,269,609 | 2,222,724,427 | 525,538,477 |
| 17.2 Other liability - claims-made | 18,110,094 | 638,084,506 | 509,502,759 | 146,691,841 | 43,672,670 | 1,680,368,739 | 1,354,185,793 | 516,547,457 | 56,887,745 |
| 17.3 Excess workers' compensation | 0 | 202,773,350 | 160,205,862 | 42,567,488 | 515,038 | 432,884,935 | 326,162,643 | 149,804,818 | 16,796,246 |
| 18.1 Products liability - occurrence | 19,925,354 | 128,796,895 | 116,211,251 | 32,510,998 | 187,969,479 | 433,460,853 | 480,071,224 | 173,870,106 | 204,778,323 |
| 18.2 Products liability - claims-made | 2 | 12,083,349 | 9,578,332 | 2,505,019 | 254,057 | 28,235,271 | 21,577,352 | 9,416,995 | 7,748,337 |
| 19.1 Private passenger auto no-fault (personal injury protection) | 37,054,768 | 348,373,072 | 347,988,425 | 37,439,415 | 17,285,514 | 157,889,450 | 144,371,039 | 68,243,339 | 31,312,397 |
| 19.2 Other private passenger auto liability | 1,176,503 | 1,403,802,646 | 1,051,575,977 | 353,403,172 | 1,239,842 | 2,011,701,610 | 1,508,391,983 | 857,952,642 | 151,972,945 |
| 19.3 Commercial auto no-fault (personal injury protection) | 2,002,851 | 92,441,535 | 90,418,636 | 4,025,750 | 19,881,269 | 71,505,532 | 69,031,701 | 26,380,850 | 4,987,558 |
| 19.4 Other commercial auto liability | 225,596,910 | 1,616,362,409 | 1,395,764,058 | 446,195,262 | 403,678,406 | 2,851,647,856 | 2,470,429,807 | 1,231,091,716 | 146,840,152 |
| 21.1 Private passenger auto physical damage | 69,026 | 83,108,682 | 62,492,648 | 20,685,059 | 1,212 | 17,102,603 | 12,810,234 | 24,978,640 | 9,550,351 |
| 21.2 Commercial auto physical damage | 4,788,072 | 40,797,520 | 35,185,148 | 10,400,444 | 9,189,144 | 59,466,874 | 53,191,484 | 25,864,978 | 18,270,297 |
| 22. Aircraft (all perils) | 173,554 | 19,267,330 | 14,710,596 | 4,730,289 | 405,999 | 20,240,784 | 15,464,733 | 9,912,339 | 1,100,583 |
| 23. Fidelity | 118 | 492,422 | 478,555 | 13,984 | 56,184 | 45,335,223 | 33,924,115 | 11,481,277 | 1,394,860 |
| 24. Surety | 176,889 | 7,667,232 | 5,927,521 | 1,916,599 | 1,413,874 | 1,415,436 | 2,291,453 | 2,454,457 | 552,711 |
| 26. Burglary and theft | (1) | 48,895 | 36,587 | 12,308 | 2,848 | 3,255,178 | 2,462,660 | 807,673 | 366,404 |
| 27. Boiler and machinery | 2,415,102 | 56,200,967 | 45,414,809 | 13,201,260 | 5,523,513 | 53,722,323 | 44,756,235 | 27,690,861 | 2,240,701 |
| 28. Credit | 0 | 6,423,478 | 4,804,761 | 1,618,716 | 0 | 30,097,933 | 22,513,254 | 9,203,396 | 521,276 |
| 29. International | 0 | 0 | 0 | 0 | 50,370 | 381,182 | 108,738 | 322,813 | 66,947 |
| 30. Warranty | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 31. Reinsurance - nonproportional assumed property | XXX | 64,389,016 | 51,148,296 | 13,240,720 | XXX | 93,239,340 | 69,517,435 | 36,962,624 | 1,041,687 |
| 32. Reinsurance - nonproportional assumed liability | XXX | 176,411,732 | 139,957,602 | 36,454,131 | XXX | 134,467,536 | 102,911,923 | 68,009,743 | 4,617,268 |
| 33. Reinsurance - nonproportional assumed financial lines | XXX | 130,404 | 97,542 | 32,862 | XXX | 751,064 | 567,434 | 216,491 | 66,503 |
| 34. Aggregate write-ins for other lines of business | 0 | 10,582 | 7,916 | 2,667 | 0 | 2,110,859 | 1,578,922 | 534,603 | 144,375 |
| 35. TOTALS | 2,231,408,077 | 18,114,870,624 | 15,913,851,128 | 4,432,427,574 | 2,793,780,531 | 26,182,005,342 | 22,195,235,194 | 11,212,978,254 | 2,308,638,985 |
| **DETAILS OF WRITE-INS** | | | | | | | | | |
| 3401. Tribal workers' compensation | 0 | 10,582 | 7,916 | 2,667 | 0 | 2,110,859 | 1,578,922 | 534,603 | 144,375 |
| 3402. | | | | | | | | | |
| 3403. | | | | | | | | | |
| 3498. Summary of remaining write-ins for Line 34 from overflow page | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) | 0 | 10,582 | 7,916 | 2,667 | 0 | 2,110,859 | 1,578,922 | 534,603 | 144,375 |

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

# UNDERWRITING AND INVESTMENT EXHIBIT

PART 3 - EXPENSES

| | | 1<br>Loss Adjustment Expenses | 2<br>Other Underwriting Expenses | 3<br>Investment Expenses | 4<br>Total |
|---|---|---|---|---|---|
| 1. | Claim adjustment services: | | | | |
| | 1.1 Direct | 159,592,399 | 0 | 0 | 159,592,399 |
| | 1.2 Reinsurance assumed | 1,551,224,264 | 0 | 0 | 1,551,224,264 |
| | 1.3 Reinsurance ceded | 1,309,387,598 | 0 | 0 | 1,309,387,598 |
| | 1.4 Net claim adjustment service (1.1 + 1.2 - 1.3) | 401,429,066 | 0 | 0 | 401,429,066 |
| 2. | Commission and brokerage: | | | | |
| | 2.1 Direct excluding contingent | 0 | 331,565,950 | 0 | 331,565,950 |
| | 2.2 Reinsurance assumed, excluding contingent | 0 | 5,498,624,978 | 0 | 5,498,624,978 |
| | 2.3 Reinsurance ceded, excluding contingent | 0 | 4,442,607,862 | 0 | 4,442,607,862 |
| | 2.4 Contingent - direct | 0 | 6,837,868 | 0 | 6,837,868 |
| | 2.5 Contingent - reinsurance assumed | 0 | 359,247,290 | 0 | 359,247,290 |
| | 2.6 Contingent - reinsurance ceded | 0 | 273,997,625 | 0 | 273,997,625 |
| | 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 | 1,479,670,599 | 0 | 1,479,670,599 |
| 3. | Allowances to managers and agents | 18 | 169,379 | 0 | 169,397 |
| 4. | Advertising | 1,842 | 21,743,721 | 833 | 21,746,396 |
| 5. | Boards, bureaus and associations | 3,534,132 | 20,649,206 | 8,298 | 24,191,636 |
| 6. | Surveys and underwriting reports | 2,467 | 24,383,602 | 0 | 24,386,069 |
| 7. | Audit of assureds' records | 0 | 0 | 0 | 0 |
| 8. | Salary and related items: | | | | |
| | 8.1 Salaries | 268,362,633 | 527,777,674 | 10,994,554 | 807,134,861 |
| | 8.2 Payroll taxes | 28,081,650 | 39,048,963 | 256,588 | 67,387,201 |
| 9. | Employee relations and welfare | 49,685,353 | 64,933,851 | 583,677 | 115,202,881 |
| 10. | Insurance | 39,334,999 | 6,368,750 | 5,650 | 45,709,399 |
| 11. | Directors' fees | 0 | 0 | 0 | 0 |
| 12. | Travel and travel items | 10,153,718 | 17,639,377 | 63,712 | 27,856,807 |
| 13. | Rent and rent items | 13,561,573 | 18,511,995 | 187,276 | 32,260,844 |
| 14. | Equipment | 601,529 | 12,856,945 | 10,664,280 | 24,122,754 |
| 15. | Cost or depreciation of EDP equipment and software | 24,506,857 | 105,372,986 | 70,370 | 129,950,213 |
| 16. | Printing and stationery | 365,264 | 1,522,725 | 12,354 | 1,900,343 |
| 17. | Postage, telephone and telegraph, exchange and express | 2,096,005 | 43,270,580 | 117,650 | 45,484,235 |
| 18. | Legal and auditing | 11,616,512 | 8,164,366 | 392,295 | 20,173,173 |
| 19. | Totals (Lines 3 to 18) | 451,904,552 | 912,414,120 | 23,357,537 | 1,387,676,209 |
| 20. | Taxes, licenses and fees: | | | | |
| | 20.1 State and local insurance taxes deducting guaranty association credits of $ 969,923 | 0 | 231,263,524 | 0 | 231,263,524 |
| | 20.2 Insurance department licenses and fees | 0 | 11,905,306 | 0 | 11,905,306 |
| | 20.3 Gross guaranty association assessments | 0 | 80,185 | 0 | 80,185 |
| | 20.4 All other (excluding federal and foreign income and real estate) | 0 | 5,714,338 | 0 | 5,714,338 |
| | 20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4) | 0 | 248,963,352 | 0 | 248,963,352 |
| 21. | Real estate expenses | 0 | 0 | 27,791,289 | 27,791,289 |
| 22. | Real estate taxes | 0 | 0 | 5,826,226 | 5,826,226 |
| 23. | Reimbursements by uninsured plans | 0 | 0 | 0 | 0 |
| 24. | Aggregate write-ins for miscellaneous expenses | 21,920,806 | 65,313,019 | 4,696,506 | 91,930,331 |
| 25. | Total expenses incurred | 875,254,424 | 2,706,361,090 | 61,671,558 | (a) 3,643,287,071 |
| 26. | Less unpaid expenses - current year | 2,308,638,985 | 563,471,971 | 6,103,677 | 2,878,214,633 |
| 27. | Add unpaid expenses - prior year | 2,238,251,016 | 521,660,108 | 5,169,064 | 2,765,080,188 |
| 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) | 804,866,455 | 2,664,549,227 | 60,736,945 | 3,530,152,627 |
| | **DETAILS OF WRITE-INS** | | | | |
| 2401. | Miscellaneous expenses | 31,005,409 | 128,574,158 | 469,757 | 160,049,324 |
| 2402. | Service reimbursements | (2,577,064) | (24,807,855) | 0 | (27,384,919) |
| 2403. | Cost of computer software developed for internal use | (6,507,539) | (38,453,284) | 0 | (44,960,823) |
| 2498. | Summary of remaining write-ins for Line 24 from overflow page | 0 | 0 | 4,226,749 | 4,226,749 |
| 2499. | Totals (Lines 2401 through 2403 plus 2498)(Line 24 above) | 21,920,806 | 65,313,019 | 4,696,506 | 91,930,331 |

(a) Includes management fees of $ 0 to affiliates and $ 0 to non-affiliates.

# EXHIBIT OF NET INVESTMENT INCOME

| | | 1<br>Collected During Year | 2<br>Earned During Year |
|---|---|---|---|
| 1. | U.S. Government bonds | (a) 41,570,050 | 35,402,284 |
| 1.1 | Bonds exempt from U.S. tax | (a) 182,792,147 | 193,795,847 |
| 1.2 | Other bonds (unaffiliated) | (a) 512,210,705 | 539,752,719 |
| 1.3 | Bonds of affiliates | (a) 0 | 0 |
| 2.1 | Preferred stocks (unaffiliated) | (b) 373,596 | 371,676 |
| 2.11 | Preferred stocks of affiliates | (b) 0 | 0 |
| 2.2 | Common stocks (unaffiliated) | 0 | 0 |
| 2.21 | Common stocks of affiliates | 405,500,000 | 405,500,000 |
| 3. | Mortgage loans | (c) 0 | 0 |
| 4. | Real estate | (d) 67,313,841 | 67,313,841 |
| 5 | Contract loans | 0 | 0 |
| 6 | Cash, cash equivalents and short-term investments | (e) 55,719,057 | 55,719,057 |
| 7 | Derivative instruments | (f) 0 | 0 |
| 8. | Other invested assets | 33,604,151 | 37,996,757 |
| 9. | Aggregate write-ins for investment income | 2,836,152 | 2,836,152 |
| 10. | Total gross investment income | 1,301,919,699 | 1,338,688,332 |
| 11. | Investment expenses | | (g) 61,671,557 |
| 12. | Investment taxes, licenses and fees, excluding federal income taxes | | (g) 0 |
| 13. | Interest expense | | (h) 13,193 |
| 14. | Depreciation on real estate and other invested assets | | (i) 17,241,380 |
| 15. | Aggregate write-ins for deductions from investment income | | 28,921 |
| 16. | Total deductions (Lines 11 through 15) | | 78,955,051 |
| 17. | Net investment income (Line 10 minus Line 16) | | 1,259,733,281 |
| | **DETAILS OF WRITE-INS** | | |
| 0901. | Property and wind plans | 1,378,564 | 1,378,564 |
| 0902. | Miscellaneous income | 1,020,915 | 1,020,915 |
| 0903. | Securities lending income | 436,673 | 436,673 |
| 0998. | Summary of remaining write-ins for Line 9 from overflow page | 0 | 0 |
| 0999. | Totals (Lines 0901 through 0903 plus 0998) (Line 9, above) | 2,836,152 | 2,836,152 |
| 1501. | Management fees | | 28,921 |
| 1502. | | | |
| 1503. | | | |
| 1598. | Summary of remaining write-ins for Line 15 from overflow page | | 0 |
| 1599. | Totals (Lines 1501 through 1503 plus 1598) (Line 15, above) | | 28,921 |

(a) Includes $ 56,756,226 accrual of discount less $ 46,053,198 amortization of premium and less $ 16,948,496 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 $ 67,313,841 for company's occupancy of its own buildings; and excludes $ 0 interest on encumbrances.

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

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

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

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

(i) Includes $ 17,241,380 depreciation on real estate and $ 0 depreciation on other invested assets.

# EXHIBIT OF CAPITAL GAINS (LOSSES)

| | | 1<br>Realized Gain (Loss) On Sales or Maturity | 2<br>Other Realized Adjustments | 3<br>Total Realized Capital Gain (Loss) (Columns 1 + 2) | 4<br>Change in Unrealized Capital Gain (Loss) | 5<br>Change in Unrealized Foreign Exchange Capital Gain (Loss) |
|---|---|---|---|---|---|---|
| 1. | U.S. Government bonds | (10,377,378) | 0 | (10,377,378) | 869,470 | 0 |
| 1.1 | Bonds exempt from U.S. tax | (8,000,328) | (115,717) | (8,116,045) | (132,905) | 0 |
| 1.2 | Other bonds (unaffiliated) | (11,264,227) | (1,808,665) | (13,072,892) | 143,673 | 0 |
| 1.3 | Bonds of affiliates | 0 | 0 | 0 | 0 | 0 |
| 2.1 | Preferred stocks (unaffiliated) | 107,295 | (1,500,000) | (1,392,705) | (467,957) | 0 |
| 2.11 | Preferred stocks of affiliates | 0 | 0 | 0 | 0 | 0 |
| 2.2 | Common stocks (unaffiliated) | 0 | 0 | 0 | 0 | 0 |
| 2.21 | Common stocks of affiliates | 0 | 0 | 0 | 248,180,824 | 0 |
| 3. | Mortgage loans | 0 | 0 | 0 | 0 | 0 |
| 4. | Real estate | 0 | 0 | 0 | 0 | 0 |
| 5. | Contract loans | 0 | 0 | 0 | 0 | 0 |
| 6. | Cash, cash equivalents and short-term investments | 0 | 0 | 0 | 0 | 0 |
| 7. | Derivative instruments | 0 | 0 | 0 | 0 | 0 |
| 8. | Other invested assets | 2,631,855 | (6,737,334) | (4,105,478) | (85,012,594) | 541,087 |
| 9. | Aggregate write-ins for capital gains (losses) | 0 | 3,767,864 | 3,767,864 | 972,803 | 49,764 |
| 10. | Total capital gains (losses) | (26,902,783) | (6,393,851) | (33,296,634) | 164,553,314 | 590,851 |
| | **DETAILS OF WRITE-INS** | | | | | |
| 0901. | Foreign exchange | 0 | 3,767,257 | 3,767,257 | 0 | 49,764 |
| 0902. | Deferred gain | 0 | 0 | 0 | 972,803 | 0 |
| 0903. | Real gain LTBD impair recovery | 0 | 607 | 607 | 0 | 0 |
| 0998. | Summary of remaining write-ins for Line 9 from overflow page | 0 | 0 | 0 | 0 | 0 |
| 0999. | Totals (Lines 0901 through 0903 plus 0998) (Line 9, above) | 0 | 3,767,864 | 3,767,864 | 972,803 | 49,764 |

# EXHIBIT OF NON-ADMITTED ASSETS

| | | 1<br>Current Year Total Nonadmitted Assets | 2<br>Prior Year Total Nonadmitted Assets | 3<br>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 | 17,438,486 | 16,011,877 | (1,426,608) |
| 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 | 4,057,340 | 1,384,344 | (2,672,996) |
| 7. | Derivatives (Schedule DB) | 0 | 0 | 0 |
| 8. | Other invested assets (Schedule BA) | 609,723,206 | 539,935,285 | (69,787,920) |
| 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) | 631,219,032 | 557,331,507 | (73,887,524) |
| 13. | Title plants (for Title insurers only) | 0 | 0 | 0 |
| 14. | Investment income due and accrued | 268,373 | 384 | (267,989) |
| 15. | Premiums and considerations: | | | |
| | 15.1 Uncollected premiums and agents' balances in the course of collection | 40,981,457 | 45,382,775 | 4,401,318 |
| | 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due | 6,815,544 | 8,056,420 | 1,240,876 |
| | 15.3 Accrued retrospective premiums and contracts subject to redetermination | 1,198,726 | 1,092,315 | (106,412) |
| 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 | 250,277,245 | 290,906,658 | 40,629,413 |
| 19. | Guaranty funds receivable or on deposit | 0 | 0 | 0 |
| 20. | Electronic data processing equipment and software | 660,562,012 | 653,289,029 | (7,272,984) |
| 21. | Furniture and equipment, including health care delivery assets | 219,555,549 | 237,067,562 | 17,512,014 |
| 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 | 440,805,380 | 387,150,536 | (53,654,844) |
| 26. | Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 2,251,683,319 | 2,180,277,186 | (71,406,132) |
| 27. | From Separate Accounts, Segregated Accounts and Protected Cell Accounts | 0 | 0 | 0 |
| 28. | Total (Lines 26 and 27) | 2,251,683,319 | 2,180,277,186 | (71,406,132) |
| | **DETAILS OF WRITE-INS** | | | |
| 1101. | | | | |
| 1102. | | | | |
| 1103. | | | | |
| 1198. | Summary of remaining write-ins for Line 11 from overflow page | 0 | 0 | 0 |
| 1199. | Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) | 0 | 0 | 0 |
| 2501. | Other assets nonadmitted | 403,221,098 | 369,300,589 | (33,920,510) |
| 2502. | Miscellaneous ledger balances | 35,172,442 | 15,665,046 | (19,507,396) |
| 2503. | Amounts receivable under high deductible policies | 2,411,840 | 2,184,901 | (226,939) |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | 0 | 0 | 0 |
| 2599. | Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 440,805,380 | 387,150,536 | (53,654,844) |

# *NOTES TO FINANCIAL STATEMENTS*

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

A. Accounting Practices:

The Travelers Indemnity 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 # | 2025 | 2024 |
|---|---|---|---|---|---|
| 1. The Travelers Indemnity Company state basis | XXX | XXX | XXX | $ 2,060,994,261 | $ 1,201,677,641 |
| 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 | $ 2,060,994,261 | $ 1,201,677,641 |
| Surplus | | | | | |
| 5. The Travelers Indemnity Company state basis | XXX | XXX | XXX | $ 9,549,978,024 | $ 8,601,607,385 |
| 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 | $ 9,549,978,024 | $ 8,601,607,385 |

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

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

C. Accounting Policy:

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

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

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

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

Bonds, consisting of issuer credit obligations (ICO) and asset-backed securities (ABS), 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. For a discussion of the adjustment methodology for ABS, see Note 5D.

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

Perpetual preferred stocks are generally stated at fair value.

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

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

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

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

The Company has investments in "Other invested assets" that generate certain federal or state tax credits which are used to offset either federal taxes or state premium taxes, as applicable. These investments are amortized as the tax credits are utilized. See Note 5K for additional detail.

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

Property-casualty reserves are established for loss and LAE and represent management’s estimate of the ultimate cost of all unpaid reported and unreported claims incurred and related expenses. In establishing loss and LAE reserves, the Company also takes into

# NOTES TO FINANCIAL STATEMENTS

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 2025.

3. BUSINESS COMBINATIONS AND GOODWILL

A. Statutory Purchase Method:

On July 1, 2024, the Company acquired all issued and outstanding shares of Corvus Insurance Holdings, Inc. (Corvus), a cyber insurance managing general underwriter. On December 31, 2024, Corvus was converted to a Delaware Limited Liability Company, Corvus Insurance Holdings, LLC.

The acquisition was accounted for as a statutory purchase and reflects the following:

| 1<br>Purchased entity | 2<br>Acquisition date | 3<br>Cost of acquired entity | 4<br>Original amount of goodwill | 5<br>Original amount of admitted goodwill |
|---|---|---|---|---|
| Corvus Insurance Holdings, LLC | 7/1/24 | $ 426,721,411 | $ 365,699,920 | $ 42,672,141 |

| 1<br>Purchased entity | 6<br>Admitted goodwill as of the reporting date | 7<br>Amount of goodwill amortized during the reporting period | 8<br>Book Value of SCA | 9<br>Admitted goodwill as a % of SCA BACV, gross of admitted goodwill Col. 6/Col. 8 |
|---|---|---|---|---|
| Corvus Insurance Holdings, LLC | $ 0 | $ 36,569,992 | $ 363,156,444 | 0 % |

B. Statutory Merger:

Not applicable.

C. Impairment Loss:

Not applicable.

D. Subcomponents and Calculation of Adjusted Surplus and Total Admitted Goodwill:

| | Calculation of Limitation Using Prior Quarter Numbers | Current Reporting Period |
|---|---|---|
| (1) Capital & Surplus | $ 9,308,731,773 | XXX |
| Less: | | |
| (2) Admitted Positive Goodwill | 40,746,753 | XXX |
| (3) Admitted EDP Equipment & Operating System Software | 55,881,962 | XXX |
| (4) Admitted Net Deferred Taxes | 564,486,599 | XXX |
| (5) Adjusted Capital and Surplus (Line 1-2-3-4) | 8,647,616,459 | XXX |
| (6) Limitation on amount of goodwill (adjusted capital and surplus times 10% goodwill limitation [Line 5*10%]) | 864,761,646 | XXX |
| (7) Current period reported Admitted Goodwill | XXX | $0 |
| (8) Current Period Admitted Goodwill as a % of prior period Adjusted Capital and Surplus (Line 7/Line 5) | XXX | 0% |

4. DISCONTINUED OPERATIONS

Not applicable.

5. INVESTMENTS

A. Mortgage Loans, including Mezzanine Real Estate Loans:

Not applicable.

# NOTES TO FINANCIAL STATEMENTS

B. Debt Restructuring:

Not applicable.

C. Reverse Mortgages:

Not applicable.

D. Asset-Backed Securities:

1. The effective yield used to determine amortization for asset-backed securities is recalculated and adjusted periodically based upon actual historical and/or projected future cash flows, which are obtained from a widely-accepted securities data provider. The adjustments to the yield for highly rated prepayable fixed maturities are accounted for using the retrospective method. The adjustments to the yield for non-highly rated prepayable fixed maturities are accounted for using the prospective method. The Company uses the prospective method for valuing the securities when an other-than-temporary impairment has been recorded.

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

2. The following table provides aggregated information on asset-backed securities classified on the basis used for the recognized 2025 other-than-temporary impairments:

| | Amortized Cost Basis Before Other-Than-Temporary Impairment | Other-Than-Temporary Impairment Recognized in Loss | Fair Value |
|---|---|---|---|
| OTTI recognized in the quarter ending March 31, 2025 | | | |
| Present value of cash flows is less than amortized cost | $ 8,557,095 | $ 1,346,720 | $ 7,048,625 |
| Annual Aggregate Total | | $ 1,346,720 | |

3. Asset-backed securities with other-than-temporary impairments recognized in 2025 are as follows:

| CUSIP | Amortized Cost Basis Before Other-Than-Temporary Impairment | Present Value of Projected Cash Flows | Other-Than-Temporary Impairment Recognized in Loss | Amortized Cost Basis After Other-Than-Temporary Impairment | Fair Value | Impairment Quarter |
|---|---|---|---|---|---|---|
| 43289VAA1 | $ 8,557,095 | $ 7,210,375 | $ 1,346,720 | $ 7,210,375 | $ 7,048,625 | Q1 2025 |
| Total: | | | $ 1,346,720 | | | |

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 $ 980,615
      2. 12 Months or Longer $ 60,151,579

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

      1. Less than 12 Months $ 129,625,337
      2. 12 Months or Longer $ 751,104,596

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

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

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

2. Not applicable.

3. Not applicable.

4. Not applicable.

5. Collateral Reinvestment

   Aggregate Cash Collateral Reinvested

| Securities Lending | Amortized Cost | Fair Value |
|---|---|---|
| 30 Days or Less | $ 160,381,830 | $ 160,381,830 |

# NOTES TO FINANCIAL STATEMENTS

6. Not applicable.

7. Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

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

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

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

Not applicable.

J. Real Estate:

Not applicable.

K. Investments in Tax Credit Structures (tax credit investments):

1. The Company has investments in certain federal and state sponsored low-income housing tax credit (LIHTC) properties.

   The federally sponsored LIHTC property investments primarily generate federal tax credits which allow the Company to offset federal taxes. The state sponsored LIHTC property investments primarily generate premium tax credits which allow the Company to offset premium taxes in Georgia, Missouri, and South Carolina.

2. Amount of tax credits and other benefits recognized during the reporting periods:

| 2025 | 2024 |
|---|---|
| $3,792,419 | $4,828,664 |

3. Balance of the investment recognized in the statement of financial position for the reporting periods:

| 2025 | 2024 |
|---|---|
| $12,779,818 | $16,941,099 |

4. The amount of investment amortization and non-income tax related activity recognized as a component of net investment income, and other returns allocated that were recognized outside of income tax expense:

| 2025 | 2024 |
|---|---|
| $4,226,749 | $4,833,634 |

5. An aggregate schedule of tax credits expected to be generated each year for the subsequent five years and thereafter, disaggregated by transferable/certificated and non-transferable:

| | Transferable/ Certificated | Non-Transferable | Total |
|---|---|---|---|
| 2026 | $ — | $ 2,977,844 | $ 2,977,844 |
| 2027 | — | 2,387,398 | 2,387,398 |
| 2028 | — | 1,741,405 | 1,741,405 |
| 2029 | — | 834,153 | 834,153 |
| 2030 | — | 537,832 | 537,832 |
| Thereafter | — | 1,056,678 | 1,056,678 |
| | $ — | $ 9,535,310 | $ 9,535,310 |

6. At December 31, 2025, the Company had unfunded commitments of $96,361 related to tax credit investments expected to be paid in 2026.

7. Management of the Company is not aware of any tax credit structure investments or underlying projects being subject to any regulatory reviews.

   Management of the Company is not aware of any significant modifications or events that resulted in a change in the nature of the investment or a change in the relationship with the underlying project for investments in scope.

8. The Company did not recognize any impairment losses of tax credit investments during the year ended December 31, 2025.

# NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets:

1. Restricted Assets (Including Pledged)

| Restricted Asset Category | Gross (Admitted & Nonadmitted) Restricted | | | | | | |
|---|---|---|---|---|---|---|---|
| | Current Year | | | | | 6 | 7 |
| | 1<br>Total General Account (G/A) | 2<br>G/A Supporting Protected Cell Account Activity (a) | 3<br>Total Protected Cell Account Restricted Assets | 4<br>Protected Cell Account Assets Supporting G/A Activity (b) | 5<br>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 | 160,381,830 | — | — | — | 160,381,830 | 93,464,794 | 66,917,036 |
| 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 | 1,220,642,722 | — | — | — | 1,220,642,722 | 1,227,231,214 | (6,588,492) |
| k. On deposit with other regulatory bodies | 22,266,605 | — | — | — | 22,266,605 | 38,107,633 | (15,841,028) |
| l. Pledged as collateral to FHLB (including assets backing funding agreements) | — | — | — | — | — | — | — |
| m. Pledged as collateral not captured in other categories | 10,915,063 | — | — | — | 10,915,063 | 11,002,964 | (87,901) |
| n. Other restricted assets | 687,488 | — | — | — | 687,488 | 687,453 | 35 |
| o. Collateral assets received and on balance sheet | — | — | — | — | — | — | — |
| p. Assets held under modco reinsurance agreements | — | — | — | — | — | — | — |
| q. Assets held under funds withheld reinsurance agreements | — | — | — | — | — | — | — |
| r. Total Restricted Assets | $1,414,893,708 | $ — | $ — | $ — | $1,414,893,708 | $1,370,494,058 | $ 44,399,650 |

| Restricted Asset Category | Current Year | | | | | | |
|---|---|---|---|---|---|---|---|
| | 8<br>Total Nonadmitted Restricted | 9<br>Total Admitted Restricted (5 minus 8) | Percentage | | 12<br>Amount Reported in the General Interrogatories | 13<br>Difference from Note and GI | 14<br>GI Ref |
| | | | 10<br>Gross (Admitted & Nonadmitted) Restricted to Total Assets (c) | 11<br>Admitted Restricted to Total Admitted Assets (d) | | | |
| a. Subject to contractual obligation for which liability is not shown | $ — | $ — | — % | — % | XXX | XXX | XXX |
| b. Collateral held under security lending agreements | — | 160,381,830 | 0.457 % | 0.489 % | 160,381,830 | — | 25.04 + 25.05 |
| c. Subject to repurchase agreements | — | — | — % | — % | — | — | 26.21 |
| d. Subject to reverse repurchase agreements | — | — | — % | — % | — | — | 26.22 |
| e. Subject to dollar repurchase agreements | — | — | — % | — % | — | — | 26.23 |
| f. Subject to dollar reverse repurchase agreements | — | — | — % | — % | — | — | 26.24 |
| g. Placed under option contracts | — | — | — % | — % | — | — | 26.25 |
| h. Letter stock or securities restricted as to sale - excluding FHLB capital stock | — | — | — % | — % | — | — | 26.26 |
| i. FHLB capital stock | — | — | — % | — % | — | — | 26.27 |

# NOTES TO FINANCIAL STATEMENTS

| Restricted Asset Category | Current Year | | | | | | |
|---|---|---|---|---|---|---|---|
| | 8 | 9 | Percentage | | 12 | 13 | 14 |
| | | | 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) | Amount Reported in the General Interrogatories | Difference from Note and GI | GI Ref |
| j. On deposit with states | — | 1,220,642,722 | 3.480 % | 3.719 % | 1,220,642,722 | — | 26.28 |
| k. On deposit with other regulatory bodies | — | 22,266,605 | 0.063 % | 0.068 % | 22,266,605 | — | 26.29 |
| l. Pledged as collateral to FHLB (including assets backing funding agreements) | — | — | — % | — % | — | — | 26.31 |
| m. Pledged as collateral not captured in other categories | — | 10,915,063 | 0.031 % | 0.033 % | 10,915,063 | — | 26.30 |
| n. Other restricted assets | — | 687,488 | 0.002 % | 0.002 % | 687,488 | — | 26.32 |
| o. Collateral assets received and on balance sheet | — | — | — % | — % | XXX | XXX | XXX |
| p. Assets held under modco reinsurance agreements | — | — | — % | — % | XXX | XXX | XXX |
| q. Assets held under funds withheld reinsurance agreements | — | — | — % | — % | XXX | XXX | XXX |
| r. Total Restricted Assets | $ — | $1,414,893,708 | 4.034 % | 4.311 % | XXX | XXX | N/A |

(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 (Excluding Modco/FWH), 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 | $ 10,915,063 | $ — | $ — | $ — | $ 10,915,063 | $ 11,002,964 | $ (87,901) |
| Total (c) | $ 10,915,063 | $ — | $ — | $ — | $ 10,915,063 | $ 11,002,964 | $ (87,901) |
| Amount of total pledged under derivative contracts | — | — | — | — | — | — | — |
| Total excluding derivative collateral | $ 10,915,063 | $ — | $ — | $ — | $ 10,915,063 | $ 11,002,964 | $ (87,901) |

| 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 | $ 10,915,063 | 0.031 % | 0.033 % |
| Total (c) | $ 10,915,063 | 0.031 % | 0.033 % |
| Amount of total pledged under derivative contracts | — | XXX | XXX |
| Total excluding derivative collateral | $ 10,915,063 | XXX | XXX |

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

# NOTES TO FINANCIAL STATEMENTS

3. Detail of Other Restricted Assets (Contracts that Share Similar Characteristics, Such as Reinsurance (exclude Modco/FWH) and Derivatives, Are Reported in the Aggregate)

| | Gross (Admitted & Nonadmitted) Restricted | | | | | | |
|---|---|---|---|---|---|---|---|
| | Current Year | | | | | 6 | 7 |
| | 1 | 2 | 3 | 4 | 5 | | |
| Description of Assets | 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) |
| Escrow for Claim Settlement | $ 687,488 | $ — | $ — | $ — | $ 687,488 | $ 687,453 | $ 35 |
| Total (c) | $ 687,488 | $ — | $ — | $ — | $ 687,488 | $ 687,453 | $ 35 |

| | 8 | Percentage | |
|---|---|---|---|
| | | 9 | 10 |
| Description of Assets | Total Current Year Admitted Restricted | Gross (Admitted & Nonadmitted) Restricted to Total Assets | Admitted Restricted to Total Admitted Assets |
| Escrow for Claim Settlement | $ 687,488 | 0.002 % | 0.002 % |
| Total (c) | $ 687,488 | XXX | XXX |

(a) Subset of Column 1

(b) Subset of Column 3

(c) Total Line for Columns 1 through 7 should equal 5L(1)n Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)n Columns 9 through 11 respectively

4. Not applicable.

5. Not applicable.

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) ICO - AC | 2 | — | $ 12,588,272 | $ — | $ 12,605,164 | $ — |
| (2) ICO - FV | 3 | 1 | 7,009,609 | 2,689,981 | 7,009,609 | 2,689,981 |
| (3) ABS - AC | — | — | — | — | — | — |
| (4) ABS - FV | — | — | — | — | — | — |
| (5) Preferred Stock - AC | — | — | — | — | — | — |
| (6) Preferred Stock - FV | 1 | 1 | 1,500,000 | 3,000,000 | 1,500,000 | 3,000,000 |
| (7) Total | 6 | 2 | $ 21,097,881 | $ 5,689,981 | $ 21,114,773 | $ 5,689,981 |

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 | 18 | — |
| 2. Aggregate Amount of Investment Income | $ 2,647,112 | $ — |

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

| Asset Type | Percent Share |
|---|---|
| (1) Cash | 2.0 % |
| (2) Cash equivalents | 73.2 % |
| (3) Short-term investments | 24.8 % |
| (4) Total | 100.0 % |

# NOTES TO FINANCIAL STATEMENTS

S. Aggregate Collateral Loans by Qualifying Investment Collateral:

Not applicable.

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

A. Not applicable.

B. Joint ventures, partnerships, and limited liability companies are recorded on a lag basis with changes in the Company's proportional share of equity recorded as an unrealized gain (loss), subject to testing for possible impairment. As part of the impairment testing process, the Company evaluates those assets for other-than-temporary impairments using financial information that is received from the respective joint venture, partnership, or limited liability company. The Company concluded that some of the aforementioned assets, as a result of deteriorating economic conditions, had other-than-temporary impairments and recorded a realized loss of $6,737,334 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, 2025, the Company had $268,373 of accrued investment income over 90 days past due.

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

| Interest Income Due and Accrued | | Amount |
|---|---|---|
| 1. Gross | $ | 184,715,861 |
| 2. Nonadmitted | $ | 268,373 |
| 3. Admitted | $ | 184,447,488 |

D. The aggregate deferred interest:

| | | Amount |
|---|---|---|
| Aggregate deferred interest | $ | 84,601 |

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

| | | Amount |
|---|---|---|
| Cumulative amounts of PIK interest included in the current principal balance | $ | 852,471 |

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, 2025 | | |
|---|---|---|---|
| | Ordinary | Capital | Total |
| 1. a. Gross deferred tax assets | $ 831,494,421 | $ 76,687,326 | $ 908,181,747 |
| b. Statutory valuation allowance adjustment | — | — | — |
| c. Adjusted gross deferred tax assets | 831,494,421 | 76,687,326 | 908,181,747 |
| d. Deferred tax assets nonadmitted | 173,969,591 | 76,307,654 | 250,277,245 |
| e. Subtotal net admitted deferred tax assets | 657,524,830 | 379,672 | 657,904,502 |
| f. Deferred tax liabilities | 131,940,783 | 241,272 | 132,182,055 |
| g. Net admitted deferred tax asset/(liability) | $ 525,584,047 | $ 138,400 | $ 525,722,447 |

| | December 31, 2024 | | |
|---|---|---|---|
| | Ordinary | Capital | Total |
| a. Gross deferred tax assets | $ 1,111,011,562 | $ 64,478,793 | $ 1,175,490,355 |
| b. Statutory valuation allowance adjustment | — | — | — |
| c. Adjusted gross deferred tax assets | 1,111,011,562 | 64,478,793 | 1,175,490,355 |
| d. Deferred tax assets nonadmitted | 227,576,444 | 63,330,214 | 290,906,658 |
| e. Subtotal net admitted deferred tax assets | 883,435,118 | 1,148,579 | 884,583,697 |
| f. Deferred tax liabilities | 134,524,137 | 894,596 | 135,418,733 |
| g. Net admitted deferred tax asset/(liability) | $ 748,910,981 | $ 253,983 | $ 749,164,964 |

# NOTES TO FINANCIAL STATEMENTS

| | | Change | | |
|---|---|---|---|---|
| | Ordinary | Capital | Total |
| a. Gross deferred tax assets | $ (279,517,141) | $ 12,208,533 | $ (267,308,608) |
| b. Statutory valuation allowance adjustment | — | — | — |
| c. Adjusted gross deferred tax assets | (279,517,141) | 12,208,533 | (267,308,608) |
| d. Deferred tax assets nonadmitted | (53,606,853) | 12,977,440 | (40,629,413) |
| e. Subtotal net admitted deferred tax assets | (225,910,288) | (768,907) | (226,679,195) |
| f. Deferred tax liabilities | (2,583,354) | (653,324) | (3,236,678) |
| g. Net admitted deferred tax asset/(liability) | $ (223,326,934) | $ (115,583) | $ (223,442,517) |

2. Admission Calculation Components SSAP No. 101:

| | December 31, 2025 | | |
|---|---|---|---|
| | Ordinary | Capital | Total |
| a. Federal income taxes paid in prior years recoverable through loss carrybacks. | $ 365,476,049 | $ 93,339 | $ 365,569,388 |
| 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) | 160,107,998 | 45,061 | 160,153,059 |
| 1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date. | 160,107,998 | 45,061 | 160,153,059 |
| 2. Adjusted gross deferred tax assets allowed per limitation threshold. | xxxx | xxxx | 1,345,350,067 |
| 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. | 131,940,783 | 241,272 | 132,182,055 |
| d. Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c)) | 657,524,830 | 379,672 | 657,904,502 |
| Deferred tax liabilities netted against deferred tax assets | 131,940,783 | 241,272 | 132,182,055 |
| Total | $ 525,584,047 | $ 138,400 | $ 525,722,447 |

| | December 31, 2024 | | |
|---|---|---|---|
| | Ordinary | Capital | Total |
| a. Federal income taxes paid in prior years recoverable through loss carrybacks. | $ 583,701,858 | $ 169,322 | $ 583,871,180 |
| 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) | 165,209,123 | 84,661 | 165,293,784 |
| 1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date. | 165,209,123 | 84,661 | 165,293,784 |
| 2. Adjusted gross deferred tax assets allowed per limitation threshold. | xxxx | xxxx | 1,171,519,526 |
| 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. | 134,524,137 | 894,596 | 135,418,733 |
| d. Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c)) | 883,435,118 | 1,148,579 | 884,583,697 |
| Deferred tax liabilities netted against deferred tax assets | 134,524,137 | 894,596 | 135,418,733 |
| Total | $ 748,910,981 | $ 253,983 | $ 749,164,964 |

| | Change | | |
|---|---|---|---|
| | Ordinary | Capital | Total |
| a. Federal income taxes paid in prior years recoverable through loss carrybacks. | $ (218,225,809) | $ (75,983) | $ (218,301,792) |
| 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) | (5,101,125) | (39,600) | (5,140,725) |
| 1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date. | (5,101,125) | (39,600) | (5,140,725) |
| 2. Adjusted gross deferred tax assets allowed per limitation threshold. | xxxx | xxxx | 173,830,541 |

# 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. | (2,583,354) | (653,324) | (3,236,678) |
| d. Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c)) | (225,910,288) | (768,907) | (226,679,195) |
| Deferred tax liabilities netted against deferred tax assets | (2,583,354) | (653,324) | (3,236,678) |
| Total | $ (223,326,934) | $ (115,583) | $ (223,442,517) |

| | 2025 | 2024 |
|---|---|---|
| 3. a. Ratio percentage used to determine recovery period and threshold limitation amount. | 453 % | 398 % |
| b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above. | $ 8,969,000,445 | $ 7,810,130,175 |

4. Impact of Tax-Planning Strategies:

| | December 31, 2025 | |
|---|---|---|
| | 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). | $ 831,494,421 | $ 76,687,326 |
| 2. Percentage of adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies. | 0 % | 93 % |
| 3. Net admitted adjusted gross deferred tax assets amounts from Note 9A1(e). | $ 657,524,830 | $ 379,672 |
| 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, 2024 | |
|---|---|---|
| | Ordinary | Capital |
| a. Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character, as a percentage. | | |
| 1. Adjusted gross deferred tax assets amounts from Note 9A1(c). | $ 1,111,011,562 | $ 64,478,793 |
| 2. Percentage of adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies. | 0 % | 99 % |
| 3. Net admitted adjusted gross deferred tax assets amounts from Note 9A1(e). | $ 883,435,118 | $ 1,148,579 |
| 4. Percentage of net admitted adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies. | 0 % | 100 % |

| | 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). | $ (279,517,141) | $ 12,208,533 |
| 2. Percentage of adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies. | 0 % | -6 % |
| 3. Net admitted adjusted gross deferred tax assets amounts from Note 9A1(e). | $ (225,910,288) | $ (768,907) |
| 4. Percentage of net admitted adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies. | 0 % | -100 % |

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

# NOTES TO FINANCIAL STATEMENTS

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

Not applicable.

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

| | December 31, 2025 | December 31, 2024 | Change |
|---|---|---|---|
| 1. Current Income Tax: | | | |
| Federal | $ 52,400,380 | $ 408,477,284 | $ (356,076,904) |
| Foreign | 3,929 | (1,325) | 5,254 |
| Subtotal | 52,404,309 | 408,475,959 | (356,071,650) |
| Federal income taxes on net capital gains | (2,242,796) | (6,633,612) | 4,390,816 |
| Federal and foreign income taxes incurred | $ 50,161,513 | $ 401,842,347 | $ (351,680,834) |

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

| | December 31, 2025 | December 31, 2024 | Change |
|---|---|---|---|
| Ordinary: | | | |
| Discounting of unpaid losses | $ 180,857,807 | $ 162,215,547 | $ 18,642,260 |
| Unearned premium reserve | 202,272,986 | 197,532,595 | 4,740,391 |
| Fixed assets | 112,701,373 | 419,182,218 | (306,480,845) |
| Compensation and benefits accrual | 170,783,846 | 153,565,030 | 17,218,816 |
| Other | 164,878,409 | 178,516,172 | (13,637,763) |
| Total ordinary deferred tax assets | $ 831,494,421 | $ 1,111,011,562 | $ (279,517,141) |
| Statutory valuation allowance adjustment | — | — | — |
| Nonadmitted deferred tax assets | 173,969,591 | 227,576,444 | (53,606,853) |
| Admitted ordinary deferred tax assets | $ 657,524,830 | $ 883,435,118 | $ (225,910,288) |
| Capital: | | | |
| Investments | $ 76,687,326 | $ 64,478,793 | $ 12,208,533 |
| Total capital deferred tax assets | $ 76,687,326 | $ 64,478,793 | $ 12,208,533 |
| Statutory valuation allowance adjustment | — | — | — |
| Nonadmitted deferred tax assets | 76,307,654 | 63,330,214 | 12,977,440 |
| Admitted capital deferred tax assets | $ 379,672 | $ 1,148,579 | $ (768,907) |
| Total admitted deferred tax assets | $ 657,904,502 | $ 884,583,697 | $ (226,679,195) |

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

| | December 31, 2025 | December 31, 2024 | Change |
|---|---|---|---|
| Ordinary: | | | |
| Investments | $ 112,777,339 | $ 106,960,499 | $ 5,816,840 |
| Other | 19,163,444 | 27,563,638 | (8,400,194) |
| Total ordinary deferred tax liabilities | $ 131,940,783 | $ 134,524,137 | $ (2,583,354) |
| Capital: | | | |
| Investments | $ 241,272 | $ 894,596 | $ (653,324) |
| Total capital deferred tax liabilities | $ 241,272 | $ 894,596 | $ (653,324) |
| Total deferred tax liabilities | $ 132,182,055 | $ 135,418,733 | $ (3,236,678) |
| 4. Net admitted deferred tax asset/(liability) | $ 525,722,447 | $ 749,164,964 | $ (223,442,517) |

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

6. Deferred income taxes include a benefit of $3,990,896 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 2025, TRV has determined it is an "applicable corporation" and its adjusted financial statement income is above the thresholds for the 2025 tax year. Under the guidance provided in INT 23-03, the Company is an applicable reporting entity for 2025.

On July 4, 2025, the U.S. enacted a budget reconciliation package known as the One Big Beautiful Bill Act of 2025 (OBBBA) which includes both tax and non-tax provisions. The changes resulting from the tax provisions in OBBBA did not have a material impact on the Company's income tax expense and results of operations.

# NOTES TO FINANCIAL STATEMENTS

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, 2025 | December 31, 2024 | Change |
|---|---|---|---|
| Total deferred tax assets | $ 908,181,747 | $ 1,175,490,355 | $ (267,308,608) |
| Total deferred tax liabilities | 132,182,055 | 135,418,733 | (3,236,678) |
| Net deferred tax asset/(liability) | $ 775,999,692 | $ 1,040,071,622 | (264,071,930) |
| Tax effect of unrealized gains (losses) | | | (7,226,557) |
| Change in net deferred income tax | | | $ (271,298,487) |

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, 2025 |
|---|---|
| Pretax net income (loss) | $ 2,111,155,775 |
| Taxes at statutory rate | 443,342,712 |
| Increase (decrease) attributable to: | |
| Nontaxable investment income | (124,662,009) |
| Other | 2,779,297 |
| | $ 321,460,000 |
| Federal and foreign taxes incurred | $ 50,161,513 |
| Change in net deferred income tax | 271,298,487 |
| Total statutory income tax | $ 321,460,000 |
| Effective tax rate | 15.2 % |

E. 1. The Company has the following carryforward available for tax purposes:

| | | |
|---|---|---|
| Net operating loss carryforward | $ 19,004,265 | No expiration date |
| Business credits | 3,688,419 | Expiration 2037-2043 |

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

| | |
|---|---|
| 2025 Total | $ 153,558,092 |
| 2024 Total | 242,454,906 |
| 2023 Capital Gains | 5,704,273 |

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

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

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

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

H. Repatriation Transition Tax (RTT):

Not applicable.

I. The Company does not have an AMT credit.

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

A-B. On July 1, 2024, the Company acquired all issued and outstanding shares of Corvus from St. Paul Fire and Marine Insurance Company for a cost of $426.7 million. See Note 3 for additional detail.

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

# NOTES TO FINANCIAL STATEMENTS

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

1. The principal banking functions for the U.S. domestic property-casualty operations of TRV and some or all of its U.S. domestic affiliated property-casualty insurance companies are handled by the Company. 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 the Company. 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, 2025 and 2024, the TRVMMLP totaled $5.68 billion and $4.63 billion, respectively.

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

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

D. 1. At December 31, 2025 and 2024, the Company had $444,522,787 and $606,265,827 payable to affiliates, respectively. Substantially all of the accounts between and among the Company and its affiliates are settled at least monthly through the TRVMMLP or in cash. Accounts between and among the Company and certain international affiliates are settled within the timeframe specified in the related service and reimbursement agreements. All settlements are through the TRVMMLP or in cash.

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

| | December 31, 2025 | December 31, 2024 |
|---|---|---|
| Uncollected premiums and agents' balances in course of collection | $ 284,353,463 | $ 907,088,221 |
| Amounts recoverable from reinsurers | 1,396,551,078 | 1,562,603,650 |
| Reinsurance payable on paid losses and LAE | 1,824,230,700 | 1,958,586,649 |

These balances were settled net through the intercompany settlement process during January 2026 and January 2025, respectively.

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

| Type of Contract and Description | Servicing Company | Other Party |
|---|---|---|
| Amended and Restated Service Expense Reimbursement Agreement | The Travelers Companies, Inc. | The Travelers Indemnity Company |
| Intercompany Liquidity Agreement | The Travelers Companies, Inc. | Travelers P&C[1] |
| 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] |
| Corporate Services Agreement | The Travelers Indemnity Company | First Floridian Auto and Home Insurance Company |
| Amended and Restated Service and Reimbursement Agreement | The Travelers Indemnity Company | The Dominion of Canada General Insurance Company |
| Amended and Restated Service and Reimbursement Agreement | The Travelers Indemnity Company | Travelers Management Limited |
| Investment Management Services Agreement | The Travelers Indemnity Company | Travelers Syndicate Management Limited |
| Investment Management Services Agreement | The Travelers Indemnity Company | Travelers Insurance Company Limited |
| Amended and Restated Service and Reimbursement Agreement | The Travelers Indemnity Company | Travelers Insurance Company of Canada |
| Claims Handling Agreement | The Travelers Indemnity Company | Travelers Syndicate Management Limited |
| Investment Management Services Agreement | The Travelers Indemnity Company | Travelers Insurance Designated Activity Company |
| Personal Data Processing Agreement | The Travelers Indemnity Company | Travelers Management Limited |
| Agreement for the Provision of Staff | The Travelers Indemnity Company | Travelers Management Limited |
| Amended and Restated Service and Reimbursement Agreement | The Travelers Indemnity Company | TCI Global Services, Inc., Travelers Marketplace Holdings, LLC, Corvus Insurance Agency, LLC and InsuraMatch, LLC |
| Service Agreement[2] | The Travelers Indemnity Company | Travelers MGA, Inc. |
| Services Agreement | The Travelers Indemnity Company | InsuraMatch, LLC |
| Program Manager and Claim Handling Agreement | The Travelers Indemnity Company | Travelers Casualty and Surety Company of America, Travelers Excess and Surplus Lines Company and Corvus Insurance Agency, LLC |

# NOTES TO FINANCIAL STATEMENTS

| Type of Contract and Description | Servicing Company | Other Party |
|---|---|---|
| Service Agreement[3] | The Travelers Indemnity Company | Travelers MGA, Inc. |
| Service and Reimbursement Agreement | The Travelers Indemnity Company | St. Paul Fire and Marine Insurance Company (Canada Branch) |

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

[2] Under the Agreement, Travelers MGA, Inc. is a managing general agent for Consumer County Mutual for commercial auto coverage reinsured by Northland Insurance Company.

[3] Under the Agreement, Travelers MGA, Inc. is a managing general agent for Consumer County Mutual for commercial auto coverage reinsured by St. Paul Protective Insurance Company.

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

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

H. Not applicable.

I. Not applicable.

J. Not applicable.

K. Not applicable.

L. Not applicable.

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

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

| SCA Entity | Percentage of SCA Ownership | 12/31/2025 Gross Amount | 12/31/2025 Admitted Amount | 12/31/2025 Nonadmitted Amount |
|---|---|---|---|---|
| a. SSAP No. 97 8a Entities | | | | |
| Total SSAP No. 97 8a Entities | XXX | $ — | $ — | $ — |
| b. SSAP No. 97 8b(ii) Entities | | | | |
| Travelers Distribution Alliance, Inc. | 100.00% | $ 843,607 | $ — | $ 843,607 |
| Total SSAP No. 97 8b(ii) Entities | XXX | $ 843,607 | $ — | $ 843,607 |
| c. SSAP No. 97 8b(iii) Entities | | | | |
| TINDY Foreign, Inc. | 100.00% | $ 122,965,929 | $ 106,371,050 | $ 16,594,879 |
| Total SSAP No. 97 8b(iii) Entities | XXX | $ 122,965,929 | $ 106,371,050 | $ 16,594,879 |
| 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 | $ 123,809,536 | $ 106,371,050 | $ 17,438,486 |
| f. Aggregate Total | XXX | $ 123,809,536 | $ 106,371,050 | $ 17,438,486 |

2. NAIC filing response information:

| SCA Entity | Type of NAIC Filing | Date of Filing to the NAIC | 12/31/2024 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 | | | | | | |
| TINDY Foreign, Inc. | S2 | 7/21/2025 | $ 104,284,066 | Y | N | |
| Total SSAP No. 97 8b(iii) Entities | XXX | XXX | $ 104,284,066 | XXX | XXX | XXX |

# NOTES TO FINANCIAL STATEMENTS

| SCA Entity | Type of NAIC Filing | Date of Filing to the NAIC | 12/31/2024 NAIC Valuation Amount | NAIC Response Received Y/N | NAIC Disallowed Entities Valuation Method, Resubmission Required Y/N | Code |
|---|---|---|---|---|---|---|
| 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 | $ 104,284,066 | XXX | XXX | XXX |
| f. Aggregate Total | XXX | XXX | $ 104,284,066 | XXX | XXX | XXX |

N. Not applicable.

O. Not applicable.

11. DEBT

Not applicable.

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

A-D. Defined Benefit Plans:

Not applicable.

E. Defined Contribution Plans:

Not applicable.

F. Multiemployer Plans:

Not applicable.

G. Consolidated/Holding Company Plans:

1. Employee Retirement Plans:

The Company participates in a qualified noncontributory defined benefit pension plan sponsored by TRV that provides benefits, primarily under a cash balance formula, for substantially all employees of the Company and its property-casualty affiliates. In addition, the Company participates in a nonqualified defined benefit pension plan sponsored by TRV which covers certain highly-compensated employees of the Company and its property-casualty affiliates. The Company has no legal obligation for benefits under these plans. The Company recognizes pension expense equal to its allocable share of the required contribution for the qualified plan and the benefits paid for the nonqualified plan, in accordance with an expense allocation agreement. The Company's allocated share of the pension expense was $2,121,279 and $2,116,840 for 2025 and 2024, respectively.

2. Postretirement Benefit Plan:

The Company participates in a postretirement health and life insurance benefit plan sponsored by TRV for employees of the Company and its property-casualty affiliates that satisfy certain age and service requirements and for certain retirees. The Company has no legal obligation for benefits under this plan. The Company is charged for its allocable share of postretirement benefit expense for this plan based on its allocated and/or direct salary costs in accordance with an expense allocation agreement. The Company's allocated share of the postretirement benefit plan expense (benefit) was $(2,555,172) and $(1,947,838) for 2025 and 2024, respectively.

3. 401(k) Savings Plan:

The Company participates in a 401(k) savings plan sponsored by TRV for substantially all employees of the Company and its property-casualty affiliates. The Company has no legal obligation for benefits under this plan. The Company is charged for its allocable share of expense for this plan based on its allocated and/or direct salary costs in accordance with an expense allocation agreement. The Company's allocated share of the 401(k) savings plan expense was $35,364,849 and $33,653,901 for 2025 and 2024, 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 150,000 shares of common capital stock authorized and 107,907 shares issued and outstanding with a par value of $100 per share.

# NOTES TO FINANCIAL STATEMENTS

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

For the year ended December 31, 2025 (in millions):

| | Ordinary | Extraordinary | Total |
|---|---|---|---|
| March 21, 2025 | $ 65 | $ — | $ 65 |
| June 20, 2025 | 298 | — | 298 |
| September 22, 2025 | 70 | — | 70 |
| December 22, 2025 | 500 | — | 500 |
| Total | $ 933 | $ — | $ 933 |

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

| | Ordinary | Extraordinary | Total |
|---|---|---|---|
| March 27, 2024 | $ 89 | $ — | $ 89 |
| Total | $ 89 | $ — | $ 89 |

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 2026 without prior approval is $2,060,994,261.

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 2025. See Note 23F for additional detail.

Unassigned funds have been increased by cumulative net unrealized gains of $2,635,916,519.

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

A. Contingent Commitments:

1. At December 31, 2025, the Company had unfunded commitments to certain investments of $85.6 million.

2. 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, obligations arising from certain liabilities and any breach or failure to perform certain covenants with respect to the businesses being sold. Such indemnification provisions generally have 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. Assessments:

1. The Company has accrued liabilities of $46.8 million for guaranty fund and other insurance-related assessments and related recoverables of $2.4 million at December 31, 2025. The assessments are expected to be paid over a period ranging from one year to the life expectancy of certain workers' compensation claimants and the recoverables are expected to occur over the same period of time.

| | |
|---|---|
| 2. a. Assets recognized from paid and accrued premium tax offsets December 31, 2024 | $ 1,852,286 |
| b. Decreases current year: | |
| Premium tax offset charged off | (84,549) |
| Premium tax offset applied | 232,127 |
| Premium tax offset refund | 138,893 |
| c. Increases current year: | |
| Premium tax offset accrued | 475,833 |
| d. Assets recognized from paid and accrued premium tax offsets December 31, 2025 | $ 2,041,648 |

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 | $ 1,054,515 |

# NOTES TO FINANCIAL STATEMENTS

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

[0-25 Claims]

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

E. Product Warranties:

Not applicable.

F. Joint and Several Liabilities:

Not applicable.

G. All Other Contingencies:

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

In the ordinary course of business, the Company is a defendant or codefendant in various litigation matters. Although there can be no assurances, as of December 31, 2025, the Company believes, based on information currently available, that the ultimate resolution of these legal proceedings would not be likely to have a material adverse effect on its net income, financial condition or liquidity.

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

15. LEASES

A. Lessee Leasing Arrangements:

1. At December 31, 2025, the Company is a party to various lease agreements for office space, data processing equipment and software, automobiles, and other equipment. The office space leases are for various periods of time. The other leases generally do not have lease terms exceeding five years. Total rental expense under operating leases for the Company for 2025 and 2024 was $298,364,537 and $264,145,758, respectively. Rental expenses incurred by the Company are subject to an intercompany expense allocation agreement. The Company did not have rental income from subleases during 2025 and 2024.

   There are leases with renewal terms and contingent rental payments, none of which are material to the Company.

2. Aggregate future minimum rental payments for leases having initial or remaining noncancelable lease terms in excess of one year for the Company totaled $708,574,093 at December 31, 2025.

   At December 31, 2025, the minimum aggregate future rental commitments are as follows:

| Year Ending December 31, | Operating Leases |
|---|---|
| 2026 | $ 284,357,833 |
| 2027 | 156,743,854 |
| 2028 | 107,297,651 |
| 2029 | 84,956,253 |
| 2030 | 20,595,309 |
| Thereafter | 54,623,193 |
| Total | $ 708,574,093 |

   As of December 31, 2025, the Company does not have any future minimum rental payments to be received under subleases.

3. Sale-Leaseback Transactions:

   Not applicable.

B. Lessor 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 $85.6 million at December 31, 2025.

In prior years, the Company underwrote insurance guaranteeing the structured settlements of certain life insurers. See Note 36 for additional discussion.

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

# NOTES TO FINANCIAL STATEMENTS

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, 2025:

| Description | Level 1 | Level 2 | Level 3 | Net Asset Value (NAV) | Total |
|---|---|---|---|---|---|
| Bonds | | | | | |
| Issuer credit obligations | $ — | $ 45,745,771 | $ — | $ — | $ 45,745,771 |
| Preferred stock | | | | | |
| Perpetual | 4,780,849 | — | 1,500,000 | — | 6,280,849 |
| Total securities at fair value | $ 4,780,849 | $ 45,745,771 | $ 1,500,000 | $ — | $ 52,026,620 |

At December 31, 2025, the Company also holds Level 3 industrial and miscellaneous common stock measured and reported at its fair value of zero.

Reconciliation of Level 3 securities during the year:

| Description | Beginning Balance 1/1/2025 | Transfers into Level 3 | Transfers out of Level 3 | Total Gains & (Losses) Included in Net Income | Total Gains & (Losses) Included in Surplus |
|---|---|---|---|---|---|
| Bonds - ICO | $ — | $ 222,490 | $ (222,490) | $ — | $ — |
| Preferred stock | 3,000,000 | — | — | — | (1,500,000) |
| Total | $ 3,000,000 | $ 222,490 | $ (222,490) | $ — | $ (1,500,000) |

(continued)

| Description | Purchases | Issuances | Sales | Settlements | Ending Balance at 12/31/2025 |
|---|---|---|---|---|---|
| Bonds - ICO | $ — | $ — | $ — | $ — | $ — |
| Preferred stock | — | — | — | — | 1,500,000 |
| Total | $ — | $ — | $ — | $ — | $ 1,500,000 |

During the year, a change in the NAIC designation caused issuer credit obligations previously carried at cost to transfer in to the fair value hierarchy at Level 3.

A subsequent change in the NAIC designation caused the same issuer credit obligations to return to being carried at cost, causing a transfer out of Level 3 of the fair value hierarchy.

Level 2 and Level 3 valuation techniques:

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

# NOTES TO FINANCIAL STATEMENTS

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, 2025)

| Description | Aggregate Fair Value | Admitted Assets | Level 1 | Level 2 | Level 3 | Net Asset Value (NAV) | Not Practicable (Carrying Value) |
|---|---|---|---|---|---|---|---|
| Cash equivalents | $ 1,250,226,306 | $ 1,250,226,306 | $ 313,331,969 | $ 936,894,337 | $ — | $ — | $ — |
| Bonds - ICO | 17,039,805,682 | 17,493,843,481 | 891,798,089 | 16,124,124,566 | 23,883,027 | — | — |
| Bonds - ABS | 4,351,144,216 | 4,327,286,135 | — | 4,338,999,048 | 12,145,168 | — | — |
| Preferred stock | 6,280,849 | 6,280,849 | 4,780,849 | — | 1,500,000 | — | — |
| Common stock | — | — | — | — | — | — | — |

(At December 31, 2024)

| Description | Aggregate Fair Value | Admitted Assets | Level 1 | Level 2 | Level 3 | Net Asset Value (NAV) | Not Practicable (Carrying Value) |
|---|---|---|---|---|---|---|---|
| Cash equivalents | $ 1,101,741,651 | $ 1,101,741,651 | $ 443,398,578 | $ 658,343,073 | $ — | $ — | $ — |
| Bonds | 18,620,080,648 | 19,699,272,952 | 1,425,217,997 | 17,122,741,639 | 72,121,012 | — | — |
| Preferred stock | 8,248,805 | 8,248,805 | 5,248,805 | — | 3,000,000 | — | — |
| Common stock | — | — | — | — | — | — | — |

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.

2025 Schedule P:

The 2015 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 | 2015 | 2014 | 2013 | 2012 | 2011 | 2010 | 2009 | 2008 | 2007 | 2006 & Prior |
| Part 1A | $ 413 | $ 273 | $ 131 | $ 157 | $ 1,176 | $ 73 | $ 119 | $ 83 | $ 7 | $ 752 |
| Part 1B | 211 | 74 | 76 | 91 | 28 | 107 | 69 | 11 | 20 | 33,883 |
| Part 1C | 2,488 | 1,967 | 1,366 | 945 | 958 | 578 | 289 | 114 | 235 | 6,350 |
| Part 1D | 97,803 | 96,962 | 89,228 | 88,301 | 89,524 | 76,780 | 62,461 | 63,590 | 58,888 | 873,567 |
| Part 1E | 7,829 | 4,875 | 5,493 | 4,762 | 3,123 | 2,193 | 2,257 | 1,354 | 1,481 | 86,475 |
| Part 1F - Section 1 | — | — | — | — | (2) | (1) | — | 22 | — | 485 |
| Part 1F - Section 2 | (1) | — | (1) | 1,684 | — | — | — | — | — | 859 |
| Part 1G | 387 | 160 | 148 | 137 | 18 | 266 | 5 | 45 | 36 | 10,423 |
| Part 1H - Section 1 | 16,491 | 11,817 | 12,520 | 8,974 | 10,143 | 8,415 | 9,565 | 10,975 | 5,797 | 550,625 |
| Part 1H - Section 2 | 4,554 | 2,949 | 1,346 | 1,216 | 573 | 1,369 | 1,090 | 153 | 637 | 12,816 |
| Part 1I | 140 | 201 | 299 | 80 | 66 | 309 | 14 | 27 | 15 | 3,005 |
| Part 1J | 2 | 4 | 20 | 16 | 16 | 3 | 6 | 8 | 2 | 131 |
| Part 1K | (5) | 19 | (64) | — | (1) | 1 | 1 | 3 | 2 | 3,711 |
| Part 1L | — | 93 | 52 | 102 | 2 | — | — | — | — | 27 |
| Part 1M | — | — | — | — | — | — | — | — | — | 112 |
| Part 1N | — | 61 | 2 | 9 | 6 | — | — | 2 | 3 | 197 |
| Part 1O | — | (55) | 1,448 | 2 | (28) | — | 39 | 8 | 31 | 54,093 |
| Part 1P | — | — | — | — | — | — | — | — | — | 86 |
| Part 1R - Section 1 | 1,184 | 1,697 | 2,171 | 1,371 | 437 | 1,331 | 874 | 746 | 719 | 205,310 |
| Part 1R - Section 2 | 113 | 80 | — | 196 | 810 | 30 | 1 | 90 | (3) | 2,588 |
| Part 1S | — | — | — | — | — | — | — | — | — | — |
| Part 1T | — | — | — | — | — | — | — | — | — | — |

# NOTES TO FINANCIAL STATEMENTS

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 | 2017 | 2006 - 1997 |
|---|---|---|---|
| Commercial auto | $ — | $ — | $ (4) |
| Workers' compensation | (3) | — | (7,208) |
| Commercial multiple peril | — | — | — |
| Special liability | — | (1) | — |
| Other liability - occurrence | — | — | (904) |
| Other liability - claims-made | — | — | (182) |
| Special property | — | — | — |
| Auto physical damage | (1) | — | — |
| Other | — | — | — |
| Reinsurance A | — | — | — |
| Reinsurance B | — | — | — |

D. Business Interruption Insurance Recoveries:

Not applicable.

E. State and Federal Tax Credits:

1. Carrying Value of State and Federal Tax Credits, Disaggregated by Transferable/Certificated and Non-transferable, Gross of any Related Tax Liabilities by Jurisdiction and in Total:

| Description of Transferable and Non-transferable Tax Credits | Jurisdiction | Carrying Value | Unused Amount |
|---|---|---|---|
| Capital Partners Series T-GA III | GA | $ 513,405 | $ 572,037 |
| Capital Partners Series T-GA IV | GA | 479,276 | 518,486 |
| Capital Partners Series T-MOSC I | MO | 612,941 | 765,141 |
| Capital Partners Series T-MOSC I | SC | 669,640 | 717,764 |
| Georgia Tax Credit Fund T II | GA | 583,889 | 878,627 |
| Stratford Capital Fund 21 | Federal | 1,340,188 | 917,766 |
| Stratford Capital Fund 27 | Federal | 3,686,719 | 2,930,737 |
| Stratford Capital Fund III, LP | Federal | 141,466 | — |
| Stratford Capital Fund VII, LP | Federal | 335,463 | — |
| Stratford Capital Fund XI, LP | Federal | 899,366 | 146 |
| Stratford Capital XV, LP | Federal | 1,767,702 | 492,494 |
| WNC Inst Tax Credit Fund 34, LP | Federal | 73,521 | — |
| WNC Institutional Tax Credit Fund 38 | Federal | 174,743 | 56,115 |
| Capital Partners Series T-GA III | Federal | 628,675 | 571,866 |
| Capital Partners Series T-GA IV | Federal | 401,963 | 489,003 |
| Capital Partners Series T-MOSC I | Federal | 465,540 | 617,028 |
| Georgia Tax Credit Fund T II | Federal | 5,321 | 8,100 |
| Total | | $ 12,779,818 | $ 9,535,310 |

2. Total unused tax credits by jurisdiction, disaggregated by transferable/certificated and non-transferable:

| | | Jurisdiction | Transferable / Certificated | Non-transferable | Total |
|---|---|---|---|---|---|
| a001-a996. | State | GA | $ — | $ 1,969,150 | $ 1,969,150 |
| | | MO | — | 765,141 | 765,141 |
| | | SC | — | 717,764 | 717,764 |
| a999. | Total | XXX | — | 3,452,055 | 3,452,055 |
| b. | Federal | XXX | — | 6,083,255 | 6,083,255 |
| c. | Total (a+b) | XXX | $ — | $ 9,535,310 | $ 9,535,310 |

3. Method of Estimating Utilization of Remaining State and Federal Tax Credits:

The Company estimated the utilization of the remaining state and federal tax credits by projecting future premium taking into account policy growth and rate changes, projecting future tax liability based on projected premium, tax rates and tax credits, and comparing projected future tax liability to the availability of remaining state and federal tax credits.

4. Impairment Loss:

Not applicable.

5. State and Federal Tax Credits Admitted and Nonadmitted disaggregated by Transferable/Certificated and Non-transferable:

| | Total Admitted | Total Nonadmitted |
|---|---|---|
| a. State | | |
| 1. Transferable | $ — | $ — |
| 2. Non-transferable | 2,859,151 | — |

# NOTES TO FINANCIAL STATEMENTS

| | Total Admitted | Total Nonadmitted |
|---|---|---|
| b. Federal | | |
| 1. Transferable | $ — | $ — |
| 2. Non-transferable | 9,920,667 | — |

6. At December 31, 2025, the Company had a commitment of $96,361 to purchase tax credits.

F. Subprime-Mortgage-Related Risk Exposure:

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

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

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

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

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

Direct exposure through other investments:

| | Actual Cost | Book/Adjusted Carrying Value (excluding interest) | Fair Value | Other-Than-Temporary Impairment Losses Recognized |
|---|---|---|---|---|
| Asset-backed securities | $ 7,466,245 | $ 7,310,764 | $ 8,289,394 | $ 1,219,691 |

G. Insurance-Linked Securities (ILS) Contracts:

| | Number of Outstanding ILS Contracts | Aggregate Maximum Proceeds |
|---|---|---|
| Management of Risk Related to: | | |
| (1) Directly Written Insurance Risks | | |
| ILS Contracts as Ceding Insurer | 1 | $575,000,000 |

The Company has catastrophe protection through an indemnity reinsurance agreement with Long Point Re IV Ltd. (Long Point Re IV), an independent Bermuda company registered as a special purpose insurer under the Bermuda Insurance Act of 1978 and related regulations. The reinsurance agreement meets the requirements to be accounted for as reinsurance in accordance with the guidance for reinsurance contracts. In connection with the reinsurance agreement, Long Point Re IV issued notes (generally referred to as "catastrophe bonds") to investors in amounts equal to the full coverage provided under the reinsurance agreement as described below. The proceeds of the issuance were deposited in a reinsurance trust account. The businesses covered by this reinsurance agreement are subsets of the Company's overall insurance portfolio, comprising specified property coverages spread across the following geographic locations: Connecticut, Delaware, District of Columbia, Maine, Maryland, Massachusetts, New Hampshire, New Jersey, New York, Pennsylvania, Rhode Island, Virginia and Vermont.

The reinsurance agreement provides coverage of up to $575 million to the Company through May 24, 2026, for certain losses from tropical cyclones, earthquakes, severe thunderstorms or winter storms in the locations listed above. The attachment point and maximum limit under this agreement are reset annually to adjust the expected loss of the layer within a predetermined range. For events up to and including May 24, 2026, this treaty provides up to $575 million of coverage, subject to a $2.89 billion retention.

The Company has not incurred any losses that have resulted or are expected to result in a recovery under the Long Point Re IV agreement since its inception.

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 | $ 156,584,906 |
| 2. Percentage Bonds | 75 % |
| 3. Percentage Stocks | 23 % |
| 4. Percentage Mortgage Loans | — % |
| 5. Percentage Real Estate | — % |
| 6. Percentage Cash and Short-Term Investments | 2 % |
| 7. Percentage Derivatives | — % |
| 8. Percentage Other Invested Assets | — % |

# NOTES TO FINANCIAL STATEMENTS

22. EVENTS SUBSEQUENT

The Company had no material subsequent events through February 20, 2026, 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, 2025, were as follows:

| Group Code | ID Number | Reinsurer Name | Unsecured Amount | |
|---|---|---|---|---|
| 3548 | 41-0406690 | St. Paul Fire and Marine Insurance Company | $ 18,340,879,077 | * |
| 3548 | 06-6033504 | Travelers Casualty and Surety Company | 15,067,702,871 | * |
| 3548 | 06-0303275 | The Phoenix Insurance Company | 3,698,842,753 | * |
| 3548 | 06-6033509 | The Standard Fire Insurance Company | 3,580,509,793 | * |
| 3548 | 52-0515280 | United States Fidelity and Guaranty Company | 3,268,754,719 | * |
| 3548 | 06-0876835 | Travelers Casualty Insurance Company of America | 2,019,761,350 | * |
| 3548 | 06-1067463 | Farmington Casualty Company | 1,094,890,636 | * |
| 3548 | 06-0336212 | The Travelers Indemnity Company of Connecticut | 1,016,075,745 | * |
| 3548 | 06-0848755 | The Automobile Insurance Company of Hartford, Connecticut | 1,013,401,924 | * |
| 3548 | 06-0291290 | The Charter Oak Fire Insurance Company | 940,268,697 | * |
| 3548 | 41-6009967 | Northland Insurance Company | 902,445,509 | * |
| 3548 | 58-6020487 | The Travelers Indemnity Company of America | 571,096,627 | * |
| 3548 | 36-2542404 | St. Paul Protective Insurance Company | 430,866,831 | * |
| 3548 | 95-3634110 | Travelers Commercial Casualty Company | 347,689,899 | * |
| 3548 | 06-1286266 | Travelers Casualty Company of Connecticut | 347,671,638 | * |
| 3548 | 06-1286268 | Travelers Commercial Insurance Company | 347,663,432 | * |
| 3548 | 41-0881659 | St. Paul Mercury Insurance Company | 296,855,195 | * |
| 3548 | 36-2719165 | Travelers Property Casualty Company of America | 279,146,842 | |
| 3548 | 06-1286274 | Travelers Property Casualty Insurance Company | 221,912,831 | |
| 3548 | 41-1435765 | The Travelers Casualty Company | 214,515,737 | |
| 3548 | 41-1435766 | Travelers Constitution State Insurance Company | 214,515,737 | |
| 3548 | 35-1838077 | TravCo Insurance Company | 199,721,548 | |
| 3548 | 35-1838079 | The Travelers Home and Marine Insurance Company | 199,721,548 | |
| 3548 | 36-3703200 | Travelers Personal Insurance Company | 199,721,548 | |
| 3548 | 06-1286264 | Travelers Personal Security Insurance Company | 199,721,548 | |
| 3548 | 36-2999370 | TravCo Personal Insurance Company | 103,585,394 | |
| 3548 | 94-6051964 | Northland Casualty Company | 103,559,320 | |
| 3548 | 52-0616768 | Fidelity and Guaranty Insurance Underwriters, Inc. | 74,000,136 | |
| 3548 | 41-0963301 | St. Paul Guardian Insurance Company | 73,970,944 | |
| 3548 | 06-1203698 | Travelers Excess and Surplus Lines Company | 15,634,785 | |
| 3548 | 06-0907370 | Travelers Casualty and Surety Company of America | 12,524,082 | |
| 3548 | 41-0983992 | Northfield Insurance Company | 2,535,473 | |
| 3548 | 41-1230819 | St. Paul Surplus Lines Insurance Company | 192,743 | |
| Total Recoverable from Group Code 3548 | | | $ 55,400,356,912 | |

* 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 individual unaffiliated reinsurers who are not members of a group that exceeded 3% of the Company's policyholders' surplus at December 31, 2025, were as follows:

| ID Number | Reinsurer Name | Unsecured Amount |
|---|---|---|
| AA-9992118 | National Workers Compensation Reinsurance Pool | $ 1,172,470,352 |

The unsecured aggregate recoverables for ceded losses, LAE and unearned premiums recoverable from individual unaffiliated reinsurers who are members of a group that exceeded 3% of the Company's policyholders' surplus at December 31, 2025, were as follows:

| Group Code | ID Number | Reinsurer Name | Unsecured Amount | |
|---|---|---|---|---|
| 0181 | 13-1675535 | Swiss Reinsurance America Corporation | $ 661,777,752 | * |
| 0181 | 48-0921045 | Westport Insurance Corporation | 12,849,206 | |
| 0181 | AA-1370021 | Swiss Re Europe S.A. | 1,163,982 | |
| 0181 | AA-1120512 | Swiss Re Specialty Insurance (UK) Ltd | 11,907 | |
| Total Recoverable from Group Code 0181 | | | $ 675,802,847 | |

# NOTES TO FINANCIAL STATEMENTS

| Group Code | ID Number | Reinsurer Name | Unsecured Amount | |
|---|---|---|---|---|
| 0361 | 13-4924125 | Munich Reinsurance America Inc | $ 352,695,740 | * |
| 0361 | AA-1340240 | ERGO Versicherung AG | 7,596,134 | |
| 0361 | AA-1340165 | Munchener Ruckversicherungs-gesellschaft | 2,880,943 | |
| 0361 | 52-2048110 | American Alternative Insurance Corp | 450,318 | |
| 0361 | AA-1560450 | Temple Ins Co | 374,320 | |
| 0361 | AA-1120011 | Munich Reinsurance Company UK Branch | 123,396 | |
| 0361 | 06-0384680 | Hartford Steam Boiler Inspection & Ins Co | 103,949 | |
| Total Recoverable from Group Code 0361 | | | $ 364,224,800 | |

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

Funds deposited by or contractually withheld from reinsurers as collateral are included in the Company's invested assets and a liability for those funds on the balance sheet.

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

B. Reinsurance Recoverable in Dispute:

There are no reinsurance recoverables with individual reinsurers, on paid and unpaid (including IBNR) losses, in dispute which exceed 5% of the Company's policyholders' surplus. In addition, the aggregate of all disputed items does not exceed 10% of the Company's policyholders' surplus.

C. Reinsurance Assumed and Ceded:

1.

| | Assumed Reinsurance | | Ceded Reinsurance | | Net | |
|---|---|---|---|---|---|---|
| | Premium Reserve | Commission Equity | Premium Reserve | Commission Equity | Premium Reserve | Commission Equity |
| Affiliates | $17,882,326,241 | $1,738,245,144 | $13,878,278,847 | $1,349,033,145 | $ 4,004,047,394 | $ 389,211,999 |
| All Other | 638,648,002 | 62,079,551 | 1,092,331,384 | 106,179,683 | (453,683,382) | (44,100,132) |
| Total | $18,520,974,243 | $1,800,324,695 | $14,970,610,231 | $1,455,212,828 | $ 3,550,364,012 | $ 345,111,867 |

Direct Unearned Premium Reserve $ 1,120,878,122

2. Accruals for contingent, sliding scale adjustment and other profit sharing commissions, net of reinsurance assumed and ceded, amounted to $94,371,675 at December 31, 2025. This balance represents the Company's 25.20% pro rata share of the net amount of the TRV Reinsurance Pool (see Note 26):

| | Direct | Assumed | Ceded | Net |
|---|---|---|---|---|
| a. Contingent Commission | $ 9,171,516 | $ 365,323,920 | $ 280,123,761 | $ 94,371,675 |
| b. Sliding Scale Adjustments | — | — | — | — |
| c. Other Profit Commission Arrangements | — | — | — | — |
| d. Total | $ 9,171,516 | $ 365,323,920 | $ 280,123,761 | $ 94,371,675 |

D. Uncollectible Reinsurance:

The Company has written off as uncollectible in the current year, certain reinsurance balances due (from the company listed below) in the amount of $3,536, which is reflected as:

| | |
|---|---|
| a. Losses incurred | $ 3,536 |
| b. Loss adjustment expenses incurred | — |
| c. Premiums earned | — |
| d. Other | — |

| e. Company | Amount |
|---|---|
| Transport Insurance Company | $ 3,536 |
| Total | $ 3,536 |

E. Commutation of Ceded Reinsurance:

The Company has reported in the current year as a result of commutation of reinsurance with the companies listed below, amounts that are reflected as:

| | |
|---|---|
| a. Losses incurred | $ 1,545,523 |
| b. Loss adjustment expenses incurred | — |
| c. Premiums earned | — |
| d. Other gain/(loss) | 10,060 |

# NOTES TO FINANCIAL STATEMENTS

e.

| Company | Amount |
|---|---|
| Sjova Almennar Tryggingar Hf | $ 13,292 |
| Markel Global Reinsurance Company | 11,250 |
| Banco De Seguros Del Estado | (7,092) |
| Texas Mutual Reinsurance Company | (62,026) |
| Allied World Insurance Company | (64,856) |
| Renaissance Reinsurance US Inc | (204,730) |
| Swiss Reinsurance America Corporation | (1,221,301) |
| Total gain/(loss) | $ (1,535,463) |

F. Retroactive Reinsurance:

| | Assumed | Ceded |
|---|---|---|
| a. Reserves Transferred: | | |
| (1) Initial Reserves | $ 2,368,800 | $ 16,430,804 |
| (2) Adjustments - Prior Year(s) | (201,899) | 42,795,861 |
| (3) Adjustments - Current Year | 1,615,557 | 484,984 |
| (4) Current Total | $ 3,782,458 | $ 59,711,649 |
| b. Consideration Paid or Received: | | |
| (1) Initial Consideration | $ 2,634,682 | $ 17,370,177 |
| (2) Adjustments - Prior Year(s) | — | 5,388,215 |
| (3) Adjustments - Current Year | 5,211,528 | (110,781) |
| (4) Current Total | $ 7,846,210 | $ 22,647,611 |
| c. Paid Losses Reimbursed or Recovered: | | |
| (1) Prior Year(s) | $ 1,638,413 | $ 50,740,155 |
| (2) Current Year | 1,803,458 | 574,164 |
| (3) Current Total | $ 3,441,871 | $ 51,314,319 |
| d. Special Surplus From Retroactive Reinsurance: | | |
| (1) Initial Surplus Gain or Loss | $ 265,882 | $ (939,373) |
| (2) Adjustments - Prior Year(s) | 201,899 | 37,407,646 |
| (3) Adjustments - Current Year | 3,595,971 | 595,765 |
| (4) Current Year Restricted Surplus | 4,391,721 | 8,377,504 |
| (5) Cumulative Total Transferred to Unassigned Funds | $ (327,969) | $ 28,686,534 |

e. Other insurers included in the above transactions:

| Company | Assumed | Ceded |
|---|---|---|
| Munich Reinsurance America, Inc. (10227) | $ 1,360,800 | $ — |
| GuideOne Insurance Company (15032) | 931,971 | — |
| Arch Insurance Company (11150) | 628,407 | — |
| Fremont Insurance Company (13994) | 458,829 | — |
| Hastings Insurance Company (14176) | 231,857 | — |
| TIG Insurance Company (25534) | — | 18,075,214 |
| XL Reinsurance America, Inc. (20583) | — | 17,695,424 |
| Swiss Reinsurance America Corporation (25364) | — | 4,466,645 |
| Westport Insurance Corporation (39845) | — | 3,440,167 |
| Commercial Risk Reinsurance Co. Ltd. (AA-3190433) | — | 3,376,800 |
| Excalibur Reinsurance Corporation (39675) | — | 2,379,028 |
| General Reinsurance Corporation (22039) | — | 2,349,917 |
| Hannover Ruck SE (AA-1340125) | — | 1,840,631 |
| General Security National Insurance Company (39322) | — | 1,287,300 |
| Sirius America Insurance Company (38776) | — | 1,255,732 |
| Toa Reinsurance Company of America (42439) | — | 1,191,138 |
| Transatlantic Reinsurance Company (19453) | — | 1,094,686 |
| Various | 170,594 | 1,258,967 |
| Total | $ 3,782,458 | $ 59,711,649 |

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) | $ 41,914 | $ — |
| Westport Insurance Corporation (39845) | 9,163 | — |
| General Reinsurance Corporation (22039) | 13,708 | — |

# NOTES TO FINANCIAL STATEMENTS

| Company | Total Paid Loss/LAE Recoverable | Amount Over 90 Days Past Due |
|---|---|---|
| General Security National Insurance Company (39322) | 27,853 | — |
| Transatlantic Reinsurance Company (19453) | 1,141 | — |
| Total | $ 93,779 | $ — |

2. Unauthorized Reinsurers

| Company | Total Paid Loss/LAE Recoverable | Amount Over 90 Days Past Due | Collateral Held |
|---|---|---|---|
| Various | $ — | $ — | $ 806,400 |
| Total | $ — | $ — | $ 806,400 |

3. Certified Reinsurers

Not applicable.

4. Reciprocal Jurisdiction Reinsurers

Not applicable.

G. Reinsurance Accounted for as a Deposit:

Not applicable.

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

Not applicable.

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

Not applicable.

J. Reinsurance Agreements Qualifying for Reinsurer Aggregation:

Not applicable.

K. Reinsurance Credit:

Not applicable.

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

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

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

C. See Schedule P - Part 7A.

D. Not applicable.

E. Calculation of nonadmitted retrospective premium:

| | |
|---|---|
| 1. Total accrued retrospective premium | $ 13,193,694 |
| 2. Unsecured amount | 4,692,760 |
| 3. Less: Nonadmitted amount (10%) | 469,276 |
| 4. Less: Nonadmitted for any person for whom agents' balances or uncollected premiums are nonadmitted | 729,451 |
| 5. Admitted amount (1) - (3) - (4) | $ 11,994,967 |

F. Not applicable.

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

In 2025, the prior year-end total loss and LAE reserves developed favorably by $194,579,000, resulting from better than expected loss and defense and cost containment experience across multiple Schedule P lines, primarily workers' compensation, private passenger auto liability, homeowners and auto physical damage lines of business. This favorable development was partially offset by worse than expected loss experience in other liability – occurrence. The unfavorable development included funding of asbestos and environmental reserves in the other liability – occurrence, products liability – occurrence, and commercial multiple peril lines.

The improvement in workers' compensation was driven primarily by better than expected loss experience in multiple accident years. Lower estimates for adjusting and other expenses also contributed to the workers' compensation improvement. The improvements in private passenger auto liability, homeowners and auto physical damage were driven primarily by better than expected loss experience in recent accident years.

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

# NOTES TO FINANCIAL STATEMENTS

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 the Company. 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 the Company. The pool of net underwriting risks remaining after reinsurance is transacted with third parties by the Company 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 the Company and are not allocated to the other pool participants.

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

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

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

As of December 31, 2025, the Company had a net payable of $143,326,159 to affiliates as a result of its intercompany reinsurance transactions which settled in January 2026.

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 |
|---|---|---|
| | $ 552,046,525 | $ 552,046,525 |

# NOTES TO FINANCIAL STATEMENTS

| 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 | $ 151,612,386 |
| All other companies | | 400,434,139 |

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, 2025 |
| 3. | Was anticipated investment income utilized in the calculation? | Yes |

31. HIGH DEDUCTIBLES

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

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

| Annual Statement Line of Business | | Gross (of High Deductible) Loss Reserves | Reserve Credit for High Deductibles | Billed Recoverables on Paid Claims | Total High Deductibles and Billed Recoverables |
|---|---|---|---|---|---|
| 16 | Workers' compensation | $ 1,940,019,538 | $ 753,860,356 | $ 12,524,694 | $ 766,385,050 |
| 19.3, 19.4 | Commercial auto liability | 567,177,859 | 305,400,004 | 2,934,491 | 308,334,495 |
| 21.2 | Commercial auto physical damage | 2,325,345 | 1,194,916 | 12,031 | 1,206,947 |
| 18.1, 18.2 | Products liability | 212,559,655 | 62,655,071 | 1,099,751 | 63,754,822 |
| 17.1, 17.2 | Other liability | 529,037,781 | 138,515,830 | 2,737,160 | 141,252,990 |
| 5.1, 5.2 | Commercial multiple peril | 3,831,152 | 105,366 | 19,822 | 125,188 |
| | Total | $ 3,254,951,330 | $ 1,261,731,543 | $ 19,327,949 | $ 1,281,059,492 |

2. Unsecured amounts of high deductibles:

| | | |
|---|---|---|
| a. | Total high deductibles and billed recoverables on paid claims | $ 1,281,059,492 |
| b. | Collateral on balance sheet * | $ 131,683,304 |
| c. | Collateral off balance sheet | $ 1,161,837,036 |
| d. | Total unsecured deductibles and billed recoverables on paid claims | $ — |
| e. | Percentage unsecured | —% |

* This collateral is held by the TRV Reinsurance Pool.

3. High deductible recoverable amounts on paid claims:

| | | |
|---|---|---|
| a. | Amount of overdue nonadmitted (either due to aging or collateral) | $ 2,411,840 |
| b. | Amount over 90 days overdue admitted | $ 594,392 |
| c. | Total overdue (a+b) | $ 3,006,232 |

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

| Counterparty Ranking | Top Ten Unsecured High Deductibles Amounts |
|---|---|
| Counterparty 1 | $ 18,162,695 |
| Counterparty 2 | 17,471,165 |
| Counterparty 3 | 12,253,376 |
| Counterparty 4 | 10,929,159 |
| Counterparty 5 | 10,761,083 |
| Counterparty 6 | 9,617,169 |
| Counterparty 7 | 8,575,097 |
| Counterparty 8 | 7,613,292 |
| Counterparty 9 | 4,967,412 |
| Counterparty 10 | 4,855,953 |

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.

# NOTES TO FINANCIAL STATEMENTS

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 2021 – MA
United States Life Tables Total Male or Total Female Population 1999 – MA(USL)
United States Life Tables Total Male or Total Female 2007 – all other states
U.S. Decennial Life Table for White Male or White Female 1979-1981 – PA Black Lung

Fatal Cases:
New York Mandated Mortality & Remarriage Table – NY
United States Life Tables Total Female 2014 – MN **
United States Life Tables Total Female 2021 – MA **
United States Life Tables Total Female 1999 – MA(USL) *
United States Life Tables Total Female 2007 – all other states **
U.S. Decennial Life Table for White Female 1979-1981 – PA Black Lung; 100% Remarriage Rate

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

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

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

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

The December 31, 2025 liabilities of the Company included $594,564,475 and $33,783,275 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, 2025 is as follows:

Tabular Discount

| | | Tabular Discount Included in Schedule P, Part 1 * | |
|---|---|---|---|
| | Schedule P Lines of Business | Case | IBNR |
| 1. | Workers' compensation | $ 60,107,137 | $ 160,210,004 |
| 2. | Other liability - occurrence | 2,035,099 | 28,540,861 |
| 3. | Total | $ 62,142,236 | $ 188,750,865 |

* Excludes medical loss reserves and all loss adjustment expense reserves

In 2025, the accretion of discount reported as part of losses incurred in the Statement of Income totaled $10,821,079.

B. Non-tabular reserves have not been discounted.

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

33. ASBESTOS/ENVIRONMENTAL RESERVES

The following represents the Company's allocable share of the pooled property-casualty business of the TRV Reinsurance Pool, based on its pro rata participation percentage of 25.20%.

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

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

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

Among the factors the Company may consider in the course of this review are: available insurance coverage, including the role of any umbrella or excess insurance the Company has issued to the policyholder; limits and deductibles; an analysis of the policyholder's potential liability, including as a result of the bankruptcy of other defendants; the jurisdictions involved, including any trends, judicial rulings or legislative actions in those jurisdictions; past and anticipated future claim activity and loss development on pending claims;

# NOTES TO FINANCIAL STATEMENTS

past settlement values of similar claims; allocated claim adjustment expense; the potential role of other insurance; the role, if any, of non-asbestos claims or potential non-asbestos claims in any resolution process; and applicable coverage defenses or determinations, if any, including the determination as to whether or not an asbestos claim is a products/completed operation claim subject to an aggregate limit and the available coverage, if any, for that claim.

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

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

| 1. Direct - Asbestos | 2021 | 2022 | 2023 | 2024 | 2025 |
|---|---|---|---|---|---|
| a. Beginning reserves: | $ 374,513,419 | $ 380,180,749 | $ 383,599,475 | $ 406,564,779 | $ 396,996,495 |
| b. Incurred losses and LAE: | 69,804,000 | 66,024,000 | 90,720,000 | 71,820,000 | 78,069,600 |
| c. Cal. year payments for losses and LAE: | 64,136,670 | 62,605,274 | 67,754,696 | 81,388,284 | 81,549,670 |
| d. Ending reserves: | $ 380,180,749 | $ 383,599,475 | $ 406,564,779 | $ 396,996,495 | $ 393,516,425 |

| 2. Assumed Reinsurance - Asbestos | 2021 | 2022 | 2023 | 2024 | 2025 |
|---|---|---|---|---|---|
| a. Beginning reserves: | $ 38,643,438 | $ 38,252,596 | $ 32,205,639 | $ 32,915,009 | $ 27,531,388 |
| b. Incurred losses and LAE: | 2,646,000 | 6,300,000 | 3,528,000 | (1,512,000) | 3,780,000 |
| c. Cal. year payments for losses and LAE: | 3,036,842 | 12,346,957 | 2,818,630 | 3,871,621 | 3,190,482 |
| d. Ending reserves: | $ 38,252,596 | $ 32,205,639 | $ 32,915,009 | $ 27,531,388 | $ 28,120,906 |

| 3. Net of Ceded Reinsurance - Asbestos | 2021 | 2022 | 2023 | 2024 | 2025 |
|---|---|---|---|---|---|
| a. Beginning reserves: | $ 329,968,135 | $ 331,136,333 | $ 322,920,895 | $ 341,239,461 | $ 331,184,088 |
| b. Incurred losses and LAE: | 56,700,000 | 53,424,000 | 71,568,000 | 60,984,000 | 69,249,600 |
| c. Cal. year payments for losses and LAE: | 55,531,802 | 61,639,438 | 53,249,434 | 71,039,373 | 65,667,095 |
| d. Ending reserves: | $ 331,136,333 | $ 322,920,895 | $ 341,239,461 | $ 331,184,088 | $ 334,766,593 |

B. Bulk and IBNR loss and LAE reserves at December 31, 2025 included in Part A above:

| | |
|---|---|
| 1. Direct Basis | $ 273,756,316 |
| 2. Assumed Reinsurance Basis | $ 9,689,252 |
| 3. Net of Ceded Reinsurance Basis: | $ 218,803,157 |

C. Case, bulk and IBNR LAE reserves at December 31, 2025 included in Part A above:

| | |
|---|---|
| 1. Direct Basis | $ 207,461,607 |
| 2. Assumed Reinsurance Basis | $ 2,240,382 |
| 3. Net of Ceded Reinsurance Basis: | $ 173,781,833 |

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

Exposure for environmental losses arises from liability coverage written many years ago. The exposures include bodily injury and property damage losses.

In establishing environmental reserves, the Company evaluates the exposure presented by each policyholder and the anticipated cost of resolution, if any. These claims are mainly brought pursuant to various state or federal statutes that require a liable party to undertake or pay for environmental remediation. Liability under these statutes may be joint and several with other responsible parties. In the course of its analysis, the Company generally considers the probable liability, available coverage and relevant judicial interpretations. In addition, the Company considers the many variables presented, such as: the nature of the alleged activities of the policyholder at each site; the number of sites; the total number of potentially responsible parties at each site; the nature of the alleged environmental harm and the corresponding remedy at each site; the nature of government enforcement activities at each site; the ownership and general use of each site; the overall nature of the insurance relationship between the Company and the policyholder, including the role of any umbrella or excess insurance the Company has issued to the policyholder; the involvement of other insurers; the potential for other available coverage, including the number of years of coverage; the role, if any, of non-environmental claims or potential non-environmental claims in any resolution process; and the applicable law in each jurisdiction. The evaluation of the exposure presented by a policyholder can change as information concerning that policyholder and the many variables presented is developed. Conventional actuarial methods are not used to estimate these reserves.

| 1. Direct - Environmental | 2021 | 2022 | 2023 | 2024 | 2025 |
|---|---|---|---|---|---|
| a. Beginning reserves: | $ 74,406,481 | $ 79,162,213 | $ 93,398,689 | $ 96,201,047 | $ 94,065,674 |
| b. Incurred losses and LAE: | 22,569,679 | 32,557,622 | 24,091,200 | 20,462,400 | 24,519,600 |
| c. Cal. year payments for losses and LAE: | 17,813,947 | 18,321,146 | 21,288,842 | 22,597,773 | 36,480,892 |
| d. Ending reserves: | $ 79,162,213 | $ 93,398,689 | $ 96,201,047 | $ 94,065,674 | $ 82,104,382 |

# NOTES TO FINANCIAL STATEMENTS

2. Assumed Reinsurance - Environmental

| | 2021 | 2022 | 2023 | 2024 | 2025 |
|---|---|---|---|---|---|
| a. Beginning reserves: | $ 8,952,405 | $ 7,274,975 | $ 5,358,643 | $ 5,502,345 | $ 4,333,443 |
| b. Incurred losses and LAE: | 350,839 | 1,512,778 | 403,200 | (50,400) | 378,000 |
| c. Cal. year payments for losses and LAE: | 2,028,269 | 3,429,110 | 259,498 | 1,118,502 | 439,855 |
| d. Ending reserves: | $ 7,274,975 | $ 5,358,643 | $ 5,502,345 | $ 4,333,443 | $ 4,271,588 |

3. Net of Ceded Reinsurance - Environmental

| | 2021 | 2022 | 2023 | 2024 | 2025 |
|---|---|---|---|---|---|
| a. Beginning reserves: | $ 76,784,333 | $ 80,177,485 | $ 92,672,605 | $ 95,340,407 | $ 94,375,301 |
| b. Incurred losses and LAE: | 22,425,307 | 33,314,400 | 23,536,800 | 19,026,000 | 23,940,000 |
| c. Cal. year payments for losses and LAE: | 19,032,155 | 20,819,280 | 20,868,998 | 19,991,106 | 34,094,067 |
| d. Ending reserves: | $ 80,177,485 | $ 92,672,605 | $ 95,340,407 | $ 94,375,301 | $ 84,221,234 |

E. Bulk and IBNR loss and LAE reserves at December 31, 2025 included in Part D above:

| | |
|---|---|
| 1. Direct Basis | $ 81,200,756 |
| 2. Assumed Reinsurance Basis | $ 526,924 |
| 3. Net of Ceded Reinsurance Basis: | $ 79,872,755 |

F. Case, bulk and IBNR LAE reserves at December 31, 2025 included in Part D above:

| | |
|---|---|
| 1. Direct Basis | $ 40,211,177 |
| 2. Assumed Reinsurance Basis | $ — |
| 3. Net of Ceded Reinsurance Basis: | $ 39,445,517 |

G. As a result of the processes and procedures discussed above, management believes that the reserves carried for asbestos 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 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 claims and result in adverse loss reserve development. The emergence of a greater number of asbestos 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 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 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

In prior years, the Company underwrote insurance guaranteeing the structured settlements of certain life insurers. The Company no longer writes such guarantees. At December 31, 2025 and 2024, the Company's aggregate net amount of guarantees of principal and interest for such structured settlements was approximately $3.3 million and $3.6 million, respectively.

# *NOTES TO FINANCIAL STATEMENTS*

Attachment to the 2025 Annual Statement – Notes to Financial Statements, Note 9 – Part F:

Names of the companies included with TRV in the December 31, 2025, consolidated federal income tax return filing

The Travelers Companies, Inc. & Subsidiaries

| Company Name | EIN |
|---|---|
| American Equity Insurance Company | 86-0703220 |
| American Equity Specialty Insurance Company | 86-0868106 |
| BMR Sports Properties, Inc. | 52-1852190 |
| Camperdown Corporation | 41-1762781 |
| Corvus Reinsurance Company | 86-3282639 |
| English Turn Fidelity Realty, Inc. | 52-1466734 |
| English Turn Realty Management, Inc. | 52-1715225 |
| Farmington Casualty Company | 06-1067463 |
| Fidelity and Guaranty Insurance Company | 42-1091525 |
| Fidelity and Guaranty Insurance Underwriters, Inc. | 52-0616768 |
| First Floridian Auto and Home Insurance Company | 59-3372141 |
| Gulf Underwriters Insurance Company | 56-1371361 |
| Laurel Village Fidelity Realty, Inc. | 52-1551225 |
| Northbrook Holdings, Inc. | 51-0375653 |
| Northfield Insurance Company | 41-0983992 |
| Northland Casualty Company | 94-6051964 |
| Northland Insurance Company | 41-6009967 |
| Select Insurance Company | 75-6013697 |
| SPC Insurance Agency, Inc. | 41-1888760 |
| St. Paul Fire and Marine Insurance Company | 41-0406690 |
| St. Paul Guardian Insurance Company | 41-0963301 |
| St. Paul Mercury Insurance Company | 41-0881659 |
| St. Paul Protective Insurance Company | 36-2542404 |
| St. Paul Surplus Lines Insurance Company | 41-1230819 |
| TCI Global Services, Inc. | 52-1965525 |
| The Automobile Insurance Company of Hartford, Connecticut | 06-0848755 |
| The Charter Oak Fire Insurance Company | 06-0291290 |
| The Phoenix Insurance Company | 06-0303275 |
| The Standard Fire Insurance Company | 06-6033509 |
| The Travelers Casualty Company | 41-1435765 |
| The Travelers Home and Marine Insurance Company | 35-1838079 |
| The Travelers Indemnity Company | 06-0566050 |
| The Travelers Indemnity Company of America | 58-6020487 |
| The Travelers Indemnity Company of Connecticut | 06-0336212 |
| The Travelers Lloyds Insurance Company | 76-0002592 |
| TINDY Foreign, Inc. | 20-4403403 |
| TPC Investments, Inc. | 06-1534005 |
| TravCo Insurance Company | 35-1838077 |
| TravCo Personal Insurance Company | 36-2999370 |
| Travelers (Bermuda) Limited | 98-0190863 |
| Travelers Casualty and Surety Company | 06-6033504 |
| Travelers Casualty and Surety Company of America | 06-0907370 |
| Travelers Casualty Company of Connecticut | 06-1286266 |
| Travelers Casualty Insurance Company of America | 06-0876835 |
| Travelers Commercial Casualty Company | 95-3634110 |
| Travelers Commercial Insurance Company | 06-1286268 |
| Travelers Constitution State Insurance Company | 41-1435766 |
| Travelers Distribution Alliance, Inc. | 62-1657094 |
| Travelers Excess and Surplus Lines Company | 06-1203698 |
| Travelers Global, Inc. | 47-2215437 |
| Travelers Group Captive Insurance Company | 93-2131852 |
| Travelers Insurance Group Holdings Inc. | 06-1445591 |
| Travelers Lloyds Management Company | 20-4312440 |
| Travelers Lloyds of Texas Insurance Company | 75-1732040 |
| Travelers MGA, Inc. | 75-2676034 |
| Travelers Personal Insurance Company | 36-3703200 |
| Travelers Personal Security Insurance Company | 06-1286264 |
| Travelers Property Casualty Company of America | 36-2719165 |
| Travelers Property Casualty Corp. | 06-1008174 |
| Travelers Property Casualty Insurance Company | 06-1286274 |
| Travelers Specialty Insurance Company | 52-1925132 |
| Travelers Texas MGA, Inc. | 27-4469564 |
| United States Fidelity and Guaranty Company | 52-0515280 |
| USF&G Retail Associates GP, Inc. | 52-1704255 |
| Yonkers Financing Corp. | 20-3033027 |

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES
## GENERAL

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

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

1.3 State Regulating? ..... Connecticut

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

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

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

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

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

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

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

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

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

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

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

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

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

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

| 1<br>Name of Entity | 2<br>NAIC Company Code | 3<br>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<br>Nationality | 2<br>Type of Entity |
|---|---|
| ..... | ..... |

# GENERAL INTERROGATORIES

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

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

.....

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

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

| 1<br>Affiliate Name | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>SEC |
|---|---|---|---|---|---|
| ..... | ..... | ..... | ..... | ..... | ..... |

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

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

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

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

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

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

.....

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

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

.....

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

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

.....

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

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

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

12.11 Name of real estate holding company ...

12.12 Number of parcels involved ..... 0

12.13 Total book/adjusted carrying value .....$ .....0

12.2 If yes, provide explanation

.....

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<br>American Bankers Association (ABA) Routing Number | 2<br>Issuing or Confirming Bank Name | 3<br>Circumstances That Can Trigger the Letter of Credit | 4<br>Amount |
|---|---|---|---|
| 071212128 | 1st Source Bank | Failure to comply with contract | 100,000 |
| | AgWest Farm Credit, ACA | Failure to comply with contract | 4,200,000 |
| 072014477 | Ally Bank | Failure to comply with contract | 5,695,000 |
| 122042807 | American Business Bank | Failure to comply with contract | 625,000 |
| 104000854 | American National Bank | Failure to comply with contract | 433,000 |
| 061201754 | Ameris Bank | Failure to comply with contract | 744,000 |
| 226070584 | Apple Bank | Failure to comply with contract | 248,700 |
| 082900872 | Arvest Bank | Failure to comply with contract | 1,935,000 |
| 107002448 | Bank of Colorado | Failure to comply with contract | 44,000 |
| 122041235 | Bank of Hope | Failure to comply with contract | 300,000 |
| 124103676 | Bank of Idaho | Failure to comply with contract | 187,828 |
| 121141877 | Bank of Marin | Failure to comply with contract | 100,000 |
| 121101037 | Bank of Stockton | Failure to comply with contract | 1,545,000 |
| 112206297 | Bank of the Southwest | Failure to comply with contract | 92,500 |
| 073000642 | Bankers Trust Company | Failure to comply with contract | 1,455,000 |
| 061112364 | BankSouth | Failure to comply with contract | 259,000 |
| 267090594 | BankUnited, National Association | Failure to comply with contract | 7,095,000 |
| 081222593 | Banterra Bank | Failure to comply with contract | 2,430,120 |
| 211871691 | Berkshire Bank | Failure to comply with contract | 1,115,000 |
| 114021933 | Broadway National Bank | Failure to comply with contract | 3,785,000 |
| 121144696 | California Bank of Commerce, National Association | Failure to comply with contract | 3,300,000 |
| 081906013 | Carrollton Bank | Failure to comply with contract | 910,000 |
| 081000605 | Cass Commercial Bank | Failure to comply with contract | 401,000 |
| 081004601 | Central Bank of St. Louis | Failure to comply with contract | 200,000 |
| 101005483 | Central Bank of the Midwest | Failure to comply with contract | 200,000 |
| 111907199 | Central National Bank | Failure to comply with contract | 50,000 |
| 072408436 | ChoiceOne Bank | Failure to comply with contract | 1,896,000 |
| 065304385 | Citizens Bank | Failure to comply with contract | 800,000 |
| 122234149 | Citizens Business Bank | Failure to comply with contract | 1,143,000 |
| 111301737 | City Bank | Failure to comply with contract | 609,040 |
| 051904524 | City National Bank of West Virginia | Failure to comply with contract | 10,000 |
| 043310980 | Community Bank | Failure to comply with contract | 847,000 |
| 021305386 | Community Bank, National Association | Failure to comply with contract | 10,439,000 |
| 101015282 | CrossFirst Bank | Failure to comply with contract | 1,556,850 |
| 267090060 | Desjardins Bank, National Association | Failure to comply with contract | 2,040,000 |
| 021406667 | Dime Community Bank | Failure to comply with contract | 4,525,000 |
| 243074385 | Dollar Bank, Federal Savings Bank | Failure to comply with contract | 736,101 |
| 011301798 | Eastern Bank | Failure to comply with contract | 2,936,250 |
| 221172270 | Fairfield County Bank | Failure to comply with contract | 486,000 |
| | Farm Credit East, ACA | Failure to comply with contract | 150,000 |
| | Farm Credit Services of America, ACA | Failure to comply with contract | 1,250,000 |
| 121108441 | Farmers & Merchants Bank of Central California | Failure to comply with contract | 875,000 |
| 073903244 | Farmers & Merchants Savings Bank | Failure to comply with contract | 1,750,000 |
| 071922777 | First American Bank | Failure to comply with contract | 1,095,000 |
| 112200439 | First American Bank | Failure to comply with contract | 1,500,000 |
| 053104568 | First Bank | Failure to comply with contract | 410,000 |
| 075905787 | First Business Bank | Failure to comply with contract | 2,159,000 |
| 111301122 | First Financial Bank | Failure to comply with contract | 241,000 |
| 074900657 | First Merchants Bank | Failure to comply with contract | 335,000 |
| 071102076 | First Mid Bank & Trust, National Association | Failure to comply with contract | 210,000 |
| 081501227 | First Midwest Bank of the Ozarks | Failure to comply with contract | 409,000 |
| 081203208 | First Southern Bank | Failure to comply with contract | 1,189,000 |
| 081918425 | First State Community Bank | Failure to comply with contract | 700,000 |
| 103100881 | First United Bank and Trust Company | Failure to comply with contract | 2,250,000 |
| 073902151 | First Whitney Bank and Trust | Failure to comply with contract | 80,000 |
| 064009461 | FirstBank | Failure to comply with contract | 605,000 |
| 111308057 | FirstBank Southwest | Failure to comply with contract | 775,000 |
| 236073801 | Firstrust Savings Bank | Failure to comply with contract | 95,185 |
| 022304030 | Five Star Bank | Failure to comply with contract | 133,000 |
| 121143037 | Five Star Bank | Failure to comply with contract | 150,000 |
| 042108397 | Forcht Bank, National Association | Failure to comply with contract | 50,000 |
| 121107882 | Fremont Bank | Failure to comply with contract | 158,000 |
| 292970825 | Glacier Bank, Inc. | Failure to comply with contract | 380,000 |
| 113026201 | Gulf Capital Bank | Failure to comply with contract | 600,000 |
| 122039399 | Hanmi Bank | Failure to comply with contract | 16,920,364 |
| 121142287 | Heritage Bank of Commerce | Failure to comply with contract | 407,000 |
| 083902756 | Independence Bank of Kentucky | Failure to comply with contract | 379,000 |
| 072402652 | Independent Bank | Failure to comply with contract | 168,500 |
| 114911580 | International Bank of Commerce | Failure to comply with contract | 1,890,000 |
| | Intesa Sanpaolo S.p.A. | Failure to comply with contract | 11,758,000 |
| 101100029 | INTRUST Bank, National Association | Failure to comply with contract | 1,235,000 |
| 111001040 | Inwood National Bank | Failure to comply with contract | 50,000 |
| 114000763 | Jefferson Bank | Failure to comply with contract | 22,000 |
| 101101536 | KS StateBank | Failure to comply with contract | 50,000 |
| 121102036 | Mechanics Bancorp | Failure to comply with contract | 490,000 |
| 031308807 | Mid Penn Bank | Failure to comply with contract | 45,000 |
| 303087995 | MidFirst Bank | Failure to comply with contract | 3,047,000 |
| 081204540 | Midland States Bank | Failure to comply with contract | 53,000 |
| 091800028 | National Bank of Commerce | Failure to comply with contract | 223,600 |
| | NatWest Markets Plc | Failure to comply with contract | 81,866,000 |
| 011303097 | Northern Bank & Trust Company | Failure to comply with contract | 675,000 |
| 226071457 | Northfield Bank | Failure to comply with contract | 1,265,235 |
| 211672683 | Northfield Savings Bank | Failure to comply with contract | 1,400,000 |

| 1<br>American Bankers Association (ABA) Routing Number | 2<br>Issuing or Confirming Bank Name | 3<br>Circumstances That Can Trigger the Letter of Credit | 4<br>Amount |
|---|---|---|---|
| 211274515 | Norway Savings Bank | Failure to comply with contract | 114,845 |
| 111102758 | Origin Bank | Failure to comply with contract | 1,050,000 |
| 103101107 | Patrons Bank, National Association | Failure to comply with contract | 152,000 |
| 111322994 | PlainsCapital Bank | Failure to comply with contract | 650,000 |
| 221272303 | Provident Bank | Failure to comply with contract | 132,000 |
| 065205264 | Red River Bank | Failure to comply with contract | 823,000 |
| | Riyad Bank | Failure to comply with contract | 193,000 |
| 011304478 | Rockland Trust Company | Failure to comply with contract | 3,900,000 |
| 082900432 | Simmons Bank | Failure to comply with contract | 130,000 |
| 064209216 | SmartBank | Failure to comply with contract | 2,580,000 |
| 021309735 | Solvay Bank | Failure to comply with contract | 212,694 |
| 083000564 | Stock Yards Bank & Trust Company | Failure to comply with contract | 1,820,000 |
| | Swedbank AB (publ) | Failure to comply with contract | 750,000 |
| 022303659 | The Canandaigua National Bank and Trust Company | Failure to comply with contract | 250,000 |
| 086500634 | The Central Trust Bank | Failure to comply with contract | 1,175,000 |
| 065300211 | The Citizens National Bank of Meridian | Failure to comply with contract | 600,000 |
| 031308551 | The Dime Bank | Failure to comply with contract | 174,000 |
| 065303360 | The First Bank | Failure to comply with contract | 1,885,000 |
| 091400020 | The First National Bank in Sioux Falls | Failure to comply with contract | 140,061 |
| 042000550 | The North Side Bank and Trust Company | Failure to comply with contract | 444,000 |
| 211174259 | Thomaston Savings Bank | Failure to comply with contract | 234,000 |
| 121135045 | Tri Counties Bank | Failure to comply with contract | 920,000 |
| 104910795 | Union Bank and Trust Company | Failure to comply with contract | 182,000 |
| 071108407 | United Community Bank | Failure to comply with contract | 1,757,770 |
| 021210057 | Unity Bank | Failure to comply with contract | 245,000 |
| 021201383 | Valley National Bank | Failure to comply with contract | 3,561,300 |
| 091213835 | Wadena State Bank | Failure to comply with contract | 350,000 |
| 243374221 | Washington Financial Bank | Failure to comply with contract | 175,000 |
| 125100089 | Washington Trust Bank | Failure to comply with contract | 420,000 |
| 113008465 | Woodforest National Bank | Failure to comply with contract | 8,545,000 |
| | | | |

## 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. $ 160,381,830

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 | $ 160,381,830 |
| 25.092 | Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 | $ 160,381,830 |
| 25.093 | Total payable for securities lending reported on the liability page | $ 160,381,830 |

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 | $ 1,220,642,722 |
| 26.29 | On deposit with other regulatory bodies | $ 22,266,605 |
| 26.30 | Pledged as collateral - excluding collateral pledged to an FHLB | $ 10,915,063 |
| 26.31 | Pledged as collateral to FHLB - including assets backing funding agreements | $ 0 |
| 26.32 | Other | $ 687,488 |

26.3 For category (26.26) provide the following:

| 1<br>Nature of Restriction | 2<br>Description | 3<br>Amount |
|---|---|---|
| | | |

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

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

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

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

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

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

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

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

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

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

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

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

| 1<br>Name of Custodian(s) | 2<br>Custodian's Address |
|---|---|
| JPMorgan Chase Bank, N.A. | 270 Park Avenue, New York, NY 10017-2070 |
| | |

# GENERAL INTERROGATORIES

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

| 1<br>Name(s) | 2<br>Location(s) | 3<br>Complete Explanation(s) |
|---|---|---|
| | | |

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<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>Reason |
|---|---|---|---|
| | | | |

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

| 1<br>Name of Firm or Individual | 2<br>Affiliation |
|---|---|
| Assets are internally managed by the reporting entity. | I |
| | |

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 [ ] N/A [ 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 [ ] N/A [ 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<br>Central Registration Depository Number | 2<br>Name of Firm or Individual | 3<br>Registered With | 4<br>Investment Management Agreement (IMA) Filed |
|---|---|---|---|
| | | | |

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<br>CUSIP # | 2<br>Name of Mutual Fund | 3<br>Book/Adjusted Carrying Value |
|---|---|---|
| 30.2999 - Total | | 0 |

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

| 1<br>Name of Mutual Fund (from above table) | 2<br>Name of Significant Holding of the Mutual Fund | 3<br>Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding | 4<br>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<br>Statement (Admitted) Value | 2<br>Fair Value | 3<br>Excess of Statement over Fair Value (-), or Fair Value over Statement (+) |
|---|---|---|---|
| 31.1 Issuer Credit Obligations | 17,493,843,481 | 17,039,805,683 | (454,037,799) |
| 31.2 Asset-Backed Securities | 4,327,286,135 | 4,351,144,217 | 23,858,082 |
| 31.3 Preferred stocks | 6,280,849 | 6,280,849 | 0 |
| 31.4 Totals | 21,827,410,465 | 21,397,230,748 | (430,179,717) |

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

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

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

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

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

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

33.2 If no, list exceptions:

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

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

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

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

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

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

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

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

# GENERAL INTERROGATORIES

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

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

.....

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

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

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

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

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

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

## OTHER

40.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ ..... 13,420,387

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<br>Name | 2<br>Amount Paid |
|---|---|
| INSURANCE SERVICES OFFICE INC ..... | ..... 4,804,593 |
| ..... | ..... |

41.1 Amount of payments for legal expenses, if any? ..... $ ..... 27,151,921

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<br>Name | 2<br>Amount Paid |
|---|---|
| ..... | ..... |

42.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers, or departments of government, if any? ..... $ ..... 509,860

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<br>Name | 2<br>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<br>Current Year | 2<br>Prior Year |
|---|---|---|---|
| 2.1 | Premium Numerator | 0 | 0 |
| 2.2 | Premium Denominator | 9,861,859,747 | 9,388,316,214 |
| 2.3 | Premium Ratio (2.1/2.2) | 0.000 | 0.000 |
| 2.4 | Reserve Numerator | 2,970,065 | 3,156,550 |
| 2.5 | Reserve Denominator | 18,192,859,373 | 19,298,520,813 |
| 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 ..... $ ..... 30,331,498

3.22 Non-participating policies ..... $ ..... 2,587,290,219

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. 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. property and U.S. workers' compensation exposures. Property exposures are analyzed to determine locations of concentration. Spanning the U.S., this includes California, Florida, New Madrid, the Northeast, the Gulf States and the Mid-Atlantic States. 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. ..... .....4

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. 62 - 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 [ ] No [ X ]

11.2 If yes, give full information

.....

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

12.11 Unpaid losses ..... $ ..... 11,214,640

12.12 Unpaid underwriting expenses (including loss adjustment expenses) ..... $ ..... 1,979,054

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. ..... $ 1,881,421

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 [ X ] No [ ] 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..... ..... 9.0 %

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 ..... $ ..... 1,608,447,406

12.62 Collateral and other funds..... $ ..... 171,819,461

13.1 Largest net aggregate amount insured in any one risk (excluding workers' compensation): ..... $ 9,324,000

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. ..... ..... 2

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:
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<br>Direct Losses Incurred | 2<br>Direct Losses Unpaid | 3<br>Direct Written Premium | 4<br>Direct Premium Unearned | 5<br>Direct Premium Earned |
|---|---|---|---|---|---|---|
| 16.11 | Home ..... | 0 | 0 | 0 | 0 | 0 |
| 16.12 | Products ..... | 0 | 0 | 0 | 0 | 0 |
| 16.13 | Automobile ..... | 0 | 0 | 0 | 0 | 0 |
| 16.14 | Other* | 0 | 0 | 0 | 0 | 0 |

* Disclose type of coverage:

.....

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

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

17.11 Gross amount of unauthorized reinsurance in Schedule F - Part 3 exempt from the statutory provision for unauthorized reinsurance ..... $ ..... 0

17.12 Unfunded portion of Interrogatory 17.11 ..... $ ..... 0

17.13 Paid losses and loss adjustment expenses portion of Interrogatory 17.11..... $ ..... 0

17.14 Case reserves portion of Interrogatory 17.11 ..... $ ..... 0

17.15 Incurred but not reported portion of Interrogatory 17.11 ..... $ ..... 0

17.16 Unearned premium portion of Interrogatory 17.11 ..... $ ..... 0

17.17 Contingent commission portion of Interrogatory 17.11 ..... $ ..... 0

# GENERAL INTERROGATORIES

## PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

| | | |
|---|---|---|
| 18.1 | Do you act as a custodian for health savings accounts? | Yes [ ] No [ X ] |
| 18.2 | If yes, please provide the amount of custodial funds held as of the reporting date. | $ 0 |
| 18.3 | Do you act as an administrator for health savings accounts? | Yes [ ] No [ X ] |
| 18.4 | If yes, please provide the balance of funds administered as of the reporting date. | $ 0 |
| 19. | Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? | Yes [ X ] No [ ] |
| 19.1 | If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? | Yes [ ] No [ ] |

# FIVE-YEAR HISTORICAL DATA

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

| | | 1<br>2025 | 2<br>2024 | 3<br>2023 | 4<br>2022 | 5<br>2021 |
|---|---|---|---|---|---|---|
| | **Gross Premiums Written (Page 8, Part 1B Cols. 1, 2 & 3)** | | | | | |
| 1. | Liability lines (Lines 11, 16, 17, 18 & 19) | 17,265,626,815 | 16,769,640,722 | 15,552,729,167 | 14,506,765,081 | 13,402,638,359 |
| 2. | Property lines (Lines 1, 2, 9, 12, 21 & 26) | 8,539,510,044 | 8,709,326,595 | 7,955,571,637 | 6,425,996,389 | 5,781,770,591 |
| 3. | Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27) | 16,126,291,878 | 15,347,429,990 | 14,041,223,401 | 11,935,215,540 | 10,342,249,284 |
| 4. | All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34) | 187,967,605 | 171,860,106 | 124,085,403 | 63,691,719 | 58,457,257 |
| 5. | Nonproportional reinsurance lines (Lines 31, 32 & 33) | 322,512,792 | 303,929,370 | 240,425,980 | 114,119,026 | 102,177,635 |
| 6. | Total (Line 35) | 42,441,909,134 | 41,302,186,783 | 37,914,035,587 | 33,045,787,754 | 29,687,293,126 |
| | **Net Premiums Written (Page 8, Part 1B, Col. 6)** | | | | | |
| 7. | Liability lines (Lines 11, 16, 17, 18 & 19) | 4,029,972,028 | 3,994,362,651 | 3,712,118,932 | 3,444,255,028 | 3,165,609,525 |
| 8. | Property lines (Lines 1, 2, 9, 12, 21 & 26) | 1,967,584,918 | 1,973,340,944 | 1,810,826,259 | 1,465,810,648 | 1,318,788,525 |
| 9. | Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27) | 3,842,180,630 | 3,635,963,613 | 3,360,226,260 | 2,857,362,456 | 2,470,307,239 |
| 10. | All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34) | 49,567,169 | 42,017,787 | 31,435,536 | 16,007,272 | 14,226,889 |
| 11. | Nonproportional reinsurance lines (Lines 31, 32 & 33) | 76,128,702 | 70,527,800 | 54,711,727 | 28,645,351 | 25,591,119 |
| 12. | Total (Line 35) | 9,965,433,446 | 9,716,212,794 | 8,969,318,714 | 7,812,080,754 | 6,994,523,296 |
| | **Statement of Income (Page 4)** | | | | | |
| 13 | Net underwriting gain (loss) (Line 8) | 875,649,428 | 597,192,742 | (32,134,494) | 95,973,944 | 203,569,382 |
| 14. | Net investment gain (loss) (Line 11) | 1,228,679,443 | 997,036,646 | 814,830,005 | 701,177,136 | 739,652,305 |
| 15. | Total other income (Line 15) | 16,524,634 | 24,454,857 | (8,306,325) | 31,723,162 | 67,189,177 |
| 16. | Dividends to policyholders (Line 17) | 7,454,933 | 8,530,646 | 9,819,650 | 7,771,670 | 8,783,871 |
| 17. | Federal and foreign income taxes incurred (Line 19) | 52,404,309 | 408,475,959 | 157,125,624 | 297,507,433 | 172,359,683 |
| 18. | Net income (Line 20) | 2,060,994,261 | 1,201,677,641 | 607,443,911 | 523,595,138 | 829,267,310 |
| | **Balance Sheet Lines (Pages 2 and 3)** | | | | | |
| 19. | Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3) | 32,819,921,331 | 31,143,495,946 | 28,426,398,791 | 26,627,110,540 | 25,964,965,097 |
| 20. | Premiums and considerations (Page 2, Col. 3) | | | | | |
| | 20.1 In course of collection (Line 15.1) | 770,791,125 | 1,434,457,629 | 933,492,978 | 771,939,966 | 678,701,895 |
| | 20.2 Deferred and not yet due (Line 15.2) | 2,034,593,115 | 1,960,958,028 | 1,668,216,452 | 1,480,754,375 | 1,335,269,804 |
| | 20.3 Accrued retrospective premiums (Line 15.3) | 11,994,967 | 10,453,344 | 10,589,143 | 15,443,401 | 15,067,848 |
| 21. | Total liabilities excluding protected cell business (Page 3, Line 26) | 23,269,943,307 | 22,541,888,562 | 20,998,066,800 | 19,370,516,094 | 18,635,333,212 |
| 22. | Losses (Page 3, Line 1) | 11,212,978,254 | 10,512,998,295 | 10,032,433,455 | 9,519,659,867 | 9,059,046,523 |
| 23. | Loss adjustment expenses (Page 3, Line 3) | 2,308,638,985 | 2,238,251,016 | 2,137,050,831 | 2,020,890,936 | 1,955,491,100 |
| 24. | Unearned premiums (Page 3, Line 9) | 4,671,242,134 | 4,568,199,717 | 4,236,737,387 | 3,673,092,576 | 3,302,323,391 |
| 25. | Capital paid up (Page 3, Lines 30 & 31) | 10,790,700 | 10,790,700 | 10,790,700 | 10,790,700 | 10,790,700 |
| 26. | Surplus as regards policyholders (Page 3, Line 37) | 9,549,978,024 | 8,601,607,385 | 7,428,331,992 | 7,256,594,446 | 7,329,631,885 |
| | **Cash Flow (Page 5)** | | | | | |
| 27. | Net cash from operations (Line 11) | 3,565,192,796 | 1,480,428,539 | 1,656,683,009 | 1,291,793,470 | 1,660,632,015 |
| | **Risk-Based Capital Analysis** | | | | | |
| 28. | Total adjusted capital | 9,549,978,024 | 8,601,607,385 | 7,428,331,992 | 7,256,594,446 | 7,329,631,885 |
| 29. | Authorized control level risk-based capital | 1,992,017,021 | 1,974,222,337 | 1,802,345,559 | 1,649,457,901 | 1,602,260,862 |
| | **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) | 80.6 | 80.3 | 79.6 | 79.7 | 76.7 |
| 31. | Stocks (Lines 2.1 & 2.2) | 14.3 | 14.8 | 15.0 | 15.4 | 15.4 |
| 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) | 1.3 | 1.4 | 1.5 | 1.6 | 1.6 |
| 34. | Cash, cash equivalents and short-term investments (Line 5) | 1.8 | 0.8 | 1.3 | (0.2) | 2.7 |
| 35. | Contract loans (Line 6) | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 |
| 36. | Derivatives (Line 7) | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 |
| 37. | Other invested assets (Line 8) | 1.5 | 2.3 | 2.5 | 3.1 | 3.5 |
| 38. | Receivables for securities (Line 9) | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 |
| 39. | Securities lending reinvested collateral assets (Line 10) | 0.6 | 0.4 | 0.3 | 0.3 | 0.1 |
| 40. | Aggregate write-ins for invested assets (Line 11) | 0.0 | 0.0 | 0.0 | (0.1) | (0.1) |
| 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 9 + 15, Col. 1) | 0 | 0 | 0 | 0 | 0 |
| 43. | Affiliated preferred stocks (Schedule D, Summary, Line 22, Col. 1) | 0 | 0 | 0 | 0 | 0 |
| 44. | Affiliated common stocks (Schedule D, Summary, Line 28, Col. 1) | 3,896,916,545 | 3,648,735,721 | 3,443,038,872 | 3,350,092,197 | 3,295,865,204 |
| 45. | Affiliated mortgage loans on real estate | 0 | 0 | 0 | 0 | 0 |
| 46. | All other affiliated | 768,387,003 | 801,264,170 | 457,259,163 | 419,458,410 | 375,876,258 |
| 47. | Total of above Lines 42 to 46 | 4,665,303,548 | 4,449,999,892 | 3,900,298,035 | 3,769,550,607 | 3,671,741,462 |
| 48. | Total Investment in Parent included in Lines 42 to 46 above | 0 | 0 | 0 | 0 | 0 |
| 49. | Percentage of investments in parent, subsidiaries and affiliates to surplus as regards policyholders (Line 47 above divided by Page 3, Col. 1, Line 37 x 100.0) | 48.9 | 51.7 | 52.5 | 51.9 | 50.1 |

# FIVE-YEAR HISTORICAL DATA

(Continued)

| | | 1<br>2025 | 2<br>2024 | 3<br>2023 | 4<br>2022 | 5<br>2021 |
|---|---|---|---|---|---|---|
| | **Capital and Surplus Accounts (Page 4)** | | | | | |
| 50. | Net unrealized capital gains (losses) (Line 24) | 171,779,871 | 155,596,619 | 30,461,228 | 10,934,903 | 135,687,766 |
| 51. | Dividends to stockholders (Line 35) | (933,000,000) | (89,000,000) | (283,000,000) | (750,000,000) | (640,000,000) |
| 52. | Change in surplus as regards policyholders for the year (Line 38) | 948,370,639 | 1,173,275,393 | 171,737,545 | (73,037,439) | 380,106,257 |
| | **Gross Losses Paid (Page 9, Part 2, Cols. 1 & 2)** | | | | | |
| 53. | Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4) | 8,629,792,492 | 8,684,896,630 | 8,346,708,875 | 7,668,251,450 | 6,649,165,614 |
| 54. | Property lines (Lines 1, 2, 9, 12, 21 & 26) | 3,805,688,867 | 3,877,048,339 | 3,913,550,939 | 3,659,394,265 | 2,913,729,384 |
| 55. | Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27) | 7,212,654,177 | 7,517,643,671 | 7,449,095,895 | 5,969,680,414 | 5,134,021,580 |
| 56. | All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34) | 39,877,768 | 20,659,897 | 16,230,251 | 25,820,770 | 19,251,692 |
| 57. | Nonproportional reinsurance lines (Lines 31, 32 & 33) | 165,723,745 | 101,012,534 | 75,303,274 | 113,956,692 | 78,129,627 |
| 58. | Total (Line 35) | 19,853,737,050 | 20,201,261,071 | 19,800,889,235 | 17,437,103,591 | 14,794,297,897 |
| | **Net Losses Paid (Page 9, Part 2, Col. 4)** | | | | | |
| 59. | Liability lines (Lines 11, 16, 17, 18 & 19) | 2,019,490,492 | 2,043,641,502 | 1,951,006,363 | 1,794,138,629 | 1,553,700,873 |
| 60. | Property lines (Lines 1, 2, 9, 12, 21 & 26) | 882,705,901 | 926,774,333 | 918,476,398 | 845,594,474 | 683,804,655 |
| 61. | Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27) | 1,752,560,887 | 1,845,731,517 | 1,826,601,457 | 1,400,043,082 | 1,224,290,017 |
| 62. | All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34) | 10,006,673 | 5,162,728 | 4,357,150 | 6,916,383 | 4,899,623 |
| 63. | Nonproportional reinsurance lines (Lines 31, 32 & 33) | 39,850,895 | 22,246,595 | 6,810,265 | 21,075,845 | 17,215,333 |
| 64. | Total (Line 35) | 4,704,614,848 | 4,843,556,674 | 4,707,251,634 | 4,067,768,412 | 3,483,910,501 |
| | **Operating Percentages (Page 4) (Line divided by Page 4, Line 1) x 100.0** | | | | | |
| 65. | Premiums earned (Line 1) | 100.0 | 100.0 | 100.0 | 100.0 | 100.0 |
| 66. | Losses incurred (Line 2) | 54.8 | 56.7 | 62.0 | 60.7 | 57.7 |
| 67. | Loss expenses incurred (Line 3) | 8.9 | 9.1 | 9.9 | 9.6 | 10.3 |
| 68. | Other underwriting expenses incurred (Line 4) | 27.4 | 27.8 | 28.5 | 28.4 | 29.0 |
| 69. | Net underwriting gain (loss) (Line 8) | 8.9 | 6.4 | (0.4) | 1.3 | 3.0 |
| | **Other Percentages** | | | | | |
| 70. | 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) | 27.0 | 26.6 | 26.8 | 26.7 | 27.1 |
| 71. | Losses and loss expenses incurred to premiums earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0) | 63.7 | 65.8 | 71.9 | 70.3 | 68.0 |
| 72. | 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) | 104.4 | 113.0 | 120.7 | 107.7 | 95.4 |
| | **One Year Loss Development ($000 omitted)** | | | | | |
| 73. | Development in estimated losses and loss expenses incurred prior to current year (Schedule P - Part 2 - Summary, Line 12, Col. 11) | (220,167) | (149,185) | 1,580 | (101,458) | (107,315) |
| 74. | Percent of development of losses and loss expenses incurred to policyholders' surplus of prior year end (Line 73 above divided by Page 4, Line 21, Col. 1 x 100.0) | (2.6) | (2.0) | 0.0 | (1.4) | (1.5) |
| | **Two Year Loss Development ($000 omitted)** | | | | | |
| 75. | 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) | (251,983) | (111,915) | (153,315) | (190,757) | (116,853) |
| 76. | Percent of development of losses and loss expenses incurred to reported policyholders' surplus of second prior year end (Line 75 above divided by Page 4, Line 21, Col. 2 x 100.0) | (3.4) | (1.5) | (2.1) | (2.7) | (1.7) |

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 Corrections 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 2025 NAIC Company Code 25658

| Line of Business | Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken | | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 1 Direct Premiums Written | 2 Direct Premiums Earned | Dividends Paid or Credited to Policyholders on Direct Business | Direct Unearned Premium Reserves | Direct Losses Paid (deducting salvage) | Direct Losses Incurred | Direct Losses Unpaid | Direct Defense and Cost Containment Expense Paid | Direct Defense and Cost Containment Expense Incurred | Direct Defense and Cost Containment Expense Unpaid | Commissions and Brokerage Expenses | Taxes, Licenses and Fees |
| 1. Fire | 294,259,576 | 300,743,296 | 32 | 132,271,310 | 48,094,184 | 31,122,616 | 60,379,913 | 1,888,348 | 1,973,650 | 1,917,648 | 32,286,183 | 7,843,364 |
| 2.1 Allied lines | 434,788,326 | 447,738,515 | 11,284 | 190,925,272 | 212,419,207 | 294,216,579 | 228,443,289 | 3,888,595 | 4,196,558 | 4,015,115 | 40,342,413 | 10,610,280 |
| 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 | 31,487,488 | 29,812,252 | 0 | 15,089,649 | 13,081,354 | 15,329,035 | 14,248,168 | 550,673 | 536,656 | 1,364,101 | 5,910,660 | 841,680 |
| 4. Homeowners multiple peril | 19,472,463 | 19,346,837 | 0 | 10,322,379 | 6,348,270 | 6,219,984 | 4,676,540 | 138,687 | 170,776 | 378,056 | 3,876,775 | 1,182,570 |
| 5.1 Commercial multiple peril (non-liability portion) | 233,152,298 | 235,591,408 | 166,238 | 99,994,169 | 91,731,412 | 78,778,176 | 66,314,752 | 2,015,863 | 447,073 | 2,062,104 | 39,382,806 | 7,709,490 |
| 5.2 Commercial multiple peril (liability portion) | 184,117,356 | 191,493,422 | 35,099 | 74,358,113 | 52,955,619 | 87,531,205 | 355,283,260 | 20,166,505 | 27,325,853 | 134,865,377 | 33,454,750 | 4,239,570 |
| 6. Mortgage guaranty | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 8. Ocean marine | 1,100 | 1,100 | 0 | 521 | 1,000,000 | (13,382) | 78,791 | 771 | (17,396) | 5,885 | 202 | 8,198 |
| 9.1 Inland marine | 14,372,541 | 14,814,556 | 0 | 7,712,952 | 9,939,094 | 2,887,505 | 4,507,058 | 227,084 | 5,415 | 131,978 | 2,143,819 | 627,331 |
| 9.2 Pet insurance plans | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 10. Financial guaranty | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 11.1 Medical professional liability - occurrence | 0 | 0 | 0 | 0 | 0 | 410 | 71,919 | 0 | (49,994) | (19,522) | 0 | 2,492 |
| 11.2 Medical professional liability - claims-made | 0 | 0 | 0 | 0 | 0 | (36) | 269,060 | 0 | 0 | 155 | 0 | 0 |
| 12. Earthquake | 74,910,103 | 76,239,793 | 0 | 34,994,650 | 0 | (13,572) | 4,524 | 0 | 2,375 | 2,811 | 7,120,241 | 1,940,690 |
| 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 | 4,697 | 4,697 | 0 | 37 | 37 | 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 | 158,695 | 0 | 1,003,484 | 6,898 | (43,769) | 701,143 | 1,445 | (4,579) | 94,226 | 0 | 0 |
| 16. Workers' compensation | 199,608,452 | 204,827,943 | 3,295,070 | 66,098,519 | 160,608,253 | 59,235,078 | 1,736,599,837 | 19,883,635 | 1,168,453 | 165,232,687 | 19,835,991 | 7,667,187 |
| 17.1 Other liability - occurrence | 514,353,125 | 496,288,757 | 17 | 208,745,560 | 199,763,585 | 326,547,706 | 1,550,976,997 | 53,469,295 | 70,231,510 | 419,919,124 | 58,173,301 | 12,462,389 |
| 17.2 Other liability - claims-Made | 23,814,222 | 23,552,221 | 0 | 10,071,654 | 9,777,882 | 10,834,590 | 61,782,764 | 5,044,394 | 2,379,042 | 17,700,708 | 2,317,003 | 862,616 |
| 17.3 Excess workers' compensation | 125,434 | 125,434 | 0 | 0 | 4,592,667 | 4,686,540 | 515,038 | 0 | 8,710 | 62,930 | 0 | 6,695 |
| 18.1 Products liability - occurrence | 32,746,563 | 30,616,590 | 0 | 12,685,425 | 10,547,898 | 17,832,270 | 207,894,833 | 6,044,456 | 17,423,922 | 249,691,571 | 2,907,369 | 840,453 |
| 18.2 Products liability - claims-made | 1,216,928 | 719,784 | 0 | 497,144 | 0 | 89,880 | 254,059 | 56,723 | 145,070 | 248,077 | 146,186 | 28,084 |
| 19.1 Private passenger auto no-fault (personal injury protection) | 171,091 | 193,663 | 0 | 49,577 | 4,106,097 | 1,702,111 | 54,340,282 | 41,588 | 1,780 | 800,179 | 112,067 | 130,940 |
| 19.2 Other private passenger auto liability | 960,268 | 1,471,242 | 0 | 234,069 | 2,949,124 | 1,406,627 | 2,416,346 | 106,201 | 67,033 | 385,273 | 3,646,828 | 828,424 |
| 19.3 Commercial auto no-fault (personal injury protection) | 7,777,814 | 7,613,661 | 408 | 3,192,139 | 1,114,556 | 1,519,067 | 21,884,120 | 165,533 | 421,852 | 2,016,768 | 1,016,765 | 236,576 |
| 19.4 Other commercial auto liability | 405,518,180 | 403,717,138 | 38,698 | 164,004,344 | 170,995,907 | 249,801,468 | 629,275,316 | 23,579,108 | 34,299,654 | 52,571,026 | 62,680,421 | 10,510,589 |
| 21.1 Private passenger auto physical damage | 847,048 | 1,327,010 | 0 | 190,866 | 724,544 | 652,280 | 70,238 | 9,029 | 8,228 | 8,408 | 3,169,043 | 549,379 |
| 21.2 Commercial auto physical damage | 108,860,942 | 109,822,309 | 21,302 | 44,051,033 | 56,554,225 | 50,631,280 | 13,977,215 | 167,195 | (1,002,093) | 4,113,507 | 16,930,005 | 2,748,282 |
| 22. Aircraft (all perils) | 0 | 0 | 0 | 0 | 756 | 125,827 | 579,553 | 21,018 | 25,287 | 177,244 | 0 | 0 |
| 23. Fidelity | 10,851 | 10,692 | 0 | 3,887 | (11,638) | (98) | 56,302 | 0 | 389 | 802 | 1,669 | 3,616 |
| 24. Surety | 1,045,018 | 2,849,957 | 0 | 10,523,515 | 73,985 | 481,652 | 1,590,763 | 0 | 22,248 | 109,425 | 97,916 | 30,312 |
| 26. Burglary and theft | 2,316 | 2,380 | 0 | 759 | 0 | 424 | 2,848 | 0 | 134 | 207 | 343 | 754 |
| 27. Boiler and machinery | 34,002,214 | 34,821,278 | 0 | 15,411,341 | 2,149,657 | 2,934,362 | 7,938,615 | 57,570 | (198,219) | 145,129 | 2,851,063 | 869,629 |
| 28. Credit | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 29. International | 0 | 0 | 0 | 0 | 0 | 22,064 | 50,370 | 0 | 2,975 | 7,171 | 0 | 0 |
| 30. Warranty | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 31. Reins nonproportional assumed property | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 32. Reins nonproportional assumed liability | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 33. Reins nonproportional assumed financial lines | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 34. Aggregate write-ins for other lines of business | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 35. Total (a) | 2,617,621,717 | 2,633,899,931 | 3,568,148 | 1,102,432,333 | 1,059,523,536 | 1,244,522,578 | 5,025,188,609 | 137,523,714 | 159,592,399 | 1,058,008,209 | 338,403,818 | 72,781,590 |
| **DETAILS OF WRITE-INS** | | | | | | | | | | | | |
| 3401. | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3402. | | | | | | | | | | | | |
| 3403. | | | | | | | | | | | | |
| 3498. Summary of remaining write-ins for Line 34 from overflow page | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

(a) Finance and service charges not included in Lines 1 to 35 $ 1,723,205

(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 | | | | | | | | | | | | | | |
| 86-0868106 | 10819 | AMERICAN EQUITY SPECIALTY INS CO | CT | 0 | 0 | 0 | 0 | 0 | 231 | 0 | 0 | 0 | 0 | 0 |
| 06-0848755 | 19062 | AUTOMOBILE INSURANCE CO OF HARTFORD CT | CT | 647,646 | 32,428 | 176,403 | 208,830 | 6,298 | 117,014 | 313,935 | 0 | 0 | 0 | 0 |
| 06-0291290 | 25615 | CHARTER OAK FIRE INSURANCE COMPANY | CT | 1,974,178 | 87,243 | 1,492,231 | 1,579,474 | 8,324 | 688,042 | 839,608 | 0 | 0 | 0 | 0 |
| 06-1067463 | 41483 | FARMINGTON CASUALTY COMPANY | CT | 196,557 | 9,852 | 304,264 | 314,117 | 1,560 | 24,622 | 83,816 | 0 | 0 | 0 | 0 |
| 52-0616768 | 25879 | FIDELITY & GUARANTY INS UNDERWRITERS INC | WI | 162,240 | 5,839 | 74,144 | 79,983 | 2,482 | 35,855 | 80,279 | 0 | 0 | 0 | 0 |
| 41-0983992 | 27987 | NORTHFIELD INSURANCE COMPANY | IA | 443,772 | 13,577 | 190,335 | 203,912 | 10,409 | 90,019 | 210,367 | 0 | 0 | 0 | 0 |
| 94-6051964 | 24031 | NORTHLAND CASUALTY COMPANY | CT | 5,607 | 475 | 3,533 | 4,008 | 99 | (1,657) | 2,546 | 0 | 0 | 0 | 0 |
| 41-6009967 | 24015 | NORTHLAND INSURANCE COMPANY | CT | 567,700 | 34,123 | 286,326 | 320,449 | 4,483 | 168,749 | 269,204 | 0 | 0 | 0 | 0 |
| 06-0303275 | 25623 | PHOENIX INSURANCE COMPANY | CT | 1,672,877 | 85,164 | 1,248,818 | 1,333,982 | 10,942 | 466,976 | 725,148 | 0 | 0 | 0 | 0 |
| 41-0406690 | 24767 | ST PAUL FIRE & MARINE INSURANCE COMPANY | CT | 280,254 | 48,363 | 546,543 | 594,906 | 2,489 | (571,588) | 136,997 | 0 | 0 | 0 | 0 |
| 41-0963301 | 24775 | ST PAUL GUARDIAN INSURANCE COMPANY | CT | 147,707 | 4,805 | 60,620 | 65,425 | 1,239 | 51,252 | 71,906 | 0 | 0 | 0 | 0 |
| 41-0881659 | 24791 | ST PAUL MERCURY INSURANCE COMPANY | CT | 75,717 | 2,708 | 87,677 | 90,385 | 467 | 17,151 | 36,171 | 0 | 0 | 0 | 0 |
| 36-2542404 | 19224 | ST PAUL PROTECTIVE INSURANCE COMPANY | CT | 691,906 | 36,639 | 242,930 | 279,569 | 8,304 | 170,033 | 334,128 | 0 | 0 | 0 | 0 |
| 41-1230819 | 30481 | ST PAUL SURPLUS LINES INSURANCE COMPANY | DE | 24,043 | (572) | 9,311 | 8,739 | 18 | 9,424 | 11,130 | 0 | 0 | 0 | 0 |
| 06-6033509 | 19070 | STANDARD FIRE INSURANCE COMPANY | CT | 5,719,577 | 300,237 | 1,771,808 | 2,072,045 | 73,095 | 1,330,909 | 2,553,567 | 0 | 0 | 0 | 0 |
| 36-2999370 | 36463 | TRAVCO PERSONAL INSURANCE COMPANY | CT | 12 | 2,564 | 60,413 | 62,976 | 1 | (3,872) | 3 | 0 | 0 | 0 | 0 |
| 35-1838077 | 28188 | TRAVCO INSURANCE COMPANY | CT | 696,580 | 25,262 | 78,618 | 103,879 | 11,191 | 157,842 | 366,889 | 0 | 0 | 0 | 0 |
| 06-6033504 | 19038 | TRAVELERS CASUALTY & SURETY COMPANY | CT | 387,122 | 45,801 | 1,187,824 | 1,233,625 | 1,347 | (415,865) | 161,152 | 0 | 0 | 0 | 0 |
| 06-1286266 | 36170 | TRAVELERS CASUALTY CO OF CONNECTICUT | CT | 177,260 | 4,794 | 34,773 | 39,567 | 970 | 55,796 | 86,826 | 0 | 0 | 0 | 0 |
| 41-1435765 | 41769 | TRAVELERS CASUALTY COMPANY | CT | 0 | 99 | 1,960 | 2,060 | 0 | (7,864) | 0 | 0 | 0 | 0 | 0 |
| 06-0876835 | 19046 | TRAVELERS CASUALTY INS CO OF AMERICA | CT | 1,319,943 | 76,112 | 808,757 | 884,869 | 11,208 | 369,971 | 619,940 | 0 | 0 | 0 | 0 |
| 95-3634110 | 40282 | TRAVELERS COMMERCIAL CASUALTY COMPANY | CT | 73,980 | 2,185 | 70,783 | 72,969 | 237 | 18,211 | 33,327 | 0 | 0 | 0 | 0 |
| 06-1286268 | 36137 | TRAVELERS COMMERCIAL INSURANCE COMPANY | CT | 593,635 | 34,884 | 125,980 | 160,864 | 9,858 | 123,522 | 260,770 | 0 | 0 | 0 | 0 |
| 41-1435766 | 41750 | TRAVELERS CONSTITUTION STATE INS CO | CT | 0 | (1) | 1,841 | 1,840 | 0 | (7,869) | 0 | 0 | 0 | 0 | 0 |
| 06-1203698 | 29696 | TRAVELERS EXCESS AND SURPLUS LINES CO | CT | 1,078,993 | 44,345 | 312,446 | 356,791 | 1,174 | 183,607 | 577,756 | 0 | 0 | 0 | 0 |
| 35-1838079 | 27998 | TRAVELERS HOME AND MARINE INSURANCE CO | CT | 1,496,055 | 61,600 | 254,516 | 316,116 | 23,015 | 338,990 | 736,197 | 0 | 0 | 0 | 0 |
| 06-0336212 | 25682 | TRAVELERS INDEMNITY CO OF CONNECTICUT | CT | 1,993,989 | 80,716 | 1,391,904 | 1,472,619 | 7,809 | 687,674 | 882,513 | 0 | 0 | 0 | 0 |
| 58-6020487 | 25666 | TRAVELERS INDEMNITY COMPANY OF AMERICA | CT | 1,536,722 | 92,334 | 1,449,588 | 1,541,922 | 6,227 | 492,890 | 663,347 | 0 | 0 | 0 | 0 |
| 36-3703200 | 38130 | TRAVELERS PERSONAL INSURANCE COMPANY | CT | 5,369,230 | 195,586 | 516,565 | 712,151 | 82,197 | 1,274,157 | 2,758,514 | 0 | 0 | 0 | 0 |
| 06-1286264 | 36145 | TRAVELERS PERSONAL SECURITY INSURANCE CO | CT | 301,415 | 17,114 | 64,297 | 81,411 | 4,626 | 63,180 | 131,990 | 0 | 0 | 0 | 0 |
| 36-2719165 | 25674 | TRAVELERS PROP CAS CO OF AMERICA | CT | 8,078,438 | 331,731 | 5,033,982 | 5,365,713 | 16,210 | 2,689,463 | 3,483,059 | 0 | 0 | 0 | 0 |
| 06-1286274 | 36161 | TRAVELERS PROPERTY CASUALTY INSURANCE CO | CT | 1,376,979 | 77,014 | 243,475 | 320,490 | 21,631 | 320,548 | 587,482 | 0 | 0 | 0 | 0 |
| 52-1925132 | 10213 | TRAVELERS SPECIALTY INSURANCE COMPANY | CT | 3,968 | 164 | 391 | 555 | 93 | 808 | 2,007 | 0 | 0 | 0 | 0 |
| 52-0515280 | 25887 | UNITED STATES FIDELITY & GUARANTY CO | CT | 484 | 12,063 | 373,285 | 385,349 | 3 | (119,641) | 98 | 0 | 0 | 0 | 0 |
| 0199999. Affiliates - U.S. intercompany pooling | | | | 37,094,585 | 1,765,250 | 18,506,339 | 20,271,589 | 328,009 | 8,818,580 | 17,020,670 | 0 | 0 | 0 | 0 |
| Affiliates - U.S. non-pool - other | | | | | | | | | | | | | | |
| 86-0703220 | 43117 | AMERICAN EQUITY INSURANCE COMPANY | AZ | 0 | 3 | 98 | 101 | 0 | 1,037 | 0 | 0 | 0 | 0 | 0 |
| 42-1091525 | 35386 | FIDELITY AND GUARANTY INSURANCE CO | IA | 627,311 | 21,960 | 348,370 | 370,330 | 5,710 | 230,744 | 320,976 | 0 | 0 | 0 | 0 |
| 59-3372141 | 10647 | FIRST FLORIDIAN AUTO AND HOME INS CO | FL | 3,432 | 0 | 0 | 0 | 0 | 858 | 1,420 | 0 | 0 | 0 | 0 |
| 56-1371361 | 42811 | GULF UNDERWRITERS INSURANCE COMPANY | CT | 0 | 25 | 6,070 | 6,095 | 0 | (32) | 0 | 0 | 0 | 0 | 0 |
| 75-6013697 | 22233 | SELECT INSURANCE COMPANY | TX | 0 | 32 | 272 | 304 | 0 | (7) | 0 | 0 | 0 | 0 | 0 |
| 41-0406690 | 24767 | ST PAUL FIRE & MARINE INSURANCE COMPANY | CT | 2,965 | 0 | 108 | 108 | 0 | 100 | 1,131 | 0 | 0 | 0 | 0 |
| 06-6033504 | 19038 | TRAVELERS CASUALTY & SURETY COMPANY | CT | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 06-0907370 | 31194 | TRAVELERS CASUALTY AND SURETY OF AMERICA | CT | 824,359 | 36,960 | 551,153 | 588,113 | 973 | 140,950 | 494,834 | 0 | 0 | 0 | 0 |
| 0399999. Affiliates - U.S. non-pool - other | | | | 1,458,066 | 58,981 | 906,070 | 965,052 | 6,683 | 373,651 | 818,360 | 0 | 0 | 0 | 0 |
| 0499999. Total - U.S. non-pool | | | | 1,458,066 | 58,981 | 906,070 | 965,052 | 6,683 | 373,651 | 818,360 | 0 | 0 | 0 | 0 |
| Affiliates - other (non-U.S.) - other | | | | | | | | | | | | | | |
| AA-2230002 | 00000 | JUNTO SEGUROS SA | BRA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1126003 | 00000 | LLOYDS SYNDICATE 5000 | GBR | 39,041 | 1,709 | 1,300 | 3,009 | 0 | 11,481 | 37,977 | 45 | 0 | 0 | 0 |
| AA-1121375 | 00000 | TRAVELERS INSURANCE COMPANY LTD | GBR | 7,304 | 331 | 7,054 | 7,385 | 0 | 1,331 | 2,054 | 0 | 0 | 0 | 0 |
| AA-1560039 | 00000 | TRAVELERS INSURANCE COMPANY OF CANADA | CAN | 5,519 | 0 | 17 | 17 | 0 | 935 | 2,615 | 0 | 0 | 0 | 0 |
| AA-1780121 | 00000 | TRAVELERS INSURANCE DAC | IRL | 1,392 | 0 | 0 | 0 | 0 | (223) | 650 | 0 | 0 | 0 | 0 |
| 0699999. Affiliates - other (non-U.S.) - other | | | | 53,257 | 2,040 | 8,371 | 10,410 | 0 | 13,525 | 43,296 | 45 | 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 |
| 0799999. Total - other (non-U.S.) | | | | 53,257 | 2,040 | 8,371 | 10,410 | 0 | 13,525 | 43,296 | 45 | 0 | 0 | 0 |
| 0899999. Total - affiliates | | | | 38,605,909 | 1,826,270 | 19,420,781 | 21,247,051 | 334,692 | 9,205,756 | 17,882,326 | 45 | 0 | 0 | 0 |
| Other U.S. unaffiliated insurers | | | | | | | | | | | | | | |
| 95-2371728 | 22667 | ACE AMERICAN INSURANCE COMPANY | PA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 36-6033855 | 22837 | AGCS MARINE INSURANCE COMPANY | IL | 1,246 | 0 | 527 | 527 | 240 | (7) | 407 | 0 | 0 | 0 | 0 |
| 25-1118791 | 19402 | AIG PROPERTY CASUALTY COMPANY | IL | 0 | 0 | 116 | 116 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 85-1940387 | 16835 | ACCREDITED SPECIALTY INSURANCE COMPANY | AZ | 135 | 0 | 0 | 0 | 0 | 6 | 47 | 0 | 0 | 0 | 0 |
| 59-1362150 | 26379 | ACCREDITED SURETY AND CASUALTY CO, INC. | FL | 8,426 | 112 | 348 | 461 | 0 | 4,299 | 3,916 | 0 | 0 | 0 | 0 |
| 39-0491540 | 14184 | ACUITY A MUTUAL INSURANCE COMPANY | WI | 0 | 0 | 8 | 8 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 22-2235730 | 24856 | ADMIRAL INSURANCE COMPANY | DE | 0 | 0 | 17 | 17 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 05-0254496 | 10014 | AFFILIATED FM INSURANCE COMPANY | RI | 0 | 0 | 9 | 9 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 63-1000481 | 17710 | ALABAMA MUNICIPAL INSURANCE CORP | AL | 470 | 0 | 114 | 114 | 0 | 0 | 172 | 0 | 0 | 0 | 0 |
| 00-0000000 | 00000 | ALL LINES INTER COOP AGG POOL (ALICAP) | NE | 606 | 0 | 87 | 87 | 0 | 0 | 414 | 0 | 0 | 0 | 0 |
| 95-3187355 | 35300 | ALLIANZ GLOBAL RISKS US INSURANCE CO | IL | 3,653 | 0 | 0 | 0 | 2,485 | 280 | 1,567 | 0 | 0 | 0 | 0 |
| 02-0493244 | 10690 | ALLIED WORLD NATIONAL ASSURANCE COMPANY | NH | 193 | 0 | 0 | 0 | 0 | 74 | 508 | 0 | 0 | 0 | 0 |
| 36-0719665 | 19232 | ALLSTATE INSURANCE COMPANY | IL | 0 | 6 | 196 | 202 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 36-2999368 | 36455 | ALLSTATE NORTHBROOK INDEMNITY COMPANY | IL | 0 | 0 | 1,315 | 1,315 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 52-2048110 | 19720 | AMERICAN ALTERNATIVE INSURANCE CORP | DE | 0 | 0 | 186 | 186 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 31-0973761 | 37990 | AMERICAN EMPIRE INSURANCE COMPANY | OH | 727 | 0 | 0 | 0 | 0 | 181 | 285 | 0 | 0 | 0 | 0 |
| 13-5124990 | 19380 | AMERICAN HOME ASSURANCE COMPANY | NY | 0 | 0 | 428 | 428 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 26-3635402 | 13563 | AMERICAN PLATINUM PROP & CAS INS CO | FL | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-9995086 | 00000 | AMERICAN PUBLIC ENTITY EXCESS POOL | MI | 4,535 | 0 | 6,671 | 6,671 | 0 | 48 | 452 | 0 | 0 | 0 | 0 |
| 59-3459912 | 10872 | AMERICAN STRATEGIC INSURANCE CORP | IN | 11,214 | 0 | 252 | 252 | 0 | 0 | 5,185 | 0 | 0 | 0 | 0 |
| 05-0348344 | 19976 | AMICA MUTUAL INSURANCE COMPANY | RI | 327 | 0 | 0 | 0 | 0 | 0 | 173 | 0 | 0 | 0 | 0 |
| 98-4207369 | 10308 | ANTILLES INS CO | PR | 256 | 0 | 0 | 0 | 0 | (108) | 77 | 0 | 0 | 0 | 0 |
| 05-0284861 | 10316 | APPALACHIAN INSURANCE COMPANY | RI | 0 | 0 | 108 | 108 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 43-0990710 | 11150 | ARCH INSURANCE COMPANY | MO | 7,060 | 0 | 1,288 | 1,288 | 581 | 971 | 2,249 | 0 | 0 | 0 | 0 |
| 94-1390273 | 19801 | ARGONAUT INSURANCE COMPANY | NE | 10 | 0 | 0 | 0 | 0 | 9 | 9 | 0 | 0 | 0 | 0 |
| 00-0000000 | 00000 | ARKANSAS HOUSING AUTH P&C SELF-INS FUND | AR | 2,780 | 0 | 0 | 0 | 0 | 2 | 237 | 0 | 0 | 0 | 0 |
| 13-5358230 | 24678 | ARROWOOD INDEMNITY COMPANY | DE | 0 | 0 | 557 | 557 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 06-1463851 | 10717 | ASPEN SPECIALTY INSURANCE CO | ND | 2 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 |
| 00-0000000 | 00000 | ASSISTED HOUSING RISK MGMT ASSOC | IL | 292 | 0 | 10 | 10 | 0 | 0 | 12 | 0 | 0 | 0 | 0 |
| 87-0114580 | 13471 | BEAR RIVER MUTUAL INSURANCE COMPANY | UT | 3,875 | 0 | 101 | 101 | 0 | 204 | 1,853 | 0 | 0 | 0 | 0 |
| 04-2656602 | 37540 | BEAZLEY INSURANCE COMPANY INCORPORATED | CT | 254 | 0 | 0 | 0 | 0 | 173 | 80 | 0 | 0 | 0 | 0 |
| 23-1502700 | 21970 | BEDIVERE INSURANCE COMPANY | PA | 0 | 0 | 594 | 594 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 00-0000000 | 00000 | BELVIDERE FARMERS MUTUAL INS CO | IL | (3) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 48-6114880 | 41394 | BENCHMARK INSURANCE COMPANY | KS | 2,610 | 0 | 47 | 47 | 0 | 248 | 1,033 | 0 | 0 | 0 | 0 |
| 42-0245698 | 15322 | BLACK HAWK MUTUAL INSURANCE ASSOCIATION | IA | 59 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 |
| 39-0170995 | 11780 | BLOOMINGTON FARMERS MUTUAL INSURANCE CO | WI | 9 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 |
| 36-1060039 | 15619 | BRADFORD VICTOR ADAMS MUTUAL INS CO | IL | 205 | 0 | 3 | 3 | 0 | 0 | 67 | 0 | 0 | 0 | 0 |
| 23-2088429 | 90859 | CIGNA WORLDWIDE INSURANCE COMPANY | DE | 0 | 0 | 227 | 227 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 94-0361650 | 15539 | CSAA INSURANCE EXCHANGE | CA | 3,033 | 0 | 328 | 328 | 0 | 0 | 1,213 | 0 | 0 | 0 | 0 |
| 44-0447850 | 15725 | CAMERON MUTUAL INSURANCE CO | MO | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 47-0436961 | 10561 | CATHOLIC RELIEF INS COMPANY OF AMERICA | VT | 4,362 | 0 | 6,250 | 6,250 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 06-6105395 | 20710 | CENTURY INDEMNITY COMPANY | PA | 1 | 0 | 128 | 128 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 22-2405591 | 41386 | CHUBB INSURANCE COMPANY OF NEW JERSEY | NJ | 0 | 0 | 118 | 118 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 13-6104559 | 10669 | CHURCH INSURANCE COMPANY | NY | 2,952 | 0 | 303 | 303 | 0 | 0 | 769 | 0 | 0 | 0 | 0 |
| 48-0516614 | 20400 | CIMARRON INSURANCE COMPANY INC | AZ | 222 | 0 | 0 | 0 | 0 | 11 | 88 | 0 | 0 | 0 | 0 |
| 52-0266645 | 20532 | CLARENDON NATIONAL INSURANCE COMPANY | TX | 0 | 0 | 1 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 56-1690558 | 37745 | CLEAR BLUE SPECIALTY INSURANCE COMPANY | TX | 4,352 | 0 | 169 | 169 | 0 | 0 | 1,817 | 0 | 0 | 0 | 0 |
| 03-0120745 | 18686 | CO-OPERATIVE INSURANCE COMPANIES | VT | 1,866 | 0 | 41 | 41 | 0 | 0 | 839 | 0 | 0 | 0 | 0 |
| 00-0000000 | 00000 | COLLECTIVE LIABILITY INS COOPERATIVE | IL | 9,887 | 0 | 3,850 | 3,850 | 0 | 0 | 4,905 | 0 | 0 | 0 | 0 |
| 34-1266871 | 36927 | COLONY SPECIALTY INSURANCE COMPANY | NE | 7 | 0 | 0 | 0 | 0 | 1 | 1 | 0 | 0 | 0 | 0 |
| AA-9992020 | 00000 | COLORADO SCHOOL DISTRICTS SELF INS POOL | CO | 243 | 0 | 0 | 0 | 0 | 1 | 117 | 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 |
| 76-0070113 | 20320 | COLUMBIA LLOYDS INSURANCE COMPANY | TX | (614) | 0 | 0 | 0 | 0 | 0 | 14 | 0 | 0 | 0 | 0 |
| 13-1938623 | 19410 | COMMERCE & INDUSTRY INSURANCE COMPANY | NY | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 75-0773333 | 29246 | CONSUMERS COUNTY MUTUAL INSURANCE CO | TX | 0 | 0 | 0 | 0 | 0 | (204) | 0 | 0 | 0 | 0 | 0 |
| 36-2114545 | 20443 | CONTINENTAL CASUALTY COMPANY | IL | 0 | 53 | 228 | 280 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 13-5010440 | 35289 | CONTINENTAL INSURANCE COMPANY | PA | 0 | 0 | 1,815 | 1,815 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 22-2476313 | 42625 | CONTINENTAL INSURANCE COMPANY OF NJ | NJ | 0 | 0 | 6 | 6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 66-0257478 | 18163 | COOPERATIVA SEGUROS MULTIPLES DE PR | PR | (228) | 0 | 137 | 137 | 0 | (94) | 337 | 0 | 0 | 0 | 0 |
| 22-2464174 | 42471 | CRUM & FORSTER INSURANCE COMPANY | NJ | 25 | 0 | 0 | 0 | 0 | 6 | 10 | 0 | 0 | 0 | 0 |
| 88-2705205 | 17332 | DELLWOOD SPECIALTY INSURANCE COMPANY | AZ | 57 | 0 | 0 | 0 | 0 | 0 | 13 | 0 | 0 | 0 | 0 |
| 23-1336198 | 13692 | DONEGAL MUT INS CO | PA | 202 | 0 | 0 | 0 | 0 | 10 | 86 | 0 | 0 | 0 | 0 |
| 00-0000000 | 00000 | DUNHAM & CHEMUNG MUTUAL INSURANCE CO | IL | 50 | 0 | 0 | 0 | 0 | 2 | 20 | 0 | 0 | 0 | 0 |
| 39-0253850 | 11767 | EAGLE POINT MUTUAL INSURANCE COMPANY | WI | 146 | 0 | 0 | 0 | 0 | 0 | 43 | 0 | 0 | 0 | 0 |
| 99-2836618 | 15394 | EDEN INSURANCE COMPANY | IA | 192 | 0 | 11 | 11 | 0 | 0 | 83 | 0 | 0 | 0 | 0 |
| 39-0264050 | 21458 | EMPLOYERS INSURANCE COMPANY OF WAUSAU | WI | 0 | 0 | 7 | 7 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 42-0234980 | 21415 | EMPLOYERS MUTUAL CASUALTY COMPANY | IA | 0 | 0 | 188 | 188 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 75-1844564 | 41718 | ENDURANCE AMERICAN SPECIALTY INS CO | DE | 250 | 0 | 310 | 310 | 0 | (11) | 68 | 0 | 0 | 0 | 0 |
| 52-0222226 | 20516 | EULER HERMES NORTH AMERICAN INSURANCE CO | MD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 22-2660372 | 10120 | EVEREST NATIONAL INSURANCE COMPANY | DE | 90 | 0 | 0 | 0 | 0 | 19 | 23 | 0 | 0 | 0 | 0 |
| 22-2005057 | 26921 | EVEREST REINSURANCE COMPANY | DE | 1,209 | 0 | 0 | 0 | 251 | 106 | 367 | 0 | 0 | 0 | 0 |
| 46-1828839 | 15379 | FIAT LUX RISK AND INSURANCE COMPANY | DC | 10 | 0 | 1,118 | 1,118 | 0 | 5 | 0 | 0 | 0 | 0 | 0 |
| 00-0000000 | 13055 | FRMT, LTD. | VT | 19 | 0 | 0 | 0 | 0 | 1 | 6 | 0 | 0 | 0 | 0 |
| 05-0316605 | 21482 | FACTORY MUTUAL INSURANCE COMPANY | RI | 0 | 0 | 3,139 | 3,139 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 95-2575893 | 21652 | FARMERS INSURANCE EXCHANGE | CA | 18,391 | 0 | 691 | 691 | 0 | 0 | 6,564 | 0 | 0 | 0 | 0 |
| 43-0266080 | 13855 | FARMERS MUTUAL INS CO OF MACON | MO | 161 | 0 | 0 | 0 | 0 | 0 | 40 | 0 | 0 | 0 | 0 |
| 41-0417460 | 13935 | FEDERATED MUTUAL INSURANCE COMPANY | MN | 0 | 0 | 200 | 200 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 06-1325038 | 39136 | FINIAL REINSURANCE COMPANY | CT | 0 | 0 | 1 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 99-0218317 | 41742 | FIRST INSURANCE COMPANY OF HAWAII LTD | HI | 2,814 | 0 | 640 | 640 | 0 | 104 | 902 | 0 | 0 | 0 | 0 |
| 04-2198460 | 21822 | FIRST STATE INSURANCE COMPANY | CT | 0 | (22) | 1,753 | 1,730 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 85-1773107 | 16823 | FORTEGRA SPECIALTY INS CO | AZ | 151 | 0 | 0 | 0 | 0 | 51 | 65 | 0 | 0 | 0 | 0 |
| 38-0558390 | 13994 | FREMONT INSURANCE COMPANY | MI | (3,344) | 0 | (26) | (26) | 0 | 0 | 1,583 | 0 | 0 | 0 | 0 |
| 36-1508740 | 26735 | FRONTIER MT CARROLL MUTUAL INSURANCE CO | IL | 87 | 0 | 0 | 0 | 0 | 0 | 25 | 0 | 0 | 0 | 0 |
| 03-0308973 | 10594 | GENCON INSURANCE COMPANY OF VERMONT | VT | 420 | 0 | 47 | 47 | 0 | 82 | 120 | 0 | 0 | 0 | 0 |
| 13-2673100 | 22039 | GENERAL REINSURANCE CORPORATION | DE | 0 | 0 | 738 | 738 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 13-3029255 | 39322 | GENERAL SECURITY NATIONAL INSURANCE CO | NY | 765 | 0 | 174 | 174 | 0 | 82 | 277 | 0 | 0 | 0 | 0 |
| 06-0876629 | 37362 | GENERAL STAR INDEMNITY COMPANY | DE | 0 | 0 | 355 | 355 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 74-1991338 | 36854 | GERMANIA INSURANCE COMPANY | TX | 7,636 | 0 | 184 | 184 | 0 | 329 | 3,283 | 0 | 0 | 0 | 0 |
| 47-0498866 | 12254 | GLENCAR INSURANCE COMPANY | WI | 773 | 0 | 0 | 0 | 0 | 97 | 272 | 0 | 0 | 0 | 0 |
| 53-0075853 | 22063 | GOVERNMENT EMPLOYEES INSURANCE COMPANY | NE | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 02-0140690 | 23809 | GRANITE STATE INSURANCE COMPANY | IL | 0 | 0 | 620 | 620 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 31-0501234 | 16691 | GREAT AMERICAN INSURANCE COMPANY | OH | 0 | (1) | 192 | 191 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 31-0912199 | 35351 | GREAT AMERICAN RISK SOLUTIONS SL INS CO | OH | 0 | 9 | 281 | 291 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 84-2222750 | 16620 | GREAT BAY INSURANCE COMPANY | NJ | 1,306 | 0 | 80 | 80 | 0 | 0 | 494 | 0 | 0 | 0 | 0 |
| 66-0407057 | 17779 | GUARDIAN INSURANCE COMPANY | VI | 365 | 0 | 0 | 0 | 0 | 0 | 96 | 0 | 0 | 0 | 0 |
| 42-0645088 | 15032 | GUIDEONE INSURANCE COMPANY | IA | (3,821) | 0 | 281 | 281 | 0 | 15 | 3,316 | 0 | 0 | 0 | 0 |
| 30-0409219 | 41343 | HDI GLOBAL INSURANCE COMPANY | IL | 2,207 | 0 | 0 | 0 | 0 | 410 | 819 | 0 | 0 | 0 | 0 |
| 13-5129825 | 22292 | HANOVER INSURANCE COMPANY | NH | 772 | 0 | 59 | 59 | 0 | 492 | 287 | 0 | 0 | 0 | 0 |
| 06-0383030 | 22357 | HARTFORD ACCIDENT & INDEMNITY COMPANY | CT | 0 | 3 | 769 | 772 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 38-0829290 | 14176 | HASTINGS MUTUAL INSURANCE COMPANY | MI | 248 | 0 | 29 | 29 | 0 | 192 | 1,500 | 0 | 0 | 0 | 0 |
| 74-1296673 | 22489 | HIGHLANDS INSURANCE COMPANY | TX | 0 | 0 | 1 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 02-0308052 | 22527 | HOME INSURANCE COMPANY | NH | 0 | 0 | 821 | 821 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 57-1219330 | 12536 | HOMEOWNERS OF AMERICA INSURANCE COMPANY | TX | 317 | 0 | 13 | 13 | 0 | 56 | 148 | 0 | 0 | 0 | 0 |
| 45-0282873 | 13927 | HOMESITE INSURANCE CO OF THE MIDWEST | WI | 149 | 0 | 0 | 0 | 0 | 8 | 143 | 0 | 0 | 0 | 0 |
| 39-0678850 | 11753 | HOMESTEAD MUTUAL INSURANCE COMPANY | WI | 56 | 0 | 0 | 0 | 0 | 0 | 24 | 0 | 0 | 0 | 0 |
| 00-0000000 | 00000 | HORSE PRAIRIE MUTUAL INSURANCE COMPANY | IL | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

# SCHEDULE F - PART 1

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

| 1 | 2 | 3 | 4 | 5 | Reinsurance On | | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | 6 | 7 | | | | | | | Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit | |
| ID Number | NAIC Company Code | Name of Reinsured | Domiciliary Jurisdiction | Assumed Premium | Paid Losses and Loss Adjustment Expenses | Known Case Losses and LAE | Cols. 6 + 7 | Contingent Commissions Payable | Assumed Premiums Receivable | Unearned Premium | Funds Held By or Deposited With Reinsured Companies | Letters of Credit Posted | | Amount of Assets Pledged or Collateral Held in Trust |
| 04-2901190 | 13163 | HOSPITALITY MUTUAL INSURANCE COMPANY | MA | 71 | 0 | 0 | 0 | 0 | 8 | 28 | 0 | 0 | 0 | 0 |
| 06-1206659 | 10069 | HOUSING AUTHORITY PROPERTY INS A MUT | VT | 461 | 0 | 73 | 73 | 0 | 22 | 154 | 0 | 0 | 0 | 0 |
| 06-1597889 | 11206 | HOUSING ENTERPRISE INSURANCE CO INC | VT | 12,083 | 0 | 0 | 0 | 0 | 40 | 126 | 0 | 0 | 0 | 0 |
| 74-2195939 | 42374 | HOUSTON CASUALTY COMPANY | TX | 1,950 | 0 | 152 | 152 | 0 | 199 | 869 | 0 | 0 | 0 | 0 |
| 20-8249009 | 12936 | HOUSTON SPECIALTY INSURANCE COMPANY | TX | 105 | 0 | 0 | 0 | 0 | 15 | 25 | 0 | 0 | 0 | 0 |
| 13-5150451 | 25054 | HUDSON INSURANCE COMPANY | DE | 0 | 0 | 815 | 815 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 00-0000000 | 00000 | IL MUN LEAGUE RISK MGMT ASSOC (IMLRMA) | IL | 1,634 | 0 | 73 | 73 | 0 | 33 | 72 | 0 | 0 | 0 | 0 |
| 00-0000000 | 00000 | IDEAL MUTUAL INSURANCE COMPANY | NY | 0 | 0 | 164 | 164 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 36-2165210 | 15571 | ILLINOIS CASUALTY COMPANY | IL | 77 | 0 | 0 | 0 | 0 | 13 | 34 | 0 | 0 | 0 | 0 |
| 00-0000000 | 00000 | ILLINOIS COUNTIES RISK MGMT TRUST(ICRMT) | IL | 6,701 | 0 | 14,939 | 14,939 | 0 | 530 | 2,855 | 0 | 0 | 0 | 0 |
| 00-0000000 | 00000 | ILLINOIS SCHOOL DISTRICT AGENCY POOL | IL | 2,791 | 0 | 0 | 0 | 0 | 99 | 1,367 | 0 | 0 | 0 | 0 |
| 23-0723970 | 22713 | INSURANCE COMPANY OF NORTH AMERICA | PA | 0 | 0 | 100 | 100 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 00-0000000 | 00000 | INTERGOVERNMENTAL RISK MANAGEMENT AGENCY | IL | 2,077 | 0 | 0 | 0 | 0 | 2,077 | 1,730 | 0 | 0 | 0 | 0 |
| 22-2824607 | 12203 | JAMES RIVER INSURANCE COMPANY | OH | 4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 00-0000000 | 00000 | KENTUCKY HOUSING AUTH SELF-INSURED FUND | KY | 0 | 0 | 1,919 | 1,919 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 13-3554471 | 37800 | KOOKMIN BEST INSURANCE CO LTD US BRANCH | NY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 22-2053189 | 32352 | LM PROPERTY AND CASUALTY INS CO | IN | 0 | 0 | 86 | 86 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 36-6077839 | 26077 | LANCER INSURANCE COMPANY | IL | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 39-0744189 | 11749 | LEBANON SENECA MUTUAL INS CO | WI | 65 | 0 | 0 | 0 | 0 | 0 | 9 | 0 | 0 | 0 | 0 |
| 47-5474073 | 16023 | LEMONADE INSURANCE COMPANY | NY | (47) | 0 | 0 | 0 | 0 | (7) | 0 | 0 | 0 | 0 | 0 |
| 25-1149494 | 19437 | LEXINGTON INSURANCE COMPANY | DE | 0 | 0 | 741 | 741 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 04-1543470 | 23043 | LIBERTY MUTUAL INSURANCE COMPANY | MA | 0 | 0 | 661 | 661 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 72-1201349 | 22350 | LOUISIANA WORKERS COMP CORP | LA | 0 | (10) | 88 | 78 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 43-0799570 | 23108 | LUMBERMEN'S UNDERWRITING ALLIANCE | MO | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 36-1410470 | 22977 | LUMBERMENS MUTUAL CASUALTY COMPANY | IL | 0 | 0 | 451 | 451 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 66-0470284 | 43052 | MAPFRE PRAICO INSURANCE COMPANY | PR | 98 | 0 | 0 | 0 | 0 | 25 | 49 | 0 | 0 | 0 | 0 |
| 00-0000000 | 00000 | MASB SEG PROPERTY CASUALTY POOL | MI | 9,505 | 0 | 1,182 | 1,182 | 0 | 217 | 1,390 | 0 | 0 | 0 | 0 |
| 75-6015738 | 21075 | MS TRANSVERSE INSURANCE COMPANY | TX | 6,437 | 0 | 2,106 | 2,106 | 0 | 55 | 1,029 | 0 | 0 | 0 | 0 |
| 22-2429452 | 41807 | MS TRANSVERSE SPECIALTY INSURANCE CO | TX | 764 | 0 | 10 | 10 | 0 | (52) | 215 | 0 | 0 | 0 | 0 |
| 37-0396180 | 14443 | MADISON MUTUAL INSURANCE COMPANY | IL | 622 | 0 | 8 | 8 | 0 | 0 | 278 | 0 | 0 | 0 | 0 |
| 00-0000000 | 00000 | MAINE MUNICIPAL ASSOCIATION | ME | 291 | 0 | 0 | 0 | 0 | 2 | 155 | 0 | 0 | 0 | 0 |
| 39-0450142 | 11743 | MARCELLON COURTLAND SPRINGVALE MUT INSCO | WI | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 36-3101262 | 38970 | MARKEL INSURANCE COMPANY | IL | 55 | 0 | 0 | 0 | 0 | 0 | 25 | 0 | 0 | 0 | 0 |
| 39-0461800 | 11036 | MCMILLAN WARNER MUTUAL INSURANCE COMPANY | WI | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 00-0000000 | 00000 | MENDOTA MUTUAL INSURANCE COMPANY | IL | 34 | 0 | 10 | 10 | 0 | 2 | 17 | 0 | 0 | 0 | 0 |
| 16-0550140 | 23329 | MERCHANTS MUTUAL INSURANCE COMPANY | NY | 0 | 0 | 4 | 4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-9992052 | 00000 | MICHIGAN MUNICIPAL RISK MGMT AUTHORITY | MI | 2,381 | 0 | 1,150 | 1,150 | 0 | 1,091 | 1,082 | 0 | 0 | 0 | 0 |
| 00-0000000 | 00000 | MICHIGAN TOWNSHIP PARTICIPATING PLAN | MI | 776 | 0 | 0 | 0 | 0 | 66 | 361 | 0 | 0 | 0 | 0 |
| 00-0000000 | 00000 | MINNESOTA COUNTIES IGO TRUST (MCIT) | MN | 0 | 0 | 1,482 | 1,482 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 43-1510515 | 32140 | MISSOURI HOUSING AUTHORITIES P&C INC | MO | 1,227 | 0 | 201 | 201 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 00-0000000 | 00000 | MISSOURI INTERGOV RISK MGMT ASSOC-MIRMA | MO | 4,366 | 0 | 1,014 | 1,014 | 0 | 0 | 2,160 | 0 | 0 | 0 | 0 |
| 00-0000000 | 00000 | MISSOURI PUBLIC ENTITY RISK MGMT FUND | MO | 798 | 0 | 273 | 273 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 13-3467153 | 22551 | MITSUI SUMITOMO INSURANCE USA INC | NY | 4,652 | 0 | 3,927 | 3,927 | 1,016 | 513 | 1,957 | 0 | 0 | 0 | 0 |
| 41-0299900 | 13331 | MOTORISTS COMMERCIAL MUTUAL INS CO | OH | 0 | 0 | 87 | 87 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 31-4259550 | 14621 | MOTORISTS MUTUAL INSURANCE COMPANY | OH | 1,213 | 0 | 58 | 58 | 0 | 0 | 485 | 0 | 0 | 0 | 0 |
| 38-0855585 | 22012 | MOTORS INSURANCE CORPORATION | MI | 369 | 0 | 0 | 0 | 0 | 11 | 105 | 0 | 0 | 0 | 0 |
| 39-0487740 | 10831 | MT MORRIS MUTUAL INSURANCE COMPANY | WI | 23 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 |
| 13-4924125 | 10227 | MUNICH REINSURANCE AMERICA INC | DE | 0 | 0 | 3,874 | 3,874 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 47-4286791 | 15779 | MUNICIPAL PROPERTY INSURANCE COMPANY | WI | 2,692 | 0 | 285 | 285 | 0 | 416 | 419 | 0 | 0 | 0 | 0 |
| 71-0054811 | 14247 | MUTUAL OF ARKANSAS INS CO INC | AR | 112 | 0 | 0 | 0 | 0 | 0 | 47 | 0 | 0 | 0 | 0 |
| 39-1913832 | 11617 | MUTUAL OF WAUSAU INSURANCE CORPORATION | WI | 471 | 0 | 0 | 0 | 0 | 35 | 209 | 0 | 0 | 0 | 0 |
| 38-0865250 | 11991 | NATIONAL CASUALTY COMPANY | OH | 0 | 0 | 36 | 36 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 25-0687550 | 19445 | NATIONAL UNION FIRE INSURANCE CO OF PA | PA | 0 | 0 | 305 | 305 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 00-0000000 | 00000 | NEVADA PUBLIC AGENCY INS POOL (NPAIP) | NV | 194 | 0 | 291 | 291 | 0 | 0 | 104 | 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 |
| 06-1053492 | 41629 | NEW ENGLAND REINSURANCE CORPORATION | CT | 0 | 0 | 58 | 58 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 02-0172170 | 23841 | NEW HAMPSHIRE INSURANCE COMPANY | IL | 0 | 0 | 349 | 349 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 00-0000000 | 00000 | NEW HAMPSHIRE PUBLIC RISK MGMT EXCHANGE | NH | 490 | 0 | 9 | 9 | 0 | 0 | 279 | 0 | 0 | 0 | 0 |
| 00-0000000 | 00000 | NORTH CAROLINA PUBLIC SCHOOLS INS FUND | NC | 288 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 00-0000000 | 00000 | NORTH DAKOTA FIRE & TORNADO FUND | ND | 5,932 | 0 | 22 | 22 | 0 | 574 | 472 | 0 | 0 | 0 | 0 |
| 41-0446480 | 14850 | NORTH STAR MUTUAL INSURANCE COMPANY | MN | 6,096 | 0 | 984 | 984 | 0 | 653 | 2,639 | 0 | 0 | 0 | 0 |
| 38-0539800 | 30376 | NORTHERN MUT INS CO | MI | 104 | 0 | 0 | 0 | 0 | 8 | 47 | 0 | 0 | 0 | 0 |
| 47-0698507 | 23680 | ODYSSEY REINSURANCE COMPANY | CT | 0 | 0 | 89 | 89 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 00-0000000 | 00000 | OHIO SCHOOL PLAN | OH | 1,157 | 0 | 0 | 0 | 0 | 709 | 624 | 0 | 0 | 0 | 0 |
| 00-0000000 | 00000 | OHIO TOWNSHIP ASSN RISK MGMT AUTHORITY | OH | 4,708 | 0 | 0 | 0 | 0 | 0 | 51 | 0 | 0 | 0 | 0 |
| 00-0000000 | 00000 | OKLAHOMA MUNICIPAL ASSURANCE GROUP | OK | 0 | 0 | 1 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 25-0410420 | 24147 | OLD REPUBLIC INSURANCE COMPANY | PA | 0 | 0 | 9 | 9 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 26-0211369 | 12954 | OLYMPUS INSURANCE COMPANY | FL | 325 | 0 | 10 | 10 | 0 | 17 | 106 | 0 | 0 | 0 | 0 |
| 95-1077060 | 22748 | PACIFIC EMPLOYERS INSURANCE COMPANY | PA | 0 | 0 | 148 | 148 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 95-2379438 | 20338 | PALOMAR SPECIALTY INSURANCE COMPANY | OR | 4 | 0 | 0 | 0 | 0 | 2 | 2 | 0 | 0 | 0 | 0 |
| 39-0836305 | 11729 | PELLA MUTUAL INSURANCE COMPANY | WI | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 23-0959220 | 14974 | PENNSYLVANIA LUMBERMENS MUTUAL INS CO | PA | 12,530 | 0 | 174 | 174 | 1,482 | 482 | 5,488 | 0 | 0 | 0 | 0 |
| 26-1716465 | 13125 | PEOPLE'S TRUST INSURANCE COMPANY | FL | 84 | 0 | 0 | 0 | 0 | 16 | 30 | 0 | 0 | 0 | 0 |
| 23-1738402 | 18058 | PHILADELPHIA INDEMNITY INSURANCE CO | PA | 31,946 | 0 | 1,662 | 1,662 | 0 | 2,461 | 13,101 | 0 | 0 | 0 | 0 |
| 38-1067100 | 18309 | PIONEER STATE MUTUAL INSURANCE COMPANY | MI | 1,079 | 0 | 11 | 11 | 0 | 82 | 487 | 0 | 0 | 0 | 0 |
| 00-0000000 | 00000 | PREFERRED GOVERNMENTAL INS TRUST (PGIT) | FL | 529 | 0 | 70 | 70 | 0 | 0 | 407 | 0 | 0 | 0 | 0 |
| 85-3782558 | 17087 | PROPERTY INSURANCE CO OF AMERICA | MS | 243 | 0 | 2 | 2 | 0 | 0 | 87 | 0 | 0 | 0 | 0 |
| 00-0000000 | 00000 | PUBLIC ENTITIES POOL OF OHIO | OH | 839 | 0 | 3 | 3 | 0 | 51 | 246 | 0 | 0 | 0 | 0 |
| 13-1188550 | 15059 | PUBLIC SERVICE INSURANCE COMPANY | IL | 0 | 0 | 68 | 68 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 23-1740414 | 22705 | R&Q REINSURANCE COMPANY | PA | 0 | 0 | 362 | 362 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 74-0619495 | 21733 | RVOS FARM MUTUAL INSURANCE COMPANY | TX | 1,314 | 0 | 11 | 11 | 0 | 247 | 460 | 0 | 0 | 0 | 0 |
| 39-0663433 | 11607 | RIVER VALLEY MUTUAL INSURANCE COMPANY | WI | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 36-1695450 | 27065 | ROCKFORD MUTUAL INSURANCE COMPANY | IL | 356 | 0 | 1 | 1 | 0 | 11 | 132 | 0 | 0 | 0 | 0 |
| 75-2667578 | 11134 | RURAL TRUST INSURANCE CO | TX | 456 | 0 | 0 | 0 | 0 | 14 | 163 | 0 | 0 | 0 | 0 |
| 00-0000000 | 00000 | SCHOOLS OF OHIO RISK SHARING AUTH- SORSA | OH | 6,781 | 0 | 122 | 122 | 0 | 0 | 3,358 | 0 | 0 | 0 | 0 |
| 39-0333950 | 24988 | SENTRY INSURANCE COMPANY | WI | 0 | 0 | 180 | 180 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 39-0711880 | 15261 | SOCIETY INSURANCE, A MUTUAL COMPANY | WI | 1,593 | 0 | 403 | 403 | 0 | 0 | 657 | 0 | 0 | 0 | 0 |
| 13-2554270 | 11126 | SOMPO AMERICA INSURANCE COMPANY | NY | 1,599 | 0 | 16,520 | 16,520 | 231 | 198 | 690 | 0 | 0 | 0 | 0 |
| 93-0928517 | 24376 | SPINNAKER INSURANCE COMPANY | IL | 69 | 0 | 0 | 0 | 0 | 45 | 3 | 0 | 0 | 0 | 0 |
| 51-0335732 | 44776 | STARSTONE SPECIALTY INSURANCE COMPANY | DE | 5 | 0 | 0 | 0 | 0 | 1 | 2 | 0 | 0 | 0 | 0 |
| 75-1670124 | 38318 | STARR INDEMNITY & LIABILITY COMPANY | TX | 108 | 0 | 340 | 340 | 0 | 45 | 47 | 0 | 0 | 0 | 0 |
| 85-3228374 | 16889 | SUMMIT SPECIALTY INSURANCE COMPANY | NE | 181 | 0 | 0 | 0 | 0 | 0 | 67 | 0 | 0 | 0 | 0 |
| 36-1844955 | 16662 | SVEA MUTUAL INSURANCE COMPANY | IL | 190 | 0 | 0 | 0 | 0 | 5 | 82 | 0 | 0 | 0 | 0 |
| 13-1675535 | 25364 | SWISS REINSURANCE AMERICA CORPORATION | NY | 0 | 0 | 42 | 42 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 94-1517098 | 25534 | TIG INSURANCE COMPANY | CA | 0 | 0 | 741 | 741 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 00-0000000 | 00000 | TOIRMA-TOWNSHIP OFFICIALS IL RISK MGMT | IL | 154 | 0 | 0 | 0 | 0 | 0 | 70 | 0 | 0 | 0 | 0 |
| 00-0000000 | 00000 | TX SCHOOLS P&C COOP RISK POOL | TX | 0 | 0 | 1 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 00-0000000 | 00000 | TENNESSEE HOUSING AUTH RISK MANAGEMENT | TN | 9,320 | 0 | 487 | 487 | 0 | 0 | 1,078 | 0 | 0 | 0 | 0 |
| 00-0000000 | 00000 | TEXAS PUBLIC ENTITY GROUP | TX | 0 | 0 | 1,767 | 1,767 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 39-0654315 | 11658 | THERESA MUTUAL INSURANCE COMPANY | WI | 6 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 |
| 13-4032666 | 10945 | TOKIO MARINE AMERICA INSURANCE COMPANY | NY | 11,090 | 0 | 1,421 | 1,421 | 1,569 | 464 | 5,088 | 0 | 0 | 0 | 0 |
| 00-0000000 | 00000 | TOWERS PERIN FOSTER CROSBY | PA | 0 | 0 | 151 | 151 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 75-0784127 | 33014 | TRANSPORT INSURANCE COMPANY | OH | 0 | 0 | 7 | 7 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 73-1394760 | 28535 | TRIANGLE INSURANCE COMPANY INC | OK | 3,801 | 0 | 22 | 22 | 0 | 384 | 1,843 | 0 | 0 | 0 | 0 |
| 38-2725900 | 29734 | TRIASSIC INSURANCE COMPANY | MI | 612 | 0 | 16 | 16 | 0 | 34 | 236 | 0 | 0 | 0 | 0 |
| 82-1704480 | 16188 | TRISURA SPECIALTY INSURANCE COMPANY | OK | 1,358 | 0 | 249 | 249 | 0 | 49 | 449 | 0 | 0 | 0 | 0 |
| 46-3860792 | 15358 | US COASTAL INSURANCE COMPANY | NY | 853 | 0 | 25 | 25 | 0 | 0 | 276 | 0 | 0 | 0 | 0 |
| 75-1976074 | 13781 | US LLOYDS INSURANCE COMPANY | TX | 745 | 0 | 18 | 18 | 0 | 255 | 385 | 0 | 0 | 0 | 0 |
| 13-5459190 | 21113 | UNITED STATES FIRE INSURANCE COMPANY | DE | 0 | 0 | 4,807 | 4,807 | 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 |
| 65-0789077 | 10861 | UNIVERSAL PROPERTY & CASUALTY INS CO | FL | 1,219 | 0 | 40 | 40 | 0 | 0 | 386 | 0 | 0 | 0 | 0 |
| 43-1249228 | 41181 | UNIVERSAL UNDERWRITERS INSURANCE CO | IL | 0 | 0 | 7 | 7 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 15-0476880 | 25976 | UTICA MUTUAL INSURANCE COMPANY | NY | 0 | 0 | 8,837 | 8,837 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-9990026 | 00000 | VLCT PROP & CAS INTERMUNICIPAL FUND INC | VT | 230 | 0 | 0 | 0 | 0 | 2 | 5 | 0 | 0 | 0 | 0 |
| 82-3022673 | 16275 | VANTAGE RISK SPECIALTY INSURANCE COMPANY | DE | 104 | 0 | 0 | 0 | 0 | 15 | 48 | 0 | 0 | 0 | 0 |
| 00-0000000 | 00000 | VERMONT SCHOOL BOARDS INS TRUST (VSBIT) | VT | 6,964 | 0 | 2,216 | 2,216 | 0 | 0 | 3,453 | 0 | 0 | 0 | 0 |
| 00-0000000 | 00000 | WEST POINT MUTUAL INSURANCE COMPANY | IL | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 92-0040526 | 10030 | WESTCHESTER FIRE INSURANCE COMPANY | PA | 7,223 | 0 | 958 | 958 | 505 | 621 | 2,846 | 0 | 0 | 0 | 0 |
| 48-0921045 | 39845 | WESTPORT INSURANCE CORPORATION | MO | 0 | 0 | 349 | 349 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 23-1225600 | 26166 | WINDSOR-MOUNT JOY MUTUAL INSURANCE CO | PA | 1,037 | 0 | 97 | 97 | 0 | 67 | 522 | 0 | 0 | 0 | 0 |
| 13-1290712 | 20583 | XL REINSURANCE AMERICA INC | NY | 0 | 0 | 478 | 478 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 94-1590201 | 26220 | YOSEMITE INSURANCE COMPANY | OK | 0 | 0 | 130 | 130 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 0999999. Total other U.S. unaffiliated insurers | | | | 295,499 | 150 | 120,303 | 120,453 | 8,359 | 21,073 | 113,293 | 0 | 0 | 0 | 0 |
| Pools, associations or other similar facilities - mandatory pools | | | | | | | | | | | | | | |
| AA-9991100 | 00000 | ALABAMA COMMERCIAL AUTO INS PROCEDURE | AL | 66 | 0 | 57 | 57 | 0 | 0 | 4 | 0 | 0 | 0 | 0 |
| AA-9991102 | 00000 | ARIZONA COMMERCIAL AUTO INS PROCEDURE | AZ | 44 | 0 | 81 | 81 | 0 | 0 | 30 | 0 | 0 | 0 | 0 |
| AA-9991103 | 00000 | ARKANSAS COMMERCIAL AUTO INS PROCEDURE | AR | 3 | 0 | 7 | 7 | 0 | 0 | 1 | 0 | 0 | 0 | 0 |
| AA-9991105 | 00000 | CALIFORNIA COMMERCIAL AUTO INS PROCEDURE | CA | 1,214 | 0 | 2,388 | 2,388 | 0 | 0 | 603 | 0 | 0 | 0 | 0 |
| AA-9991107 | 00000 | COLORADO COMMERCIAL AUTO INS PROCEDURE | CO | 409 | 0 | 454 | 454 | 0 | 0 | 326 | 0 | 0 | 0 | 0 |
| AA-9991161 | 00000 | COMMONWEALTH AUTOMOBILE REINSURERS | MA | 21,353 | 0 | 2,274 | 2,274 | 0 | 0 | 10,985 | 0 | 0 | 0 | 0 |
| AA-9991108 | 00000 | CONNECTICUT COMMERCIAL AUTO INS PROC | CT | 323 | 0 | 210 | 210 | 0 | 0 | 151 | 0 | 0 | 0 | 0 |
| AA-9991110 | 00000 | DELAWARE COMMERCIAL AUTO INS PROCEDURE | DE | 67 | 0 | 46 | 46 | 0 | 0 | 39 | 0 | 0 | 0 | 0 |
| AA-9991167 | 00000 | DIST OF COLUMBIA COMM AUTO INS PROCEDURE | DC | 98 | 0 | 124 | 124 | 0 | 0 | 45 | 0 | 0 | 0 | 0 |
| AA-9991112 | 00000 | GEORGIA COMMERCIAL AUTO INS PROCEDURE | GA | 0 | 0 | 5 | 5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-9991114 | 00000 | IDAHO COMMERCIAL AUTO INS PROCEDURE | ID | 25 | 0 | 21 | 21 | 0 | 0 | 1 | 0 | 0 | 0 | 0 |
| AA-9991115 | 00000 | ILLINOIS COMMERCIAL AUTO INS PROCEDURE | IL | 3,977 | 0 | 9,925 | 9,925 | 0 | 0 | 2,385 | 0 | 0 | 0 | 0 |
| AA-9991117 | 00000 | INDIANA COMMERCIAL AUTO INS PROCEDURE | IN | 491 | 0 | 717 | 717 | 0 | 0 | 283 | 0 | 0 | 0 | 0 |
| AA-9991414 | 00000 | INDIANA WORKERS COMP ASSIGNED RISK POOL | IN | 2,537 | 0 | 3,466 | 3,466 | 0 | 0 | 833 | 0 | 0 | 0 | 0 |
| AA-9991118 | 00000 | IOWA COMMERCIAL AUTO INS PROCEDURE | IA | 181 | 0 | 633 | 633 | 0 | 0 | 108 | 0 | 0 | 0 | 0 |
| AA-9991119 | 00000 | KANSAS COMMERCIAL AUTO INS PROCEDURE | KS | 385 | 0 | 557 | 557 | 0 | 0 | 352 | 0 | 0 | 0 | 0 |
| AA-9991120 | 00000 | KENTUCKY COMMERCIAL AUTO INS PROCEDURE | KY | 41 | 0 | 27 | 27 | 0 | 0 | 24 | 0 | 0 | 0 | 0 |
| AA-9991121 | 00000 | LOUISIANA COMMERCIAL AUTO INS PROCEDURE | LA | 50 | 0 | 11 | 11 | 0 | 0 | 22 | 0 | 0 | 0 | 0 |
| AA-9991122 | 00000 | MAINE COMMERCIAL AUTO INS PROCEDURE | ME | 36 | 0 | 18 | 18 | 0 | 0 | 15 | 0 | 0 | 0 | 0 |
| AA-9992122 | 00000 | MASSACHUSETTS WORK COMP ASSIG RISK POOL | MA | 1,831 | 0 | 1,049 | 1,049 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-9992114 | 00000 | MICHIGAN WORKERS COMP INS FACILITY | MI | 2,746 | 0 | 7,631 | 7,631 | 0 | 0 | 930 | 26 | 0 | 0 | 0 |
| AA-9991125 | 00000 | MINNESOTA COMMERCIAL AUTO INS PROCEDURE | MN | 266 | 0 | 124 | 124 | 0 | 0 | 118 | 0 | 0 | 0 | 0 |
| AA-9991127 | 00000 | MISSISSIPPI COMMERCIAL AUTO INS PROC | MS | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-9992121 | 00000 | MISSISSIPPI WC ASSIGNED RISK POOL | MS | 867 | 0 | 1,402 | 1,402 | 0 | 0 | 247 | 0 | 0 | 0 | 0 |
| AA-9990014 | 00000 | MISSOURI COMM AUTO INS PROCEDURE-MCAIP | MO | 380 | 0 | 358 | 358 | 0 | 0 | 111 | 0 | 0 | 0 | 0 |
| AA-9991129 | 00000 | MONTANA COMMERCIAL AUTO INS PROCEDURE | MT | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-9992118 | 00000 | NATIONAL WORKERS COMP REINSURANCE POOL | NY | 57,117 | 0 | 197,906 | 197,906 | 0 | 0 | 20,908 | 893 | 0 | 0 | 0 |
| AA-9991130 | 00000 | NEBRASKA COMMERCIAL AUTO INS PROCEDURE | NE | 66 | 0 | 147 | 147 | 0 | 0 | 48 | 0 | 0 | 0 | 0 |
| AA-9991131 | 00000 | NEVADA COMMERCIAL AUTO INS PROCEDURE | NV | 120 | 0 | 93 | 93 | 0 | 0 | 65 | 0 | 0 | 0 | 0 |
| AA-9991133 | 00000 | NEW HAMPSHIRE COMMERCIAL AUTO INS PROC | NH | 84 | 0 | 27 | 27 | 0 | 0 | 48 | 0 | 0 | 0 | 0 |
| AA-9991134 | 00000 | NEW JERSEY COMMERCIAL AUTO INS PROCEDURE | NJ | 1,570 | 0 | 7,590 | 7,590 | 0 | 0 | 1,017 | 0 | 0 | 0 | 0 |
| AA-9991136 | 00000 | NEW MEXICO COMMERCIAL AUTO INS PROCEDURE | NM | 113 | 0 | 45 | 45 | 0 | 0 | 55 | 0 | 0 | 0 | 0 |
| AA-9992108 | 00000 | NEW MEXICO WORKERS COMP REINS POOL | NM | 409 | 0 | 946 | 946 | 0 | 0 | 15 | 28 | 0 | 0 | 0 |
| AA-9991137 | 00000 | NEW YORK SPECIAL RISK DISTRIBUTION | NY | 3,693 | 0 | 5,706 | 5,706 | 0 | 0 | 1,763 | 0 | 0 | 0 | 0 |
| AA-9991139 | 00000 | NORTH CAROLINA REINSURANCE FACILITY | NC | 25,786 | 0 | 29,566 | 29,566 | 0 | 0 | 7,079 | 0 | 0 | 0 | 0 |
| AA-9991140 | 00000 | NORTH DAKOTA COMMERCIAL AUTO INS PROC | ND | 2 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 |
| AA-9991141 | 00000 | OHIO COMMERCIAL AUTO INS PROCEDURE | OH | 1,943 | 0 | 4,038 | 4,038 | 0 | 0 | 1,048 | 0 | 0 | 0 | 0 |
| AA-9991142 | 00000 | OKLAHOMA COMMERCIAL AUTO INS PROCEDURE | OK | 86 | 0 | 66 | 66 | 0 | 0 | 24 | 0 | 0 | 0 | 0 |
| AA-9991143 | 00000 | OREGON COMMERCIAL AUTO INS PROCEDURE | OR | 26 | 0 | 25 | 25 | 0 | 0 | 20 | 0 | 0 | 0 | 0 |
| AA-9991144 | 00000 | PENNSYLVANIA COMMERCIAL AUTO INS PROC | PA | 206 | 0 | 484 | 484 | 0 | 0 | 295 | 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-9991146 | .00000 | RHODE ISLAND COMMERCIAL AUTO INS PROC | RI | 247 | 0 | 402 | 402 | 0 | 0 | 127 | 0 | 0 | 0 | 0 |
| AA-9991147 | .00000 | SOUTH CAROLINA COMMERCIAL AUTO INS PROC | SC | 6 | 0 | 0 | 0 | 0 | 0 | 3 | 0 | 0 | 0 | 0 |
| AA-9991149 | .00000 | SOUTH DAKOTA COMMERCIAL AUTO INS PROC | SD | 4 | 0 | 1 | 1 | 0 | 0 | 3 | 0 | 0 | 0 | 0 |
| AA-9991150 | .00000 | TENNESSEE COMMERCIAL AUTO INS PROCEDURE | TN | 150 | 0 | 113 | 113 | 0 | 0 | 45 | 0 | 0 | 0 | 0 |
| AA-9991151 | .00000 | UTAH COMMERCIAL AUTO INS PROCEDURE | UT | 31 | 0 | 4 | 4 | 0 | 0 | 16 | 0 | 0 | 0 | 0 |
| AA-9991152 | .00000 | VERMONT COMMERCIAL AUTO INS PROCEDURE | VT | 40 | 0 | 32 | 32 | 0 | 0 | 10 | 0 | 0 | 0 | 0 |
| AA-9991153 | .00000 | VIRGINIA COMMERCIAL AUTO INS PROCEDURE | VA | 249 | 0 | 397 | 397 | 0 | 0 | 125 | 0 | 0 | 0 | 0 |
| AA-9991154 | .00000 | WASHINGTON COMMERCIAL AUTO INS PROCEDURE | WA | 119 | 0 | 165 | 165 | 0 | 0 | 61 | 0 | 0 | 0 | 0 |
| AA-9991156 | .00000 | WEST VIRGINIA COMMERCIAL AUTO INS PROC | WV | 179 | 0 | 228 | 228 | 0 | 0 | 74 | 0 | 0 | 0 | 0 |
| AA-9991157 | .00000 | WISCONSIN SPECIAL RISK DISTRIBUTION PROG | WI | 71 | 0 | 155 | 155 | 0 | 0 | 32 | 0 | 0 | 0 | 0 |
| AA-9991158 | .00000 | WYOMING COMMERCIAL AUTO INS PROCEDURE | WY | 33 | 0 | 3 | 3 | 0 | 0 | 19 | 0 | 0 | 0 | 0 |
| 1099999. Total pools, associations or other similar facilities - mandatory pools | | | | 129,739 | 0 | 279,722 | 279,722 | 0 | 0 | 50,512 | 948 | 0 | 0 | 0 |
| Pools, associations or other similar facilities - voluntary pools | | | | | | | | | | | | | | |
| 00-0000000 | .00000 | ALLIANCE REINSURANCE MGMT CORP POOL | CA | 0 | 0 | 123 | 123 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-9995026 | .00000 | CARPENTER MGMT CORP (TREATY) | NY | 0 | 0 | 1,179 | 1,179 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-9995022 | .00000 | EXCESS & CASUALTY REINSURANCE ASSOC | NY | 0 | 263 | 1,713 | 1,977 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-9990030 | .00000 | FLORIDA SCHOOL BOARDS INS TRUST | FL | 191 | 0 | 20 | 20 | 0 | 0 | 63 | 0 | 0 | 0 | 0 |
| AA-9995085 | .00000 | FORTRESS REINSURANCE INC. | NC | 0 | 4 | 2,293 | 2,296 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-9995063 | .00000 | INTEROCEAN AVIATION GRP MGMT | NY | 0 | 0 | 88 | 88 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-9995030 | .00000 | MARINE OFFICE OF AMERICA CORPORATION | NJ | 0 | 0 | 19 | 19 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-9995087 | .00000 | RAILROAD INSURANCE UNDERWRITERS | NY | 0 | 0 | 66 | 66 | 0 | 0 | 0 | 66 | 0 | 0 | 0 |
| AA-9995043 | .00000 | UNITED STATES AIRCRAFT INSURANCE GROUP | NY | 0 | 0 | 6,212 | 6,212 | 0 | 0 | 0 | 0 | 0 | 0 | 10,915 |
| 1199999. Total pools, associations or other similar facilities - voluntary pools | | | | 192 | 267 | 11,714 | 11,981 | 0 | 0 | 63 | 66 | 0 | 0 | 10,915 |
| 1299999. Total - pools and associations | | | | 129,930 | 267 | 291,436 | 291,703 | 0 | 0 | 50,575 | 1,013 | 0 | 0 | 10,915 |
| Other non-U.S. insurers | | | | | | | | | | | | | | |
| AA-1460005 | .00000 | ALBA ALLGEMEINE VERS GES AG | CHE | 0 | 0 | 28 | 28 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-3190234 | .00000 | AMERICAN INTL UNDERWRITERS OVERSEAS LTD | BMU | 0 | 0 | 44 | 44 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-3194139 | .00000 | AXIS SPECIALTY LTD | BMU | 1,314 | 0 | 0 | 0 | 0 | 263 | 587 | 0 | 0 | 0 | 0 |
| AA-0000000 | .00000 | ELECTRIC MUTUAL LIABILITY INSURANCE CO | BMU | 0 | 0 | 4 | 4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-3191289 | .00000 | FIDELIS INSURANCE BERMUDA LTD | BMU | 317,561 | 2,838 | 51,049 | 53,886 | 9,417 | 148,692 | 158,661 | 0 | 0 | 0 | 0 |
| AA-1780129 | .00000 | FIDELIS INSURANCE IRELAND DAC | IRL | 83,368 | 1,590 | 16,892 | 18,481 | 1,557 | 81,658 | 94,448 | 0 | 0 | 0 | 0 |
| AA-1120175 | .00000 | FIDELIS UNDERWRITING LIMITED | GBR | 388,467 | 11,554 | 80,674 | 92,228 | 10,892 | 242,808 | 220,219 | 0 | 0 | 0 | 0 |
| AA-3191092 | .00000 | GULF COMPANY LTD | BMU | 0 | 0 | 11,590 | 11,590 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1560480 | .00000 | INTACT INSURANCE COMPANY | CAN | 323 | 0 | 0 | 0 | 0 | 9 | 269 | 0 | 0 | 0 | 0 |
| AA-1127084 | .00000 | LLOYDS SYNDICATE 1084 | GBR | 10 | 0 | 632 | 632 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1120105 | .00000 | LLOYDS SYNDICATE 1110 | GBR | 0 | 0 | 267 | 267 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1127218 | .00000 | LLOYDS SYNDICATE 1218 | GBR | 0 | 0 | 5 | 5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1127414 | .00000 | LLOYDS SYNDICATE 1414 | GBR | 118 | 0 | 0 | 0 | 0 | 2 | 25 | 0 | 0 | 0 | 0 |
| AA-1120245 | .00000 | LLOYDS SYNDICATE 2008 | GBR | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1128999 | .00000 | LLOYDS SYNDICATE 2999 | GBR | 0 | 0 | 323 | 323 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1126033 | .00000 | LLOYDS SYNDICATE 33 | GBR | 0 | 0 | 44 | 44 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1120241 | .00000 | LLOYDS SYNDICATE 3500 | GBR | 0 | 0 | 386 | 386 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1126435 | .00000 | LLOYDS SYNDICATE 435 | GBR | 7 | 0 | 326 | 326 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1126006 | .00000 | LLOYDS SYNDICATE 4472 | GBR | 0 | 0 | 32 | 32 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1126623 | .00000 | LLOYDS SYNDICATE 623 | GBR | 1,778 | (1) | 432 | 431 | 0 | 41 | 571 | 0 | 0 | 0 | 0 |
| AA-1123000 | .00000 | LLOYDS SYNDICATE 861 | GBR | 4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-0000000 | .00000 | M E RUTTY POOL | GBR | 0 | 0 | 439 | 439 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1120377 | .00000 | OCEAN MARINE INSURANCE COMPANY LTD | GBR | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1120481 | .00000 | QBE UK LIMITED | GBR | 0 | 0 | 272 | 272 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1320158 | .00000 | SCOR S.E. | FRA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-2731005 | .00000 | SEGUROS LA REPUBLICA S.A. | MEX | 0 | 0 | 0 | 0 | 406 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1370021 | .00000 | SWISS RE EUROPE S.A. | LUX | 0 | 0 | 44 | 44 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-3190789 | .00000 | VGM INS CO OF AMERICA LTD | BMU | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-3190102 | .00000 | WESTLAKE INSURANCE COMPANY (BERMUDA) LTD | BMU | 0 | 0 | 571 | 571 | 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-1460190 | .00000 . | ZURICH INSURANCE COMPANY LTD | CHE | 1 | 0 | 3,708 | 3,708 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1399999. Total other non-U.S. insurers | | | | 792,950 | 15,981 | 167,761 | 183,742 | 22,272 | 473,472 | 474,780 | 0 | 0 | 0 | 0 |
| 9999999 Totals | | | | 39,824,287 | 1,842,669 | 20,000,280 | 21,842,949 | 365,324 | 9,700,301 | 18,520,974 | 1,058 | 0 | 0 | 10,915 |

# SCHEDULE F - PART 2

Premium Portfolio Reinsurance Effected or (Canceled) during Current Year

| 1<br>ID Number | 2<br>NAIC Com-pany Code | 3<br>Name of Company | 4<br>Date of Contract | 5<br>Original Premium | 6<br>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 | | | | | | | | | | | | | | | | | | | |
| 06-0848755 | 19062 | AUTOMOBILE INSURANCE CO OF HARTFORD CT | CT | | 541,592 | 24,507 | 0 | 240,934 | 27,692 | 368,520 | 97,800 | 253,949 | 5,131 | 1,018,532 | 0 | (5,698) | 0 | 1,024,231 | 0 |
| 06-0291290 | 25615 | CHARTER OAK FIRE INSURANCE COMPANY | CT | | 502,060 | 23,556 | 0 | 223,347 | 25,671 | 341,621 | 90,661 | 235,413 | 4,756 | 945,025 | 0 | (5,282) | 0 | 950,307 | 0 |
| 06-1067463 | 41483 | FARMINGTON CASUALTY COMPANY | CT | | 585,078 | 26,596 | 0 | 260,279 | 29,916 | 398,109 | 105,653 | 274,339 | 5,542 | 1,100,433 | 0 | (6,156) | 0 | 1,106,589 | 0 |
| 52-0616768 | 25879 | FIDELITY & GUARANTY INS UNDERWRITERS INC | WI | | 39,532 | 1,818 | 0 | 17,586 | 2,021 | 26,899 | 7,139 | 18,536 | 374 | 74,375 | 0 | (416) | 0 | 74,791 | 0 |
| 41-0983992 | 27987 | NORTHFIELD INSURANCE COMPANY | IA | | 0 | 2,535 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,535 | 0 | 0 | 0 | 2,535 | 0 |
| 94-6051964 | 24031 | NORTHLAND CASUALTY COMPANY | CT | | 55,345 | 2,504 | 0 | 24,621 | 2,830 | 37,659 | 9,994 | 25,951 | 524 | 104,084 | 0 | (582) | 0 | 104,666 | 0 |
| 41-6009967 | 24015 | NORTHLAND INSURANCE COMPANY | CT | | 482,294 | 21,824 | 0 | 214,554 | 24,660 | 328,171 | 87,092 | 226,144 | 4,569 | 907,014 | 0 | (5,074) | 0 | 912,089 | 0 |
| 06-0303275 | 25623 | PHOENIX INSURANCE COMPANY | CT | | 1,976,614 | 89,738 | 0 | 879,320 | 101,066 | 1,344,963 | 356,934 | 926,821 | 18,725 | 3,717,567 | 0 | (20,797) | 0 | 3,738,364 | 0 |
| 41-0406690 | 24767 | ST PAUL FIRE & MARINE INSURANCE COMPANY | CT | | 9,800,053 | 446,936 | 0 | 4,359,670 | 501,087 | 6,668,325 | 1,769,681 | 4,595,179 | 92,836 | 18,433,715 | 0 | (103,112) | 0 | 18,536,827 | 0 |
| 41-0963301 | 24775 | ST PAUL GUARDIAN INSURANCE COMPANY | CT | | 39,532 | 1,789 | 0 | 17,586 | 2,021 | 26,899 | 7,139 | 18,536 | 374 | 74,345 | 0 | (416) | 0 | 74,761 | 0 |
| 41-0881659 | 24791 | ST PAUL MERCURY INSURANCE COMPANY | CT | | 158,129 | 8,127 | 0 | 70,346 | 8,085 | 107,597 | 28,555 | 74,146 | 1,498 | 298,353 | 0 | (1,664) | 0 | 300,017 | 0 |
| 36-2542404 | 19224 | ST PAUL PROTECTIVE INSURANCE COMPANY | CT | | 229,287 | 12,211 | 0 | 102,001 | 11,724 | 156,016 | 41,404 | 107,511 | 2,172 | 433,039 | 0 | (2,412) | 0 | 435,451 | 0 |
| 41-1230819 | 30481 | ST PAUL SURPLUS LINES INSURANCE COMPANY | DE | | 0 | 193 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 193 | 0 | 0 | 0 | 193 | 0 |
| 06-6033509 | 19070 | STANDARD FIRE INSURANCE COMPANY | CT | | 1,913,363 | 86,896 | 0 | 851,182 | 97,832 | 1,301,924 | 345,513 | 897,163 | 18,125 | 3,598,635 | 0 | (20,132) | 0 | 3,618,767 | 0 |
| 36-2999370 | 36463 | TRAVCO PERSONAL INSURANCE COMPANY | CT | | 55,345 | 2,530 | 0 | 24,621 | 2,830 | 37,659 | 9,994 | 25,951 | 524 | 104,110 | 0 | (582) | 0 | 104,692 | 0 |
| 35-1838077 | 28188 | TRAVCO INSURANCE COMPANY | CT | | 106,737 | 4,830 | 0 | 47,483 | 5,458 | 72,628 | 19,274 | 50,048 | 1,011 | 200,733 | 0 | (1,123) | 0 | 201,856 | 0 |
| 06-6033504 | 19038 | TRAVELERS CASUALTY & SURETY COMPANY | CT | | 8,048,773 | 371,427 | 0 | 3,580,592 | 411,543 | 5,476,688 | 1,453,437 | 3,774,016 | 76,246 | 15,143,949 | 0 | (84,686) | 0 | 15,228,635 | 0 |
| 06-1286266 | 36170 | TRAVELERS CASUALTY CO OF CONNECTICUT | CT | | 185,802 | 8,416 | 0 | 82,656 | 9,500 | 126,426 | 33,552 | 87,121 | 1,760 | 349,432 | 0 | (1,955) | 0 | 351,387 | 0 |
| 41-1435765 | 41769 | TRAVELERS CASUALTY COMPANY | CT | | 114,644 | 5,188 | 0 | 51,001 | 5,862 | 78,008 | 20,702 | 53,756 | 1,086 | 215,602 | 0 | (1,206) | 0 | 216,808 | 0 |
| 06-0876835 | 19046 | TRAVELERS CASUALTY INS CO OF AMERICA | CT | | 1,079,231 | 49,190 | 0 | 480,109 | 55,182 | 734,350 | 194,886 | 506,044 | 10,224 | 2,029,985 | 0 | (11,355) | 0 | 2,041,340 | 0 |
| 95-3634110 | 40282 | TRAVELERS COMMERCIAL CASUALTY COMPANY | CT | | 185,802 | 8,434 | 0 | 82,656 | 9,500 | 126,426 | 33,552 | 87,121 | 1,760 | 349,450 | 0 | (1,955) | 0 | 351,405 | 0 |
| 06-1286268 | 36137 | TRAVELERS COMMERCIAL INSURANCE COMPANY | CT | | 185,802 | 8,408 | 0 | 82,656 | 9,500 | 126,426 | 33,552 | 87,121 | 1,760 | 349,424 | 0 | (1,955) | 0 | 351,378 | 0 |
| 41-1435766 | 41750 | TRAVELERS CONSTITUTION STATE INS CO | CT | | 114,644 | 5,188 | 0 | 51,001 | 5,862 | 78,008 | 20,702 | 53,756 | 1,086 | 215,602 | 0 | (1,206) | 0 | 216,808 | 0 |
| 06-1203698 | 29696 | TRAVELERS EXCESS AND SURPLUS LINES CO | CT | | 0 | 15,635 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 15,635 | 0 | 0 | 0 | 15,635 | 0 |
| 35-1838079 | 27998 | TRAVELERS HOME AND MARINE INSURANCE CO | CT | | 106,737 | 4,830 | 0 | 47,483 | 5,458 | 72,628 | 19,274 | 50,048 | 1,011 | 200,733 | 0 | (1,123) | 0 | 201,856 | 0 |
| 06-0336212 | 25682 | TRAVELERS INDEMNITY CO OF CONNECTICUT | CT | | 541,592 | 27,181 | 0 | 240,934 | 27,692 | 368,520 | 97,800 | 253,949 | 5,131 | 1,021,206 | 0 | (5,698) | 0 | 1,026,905 | 0 |
| 58-6020487 | 25666 | TRAVELERS INDEMNITY COMPANY OF AMERICA | CT | | 304,399 | 15,294 | 0 | 135,415 | 15,564 | 207,124 | 54,968 | 142,730 | 2,884 | 573,980 | 0 | (3,203) | 0 | 577,183 | 0 |
| 36-3703200 | 38130 | TRAVELERS PERSONAL INSURANCE COMPANY | CT | | 106,737 | 4,830 | 0 | 47,483 | 5,458 | 72,628 | 19,274 | 50,048 | 1,011 | 200,733 | 0 | (1,123) | 0 | 201,856 | 0 |
| 06-1286264 | 36145 | TRAVELERS PERSONAL SECURITY INSURANCE CO | CT | | 106,737 | 4,830 | 0 | 47,483 | 5,458 | 72,628 | 19,274 | 50,048 | 1,011 | 200,733 | 0 | (1,123) | 0 | 201,856 | 0 |
| 36-2719165 | 25674 | TRAVELERS PROP CAS CO OF AMERICA | CT | | 142,316 | 19,291 | 0 | 63,311 | 7,277 | 96,837 | 25,699 | 66,731 | 1,348 | 280,495 | 0 | (1,497) | 0 | 281,992 | 0 |
| 06-1286274 | 36161 | TRAVELERS PROPERTY CASUALTY INSURANCE CO | CT | | 118,597 | 5,367 | 0 | 52,759 | 6,064 | 80,698 | 21,416 | 55,609 | 1,123 | 223,036 | 0 | (1,248) | 0 | 224,284 | 0 |
| 52-0515280 | 25887 | UNITED STATES FIDELITY & GUARANTY CO | CT | | 1,743,374 | 85,524 | 0 | 775,560 | 89,141 | 1,186,257 | 314,816 | 817,456 | 16,515 | 3,285,270 | 0 | (18,343) | 0 | 3,303,613 | 0 |
| 0199999. Total authorized - affiliates - U.S. intercompany pooling | | | | | 29,570,149 | 1,395,622 | 0 | 13,154,631 | 1,511,954 | 20,120,642 | 5,339,740 | 13,865,245 | 280,119 | 55,667,952 | 0 | (311,125) | 0 | 55,979,077 | 0 |
| Authorized - affiliates - U.S. non-pool - captive | | | | | | | | | | | | | | | | | | | |
| 93-2131852 | 17533 | TRAVELERS GROUP CAPTIVE INSURANCE CO | CT | | 6,933 | 0 | 0 | 847 | 244 | 2,302 | 842 | 647 | 0 | 4,881 | 0 | 529 | 0 | 4,351 | 0 |
| 0299999. Total authorized - affiliates - U.S. non-pool - captive | | | | | 6,933 | 0 | 0 | 847 | 244 | 2,302 | 842 | 647 | 0 | 4,881 | 0 | 529 | 0 | 4,351 | 0 |
| Authorized - affiliates - U.S. non-pool - other | | | | | | | | | | | | | | | | | | | |
| 42-1091525 | 35386 | FIDELITY AND GUARANTY INSURANCE CO | IA | | 0 | 128 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 128 | 0 | 0 | 0 | 128 | 0 |
| 06-0303275 | 25623 | PHOENIX INSURANCE COMPANY | CT | | 0 | 52 | 10 | 0 | 0 | 0 | 0 | 0 | 0 | 62 | 0 | 0 | 0 | 62 | 0 |
| 06-6033504 | 19038 | TRAVELERS CASUALTY & SURETY COMPANY | CT | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 06-0907370 | 31194 | TRAVELERS CASUALTY AND SURETY OF AMERICA | CT | | 1,045 | 802 | 0 | 177 | 26 | 853 | 143 | 10,524 | 5 | 12,529 | 0 | 0 | 0 | 12,529 | 0 |
| 06-0566050 | 25658 | TRAVELERS INDEMNITY COMPANY | CT | | 0 | 0 | 0 | 65 | 39 | 2 | 0 | 0 | 0 | 106 | 0 | 0 | 0 | 106 | 0 |
| 0399999. Total authorized - affiliates - U.S. non-pool - other | | | | | 1,045 | 982 | 10 | 242 | 64 | 855 | 143 | 10,524 | 5 | 12,825 | 0 | 0 | 0 | 12,825 | 0 |
| 0499999. Total authorized - affiliates - U.S. non-pool | | | | | 7,978 | 982 | 10 | 1,089 | 308 | 3,157 | 985 | 11,170 | 5 | 17,706 | 0 | 529 | 0 | 17,176 | 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 | | | | | 29,578,127 | 1,396,603 | 10 | 13,155,719 | 1,512,262 | 20,123,799 | 5,340,725 | 13,876,415 | 280,124 | 55,685,658 | 0 | (310,595) | 0 | 55,996,253 | 0 |
| Authorized - other U.S. unaffiliated insurers | | | | | | | | | | | | | | | | | | | |
| 13-3333609 | 32220 | 21ST CENTURY NORTH AMERICA INSURANCE CO | NY | | 0 | 0 | 0 | 4 | 1 | 44 | 36 | 0 | 0 | 85 | 0 | 0 | 0 | 85 | 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 |
| 95-2371728 | 22667 | ACE AMERICAN INSURANCE COMPANY | PA | | 0 | 0 | 0 | 0 | 0 | 5 | 0 | 0 | 0 | 5 | 0 | 0 | 0 | 5 | 52 |
| 06-0237820 | 20699 | ACE PROPERTY & CASUALTY INSURANCE CO | PA | | 4 | 162 | 81 | 527 | 61 | 538 | 270 | 0 | 0 | 1,638 | 67 | 10 | 0 | 1,628 | 0 |
| 75-1940467 | 19984 | ACIG INSURANCE COMPANY | IL | | 0 | 0 | 0 | 0 | 0 | 39 | 7 | 0 | 0 | 46 | 0 | 0 | 0 | 46 | 0 |
| 36-6033855 | 22837 | AGCS MARINE INSURANCE COMPANY | IL | | 0 | 0 | 0 | 0 | 0 | 8 | 0 | 0 | 0 | 8 | 0 | 0 | 0 | 8 | 0 |
| 00-0000000 | 00000 | AEGEN INTERNATIONAL INCORPORATED | NY | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 36-3544354 | 10541 | AGRINATIONAL INSURANCE COMPANY | VT | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 06-1022232 | 24899 | ALEA NORTH AMERICA INSURANCE COMPANY | NY | | 0 | 0 | 0 | 0 | 0 | 12 | 0 | 0 | 0 | 13 | 0 | 0 | 0 | 13 | 0 |
| 63-0262164 | 19135 | ALFA MUTUAL INSURANCE COMPANY | AL | | 0 | 38 | 19 | 9 | 10 | 31 | 28 | 0 | 0 | 135 | 19 | 0 | 0 | 135 | 0 |
| 06-1182357 | 22730 | ALLIED WORLD INSURANCE COMPANY | NH | | 39,220 | (1) | 20 | 6,349 | 175 | 48,578 | 1,073 | 15,624 | 0 | 71,818 | 0 | 4,528 | 0 | 67,290 | 0 |
| 36-0719665 | 19232 | ALLSTATE INSURANCE COMPANY | IL | | 3 | 429 | 247 | 8,480 | 2,169 | 4,652 | 4,481 | 0 | 0 | 20,458 | 75 | 0 | 0 | 20,458 | 0 |
| 04-2680300 | 37907 | ALLSTATE VEHICLE & PROPERTY INS CO | IL | | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 | 0 | 2 | 0 | 0 | 0 | 2 | 0 |
| 36-2661954 | 10103 | AMERICAN AGRICULTURAL INSURANCE COMPANY | IN | | 13,859 | 2,079 | 68 | 10,515 | 219 | 800 | 33 | 5,846 | 0 | 19,560 | 0 | 3,468 | 0 | 16,091 | 0 |
| 52-2048110 | 19720 | AMERICAN ALTERNATIVE INSURANCE CORP | DE | | 6 | 3 | (1) | 43 | 23 | 217 | 166 | 0 | 0 | 450 | 0 | 8 | 0 | 442 | 0 |
| 59-0593886 | 10111 | AMERICAN BANKERS INSURANCE CO OF FLORIDA | FL | | 0 | 0 | 0 | 114 | 48 | 38 | 2 | 0 | 0 | 203 | 0 | 1 | 0 | 202 | 0 |
| 31-0973761 | 37990 | AMERICAN EMPIRE INSURANCE COMPANY | OH | | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 1 | 0 |
| 52-0696632 | 60518 | AMERICAN HEALTH AND LIFE INSURANCE CO | TX | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,003 | 0 | 1,003 | 0 | 0 | 0 | 1,003 | 0 |
| 13-5124990 | 19380 | AMERICAN HOME ASSURANCE COMPANY | NY | | 4 | 443 | 208 | 167 | 180 | 2,048 | 1,790 | 0 | 0 | 4,837 | 233 | 9 | 0 | 4,828 | 0 |
| 74-0484030 | 60739 | AMERICAN NATIONAL INSURANCE COMPANY | TX | | 0 | 0 | 0 | 2,517 | 258 | (127) | 0 | 0 | 0 | 2,647 | 0 | 0 | 0 | 2,647 | 0 |
| 74-3211949 | 12190 | AMERICAN PET INSURANCE COMPANY | NY | | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 1 | 0 |
| 38-1630841 | 19631 | AMERICAN ROAD INSURANCE COMPANY | MI | | 0 | 11 | 11 | 33 | 23 | 1,713 | 1,522 | 0 | 0 | 3,312 | 1 | 0 | 0 | 3,312 | 0 |
| 35-0145825 | 60895 | AMERICAN UNITED LIFE INSURANCE COMPANY | IN | | 0 | 0 | 0 | 2,964 | 213 | 56 | 0 | 0 | 0 | 3,233 | 0 | 0 | 0 | 3,233 | 0 |
| 06-1430254 | 10348 | ARCH REINSURANCE COMPANY | DE | | 202,612 | 3,125 | 78 | 70,245 | 1,985 | 69,836 | 127 | 80,364 | 0 | 225,761 | 0 | 8,767 | 0 | 216,994 | 0 |
| 94-1390273 | 19801 | ARGONAUT INSURANCE COMPANY | NE | | 4 | 109 | (37) | 338 | 60 | 436 | 223 | 0 | 0 | 1,128 | 22 | 21 | 0 | 1,107 | 0 |
| 13-5358230 | 24678 | ARROWOOD INDEMNITY COMPANY | DE | | 2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | (6) | 0 |
| 75-2344200 | 43460 | ASPEN AMERICAN INSURANCE COMPANY | TX | | 54,091 | 2,211 | 39 | 20,900 | 414 | 31,995 | 828 | 22,948 | 0 | 79,336 | 0 | 9,607 | 0 | 69,729 | 0 |
| 51-0434766 | 20370 | AXIS REINSURANCE COMPANY | NY | | 4,641 | 842 | 322 | 7,434 | 445 | 48,907 | 1,250 | 4,654 | 0 | 63,853 | 0 | 1,064 | 0 | 62,788 | 0 |
| 23-1502700 | 21970 | BEDIVERE INSURANCE COMPANY | PA | | 2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | (6) | 0 |
| 47-0574325 | 32603 | BERKLEY INSURANCE COMPANY | DE | | 2,040 | 366 | 38 | 15,414 | 1,166 | 25,935 | 995 | 1,298 | 0 | 45,213 | 0 | 87 | 0 | 45,126 | 0 |
| 43-1432586 | 29580 | BERKLEY REGIONAL INSURANCE CO | IA | | 0 | 0 | 0 | 0 | 0 | 14 | 0 | 0 | 0 | 14 | 0 | 0 | 0 | 14 | 0 |
| 51-0400307 | 10391 | BERKSHIRE HATHAWAY DIRECT INSURANCE CO | NE | | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 1 | 0 |
| 06-6105395 | 20710 | CENTURY INDEMNITY COMPANY | PA | | 0 | 132 | 71 | 757 | 955 | (13) | 1 | 0 | 0 | 1,903 | 0 | 0 | 0 | 1,903 | 0 |
| 13-3531373 | 10006 | CERITY INSURANCE COMPANY | NY | | 0 | 50 | 17 | 2,318 | 208 | 941 | 162 | 0 | 0 | 3,697 | 0 | 0 | 0 | 3,697 | 0 |
| 31-0542366 | 10677 | CINCINNATI INSURANCE COMPANY | OH | | 18,390 | 2,836 | 99 | 7,936 | 274 | 11,061 | (28) | 11,806 | 0 | 33,983 | 17 | 3,837 | 0 | 30,146 | 0 |
| 36-2994662 | 36552 | COLISEUM REINSURANCE COMPANY | DE | | 0 | 15 | 1 | 379 | 18 | 29 | 18 | 0 | 0 | 459 | 0 | 0 | 0 | 459 | 0 |
| 47-0490411 | 31127 | COLUMBIA CASUALTY COMPANY | IL | | 0 | 0 | 0 | 633 | 588 | 0 | 0 | 0 | 0 | 1,221 | 0 | 0 | 0 | 1,221 | 0 |
| 06-0303370 | 62308 | CONNECTICUT GENERAL LIFE INSURANCE CO | CT | | 0 | 0 | 0 | 91 | 3 | 72 | 1 | 0 | 0 | 168 | 0 | 0 | 0 | 168 | 0 |
| 36-2114545 | 20443 | CONTINENTAL CASUALTY COMPANY | IL | | 6 | 557 | 254 | 1,462 | 577 | 5,189 | 3,818 | 0 | 0 | 11,857 | 184 | 8 | 0 | 11,849 | 0 |
| 13-5010440 | 35289 | CONTINENTAL INSURANCE COMPANY | PA | | 2 | 941 | 422 | 717 | 281 | 2,598 | 2,198 | 0 | 0 | 7,157 | 333 | 5 | 0 | 7,152 | 0 |
| 37-0807507 | 20990 | COUNTRY MUTUAL INSURANCE COMPANY | IL | | 500 | 30 | 3 | 30 | 123 | 0 | 0 | 333 | 0 | 520 | 0 | 300 | 0 | 220 | 0 |
| 13-3176864 | 42714 | DR INSURANCE COMPANY | KY | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 39 |
| 00-0000000 | 00000 | DAMPKRAFT INSURANCE COMPANY | SC | | (28) | (27) | 0 | 6 | 0 | (17) | (3) | 0 | 0 | (41) | 0 | (27) | 0 | (14) | 810 |
| 95-3014772 | 34495 | DOCTORS COMPANY AN INTERINSURANCE EXCH | CA | | 0 | 0 | 0 | 163 | 0 | 290 | 0 | 0 | 0 | 453 | 0 | 0 | 0 | 453 | 0 |
| 38-2145898 | 33499 | DORINCO REINSURANCE COMPANY | MI | | 0 | 22 | 10 | 285 | 10 | 194 | 43 | 0 | 0 | 565 | 0 | 0 | 0 | 565 | 0 |
| 63-0329091 | 25186 | EMC PROPERTY & CASUALTY COMPANY | IA | | 0 | 35 | 7 | 0 | 0 | 0 | 0 | 0 | 0 | 42 | 0 | 0 | 0 | 42 | 0 |
| 39-0264050 | 21458 | EMPLOYERS INSURANCE COMPANY OF WAUSAU | WI | | 2 | 507 | 74 | 591 | 172 | 2,450 | 1,913 | 0 | 0 | 5,707 | 465 | 3 | 0 | 5,704 | 0 |
| 42-0234980 | 21415 | EMPLOYERS MUTUAL CASUALTY COMPANY | IA | | 1 | 88 | 38 | 340 | 21 | 159 | 16 | 0 | 0 | 661 | 15 | 1 | 0 | 660 | 0 |
| 35-2293075 | 11551 | ENDURANCE ASSURANCE CORPORATION | DE | | 92,813 | 5,312 | 99 | 32,267 | 545 | 44,334 | 117 | 36,560 | 0 | 119,235 | 0 | 10,295 | 0 | 108,940 | 0 |
| 25-6038677 | 26271 | ERIE INSURANCE EXCHANGE | PA | | 0 | 0 | 0 | 110 | 0 | 60 | 0 | 0 | 0 | 170 | 0 | 0 | 0 | 170 | 0 |
| 36-2950161 | 35378 | EVANSTON INSURANCE COMPANY | IL | | 0 | 0 | (3) | 62 | 5 | 107 | 12 | 0 | 0 | 183 | 0 | 0 | 0 | 183 | 0 |
| 22-2005057 | 26921 | EVEREST REINSURANCE COMPANY | DE | | 91,787 | 4,749 | 133 | 32,246 | 5,150 | 50,905 | 5,402 | 33,193 | 0 | 131,777 | 0 | 14,646 | 0 | 117,131 | 215 |

# 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 |
| 36-2467238 | 12750 | EVERGREEN NATIONAL INDEMNITY CO | OH | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 00-0000000 | 12052 | F L INSURANCE CORPORATION | HI | | 0 | 0 | 0 | 71 | 8 | (29) | 7 | 0 | 0 | 56 | 0 | 0 | 0 | 56 | 0 |
| 05-0316605 | 21482 | FACTORY MUTUAL INSURANCE COMPANY | RI | | 5 | 288 | 99 | 2,156 | 735 | 473 | 237 | 0 | 0 | 3,988 | 81 | 6 | 0 | 3,982 | 0 |
| 13-3333610 | 35157 | FAIR AMERICAN INS & REINS COMPANY | NY | | 0 | 0 | 0 | 2 | 0 | 3 | 1 | 0 | 0 | 6 | 0 | 0 | 0 | 6 | 0 |
| 48-0214040 | 19194 | FARMERS ALLIANCE MUTUAL INSURANCE CO | KS | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 13-2915260 | 34339 | FARMERS GROUP PROP & CAS INS CO | RI | | 0 | 262 | 455 | 211 | 203 | 808 | 782 | 0 | 0 | 2,721 | 18 | 0 | 0 | 2,721 | 0 |
| 42-0245840 | 13897 | FARMERS MUTUAL HAIL INSURANCE CO OF IOWA | IA | | 3 | 7 | 4 | 43 | 13 | 104 | 67 | 0 | 0 | 238 | 0 | 4 | 0 | 234 | 49 |
| 13-1963496 | 20281 | FEDERAL INSURANCE COMPANY | IN | | 2 | (116) | 3 | 2,356 | 134 | 1,573 | 304 | 183 | 0 | 4,436 | 0 | 0 | 0 | 4,436 | 11 |
| 13-2710717 | 12815 | FINANCIAL GUARANTY INSURANCE COMPANY | NY | | 0 | 8 | 10 | 12 | 14 | 198 | 160 | 0 | 0 | 402 | 1 | 0 | 0 | 402 | 0 |
| 95-1466743 | 19852 | FINANCIAL INDEMNITY COMPANY | IL | | 0 | 35 | 7 | 0 | 0 | 0 | 0 | 0 | 0 | 42 | 0 | 0 | 0 | 42 | 0 |
| 06-1325038 | 39136 | FINIAL REINSURANCE COMPANY | CT | | 0 | 475 | 18 | 14,945 | 479 | 2,753 | 545 | 0 | 0 | 19,215 | 0 | 0 | 0 | 19,215 | 0 |
| 04-2198460 | 21822 | FIRST STATE INSURANCE COMPANY | CT | | 0 | 0 | 13 | 0 | 0 | 0 | 0 | 0 | 0 | 13 | 0 | 0 | 0 | 13 | 0 |
| 00-0000000 | 12058 | FRONT RANGE INSURANCE COMPANY INC | HI | | 0 | 0 | 0 | 1 | 2 | 0 | 0 | 0 | 0 | 3 | 0 | 0 | 0 | 3 | 0 |
| 75-1588101 | 35882 | GEICO GENERAL INSURANCE COMPANY | NE | | 1 | 4 | 0 | 183 | 0 | 132 | 6 | 0 | 0 | 325 | 0 | 1 | 0 | 324 | 0 |
| 91-0231910 | 24732 | GENERAL INSURANCE COMPANY OF AMERICA | NH | | 0 | 94 | 41 | 45 | 39 | 771 | 702 | 0 | 0 | 1,692 | 47 | 1 | 0 | 1,691 | 0 |
| 13-2572994 | 86258 | GENERAL RE LIFE CORPORATION | CT | | 0 | 0 | 0 | 12 | 2 | 1 | 1 | 0 | 0 | 16 | 0 | 0 | 0 | 16 | 0 |
| 13-2673100 | 22039 | GENERAL REINSURANCE CORPORATION | DE | | 124,056 | 8,111 | 2,103 | 75,390 | 6,546 | 27,779 | 14,344 | 46,231 | 0 | 180,504 | 6,316 | 9,382 | 0 | 171,122 | 0 |
| 13-3029255 | 39322 | GENERAL SECURITY NATIONAL INSURANCE CO | NY | | 0 | 271 | 32 | 4,221 | 412 | 1,653 | 280 | 0 | 0 | 6,870 | 0 | 0 | 0 | 6,870 | 180 |
| 06-0876629 | 37362 | GENERAL STAR INDEMNITY COMPANY | DE | | 0 | 20 | 1 | 234 | 10 | 37 | 3 | 0 | 0 | 304 | 0 | 0 | 0 | 304 | 0 |
| 13-1958482 | 11967 | GENERAL STAR NATIONAL INSURANCE COMPANY | DE | | 4 | 72 | 30 | 38 | 30 | 383 | 321 | 0 | 0 | 874 | 20 | 10 | 0 | 864 | 0 |
| 13-5617450 | 11231 | GENERALI - U.S. BRANCH | NY | | 2 | (8) | 10 | 598 | 23 | 545 | 114 | 0 | 0 | 1,282 | 0 | 3 | 0 | 1,279 | 0 |
| 13-5009848 | 21032 | GLOBAL REINSURANCE CORP OF AMERICA | NY | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 31-0501234 | 16691 | GREAT AMERICAN INSURANCE COMPANY | OH | | 9 | 292 | 150 | 175 | 176 | 2,928 | 2,636 | 0 | 0 | 6,356 | 125 | 14 | 0 | 6,342 | 0 |
| 13-5117400 | 22187 | GREATER NEW YORK MUTUAL INSURANCE CO | NY | | 0 | 28 | 14 | 8 | 9 | 10 | 10 | 0 | 0 | 80 | 14 | 0 | 0 | 80 | 0 |
| 95-1479095 | 22322 | GREENWICH INSURANCE COMPANY | DE | | 0 | 35 | 7 | 0 | 0 | 0 | 0 | 0 | 0 | 42 | 0 | 0 | 0 | 42 | 0 |
| 22-2222789 | 11398 | GUARANTEE INSURANCE COMPANY | FL | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 13-5129825 | 22292 | HANOVER INSURANCE COMPANY | NH | | 1 | 241 | 122 | 80 | 81 | 1,186 | 1,050 | 0 | 0 | 2,761 | 113 | 2 | 0 | 2,759 | 0 |
| 06-0383030 | 22357 | HARTFORD ACCIDENT & INDEMNITY COMPANY | CT | | 0 | 17 | 15 | 1,941 | 202 | 2,043 | 1,608 | 0 | 0 | 5,826 | 1 | 0 | 0 | 5,826 | 0 |
| 06-0383750 | 19682 | HARTFORD FIRE INSURANCE COMPANY | CT | | 0 | 94 | 19 | 1,094 | 27 | 2,584 | 1,095 | 0 | 0 | 4,914 | 6 | 0 | 0 | 4,914 | 0 |
| 06-0384680 | 11452 | HARTFORD STEAM BOILER INSPECTION&INS CO | CT | | 0 | 43 | 18 | 13 | 14 | 8 | 7 | 0 | 0 | 104 | 23 | 0 | 0 | 103 | 0 |
| 38-0829290 | 14176 | HASTINGS MUTUAL INSURANCE COMPANY | MI | | 0 | 41 | 20 | 12 | 12 | 18 | 18 | 0 | 0 | 121 | 18 | 0 | 0 | 120 | 0 |
| 61-0904881 | 35904 | HEALTH CARE INDEMNITY INC | CO | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 74-1296673 | 22489 | HIGHLANDS INSURANCE COMPANY | TX | | 2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 77 | 0 | (77) | 0 |
| 02-0308052 | 22527 | HOME INSURANCE COMPANY | NH | | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 75 | 0 | (75) | 0 |
| 59-1027412 | 22578 | HORACE MANN INSURANCE COMPANY | IL | | 0 | 35 | 7 | 0 | 0 | 0 | 0 | 0 | 0 | 42 | 0 | 0 | 0 | 42 | 0 |
| 06-1206659 | 10069 | HOUSING AUTHORITY PROPERTY INS A MUT | VT | | 2,748 | 0 | 0 | 0 | 0 | 2,180 | 170 | 830 | 0 | 3,180 | 0 | 0 | 0 | 3,180 | 0 |
| 74-2195939 | 42374 | HOUSTON CASUALTY COMPANY | TX | | 4,121 | 0 | 0 | 0 | 0 | 0 | 0 | 741 | 0 | 741 | 0 | 714 | 0 | 27 | 0 |
| 47-6025666 | 23264 | INLAND INSURANCE COMPANY | NE | | 0 | 26 | 15 | 8 | 5 | 17 | 18 | 0 | 0 | 88 | 7 | 0 | 0 | 88 | 0 |
| 23-0723970 | 22713 | INSURANCE COMPANY OF NORTH AMERICA | PA | | 6 | 232 | 373 | 74 | 55 | 1,519 | 1,452 | 0 | 0 | 3,704 | 101 | 14 | 0 | 3,690 | 0 |
| 59-1680233 | 33030 | INSURANCE COMPANY OF THE AMERICAS | FL | | 0 | 50 | 24 | 0 | 4 | 50 | 51 | 0 | 0 | 179 | 0 | 0 | 0 | 179 | 0 |
| 95-2769232 | 27847 | INSURANCE COMPANY OF THE WEST | CA | | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 56-0751402 | 22780 | INTEGON GENERAL INSURANCE CORPORATION | NC | | 0 | 32 | 15 | 9 | 5 | 2 | 2 | 0 | 0 | 65 | 15 | 0 | 0 | 65 | 0 |
| 01-0233346 | 65838 | JOHN HANCOCK LIFE INSURANCE COMPANY USA | MI | | 0 | 0 | 0 | 1,611 | 72 | 619 | 112 | 0 | 0 | 2,415 | 0 | 0 | 0 | 2,415 | 0 |
| 25-1149494 | 19437 | LEXINGTON INSURANCE COMPANY | DE | | 0 | (38) | 47 | 58 | (9) | 0 | 0 | 0 | 0 | 58 | 0 | 0 | 0 | 58 | 0 |
| 04-1543470 | 23043 | LIBERTY MUTUAL INSURANCE COMPANY | MA | | 36,520 | 2,453 | 333 | 7,652 | 421 | 60,187 | 1,791 | 19,074 | 0 | 91,911 | 203 | 6,414 | 0 | 85,497 | 0 |
| 23-0867770 | 14486 | LIBERTY MUTUAL MID-ATLANTIC INS CO | MA | | 0 | 6 | 6 | 1 | 1 | 8 | 8 | 0 | 0 | 30 | 0 | 0 | 0 | 30 | 0 |
| 35-0472300 | 65676 | LINCOLN NATIONAL LIFE INSURANCE COMPANY | IN | | 0 | 0 | 0 | 13 | 2 | 2 | 1 | 0 | 0 | 18 | 0 | 0 | 0 | 18 | 0 |
| 23-0813860 | 14400 | LITITZ MUTUAL INSURANCE CO | PA | | 0 | 3 | 0 | 12 | 0 | 8 | 0 | 0 | 0 | 23 | 0 | 0 | 0 | 23 | 0 |
| 36-1410470 | 22977 | LUMBERMENS MUTUAL CASUALTY COMPANY | IL | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 43 | 0 | (43) | 0 |
| 36-3347420 | 23876 | MAPFRE INSURANCE COMPANY | NJ | | 0 | (6) | 6 | 112 | 23 | 21 | 1 | 0 | 0 | 157 | 0 | 0 | 0 | 157 | 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 |
| 06-1481194 | 10829 | MARKEL GLOBAL REINSURANCE COMPANY | DE | | 37,313 | 2,559 | 102 | 3,809 | 2,359 | 39,468 | 753 | 18,528 | 0 | 67,577 | 0 | 4,198 | 0 | 63,379 | 0 |
| 36-3101262 | 38970 | MARKEL INSURANCE COMPANY | IL | | 0 | 0 | 0 | 0 | 0 | 44 | 2 | 0 | 0 | 46 | 0 | 0 | 0 | 46 | 0 |
| 59-0615164 | 22241 | MEDMARC CASUALTY INSURANCE COMPANY | VT | | 0 | 0 | 0 | 1 | 0 | 1 | 0 | 0 | 0 | 2 | 0 | 0 | 0 | 2 | 0 |
| 62-0928337 | 31968 | MERASTAR INSURANCE COMPANY | IL | | 0 | 14 | 10 | 17 | 3 | 19 | 11 | 0 | 0 | 73 | 1 | 0 | 0 | 73 | 0 |
| 04-1614490 | 19798 | MERRIMACK MUTUAL FIRE INSURANCE COMPANY | MA | | 0 | 109 | 52 | 154 | 34 | 183 | 84 | 0 | 0 | 616 | 56 | 1 | 0 | 615 | 0 |
| 04-2482364 | 16187 | METROMILE INSURANCE COMPANY | DE | | 0 | 87 | 55 | 493 | 15 | 418 | 98 | 0 | 0 | 1,168 | 5 | 0 | 0 | 1,168 | 196 |
| 36-1475332 | 20451 | MIDSTATES REINSURANCE CORPORATION | IL | | 0 | 0 | 8 | 0 | (14) | 0 | 0 | 0 | 0 | (6) | 0 | 0 | 0 | (6) | 0 |
| 00-0000000 | 10524 | MINNETONKA INSURANCE COMPANY | VT | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 95-1728812 | 23604 | MISSION INSURANCE COMPANY | CA | | 29 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 356 | 0 | (356) | 0 |
| 22-3818012 | 20362 | MITSUI SUMITOMO INSURANCE CO OF AMERICA | NY | | 9,585 | 0 | 0 | 1,091 | 88 | 631 | 118 | 4,728 | 0 | 6,657 | 0 | 0 | 0 | 6,657 | 0 |
| 13-3467153 | 22551 | MITSUI SUMITOMO INSURANCE USA INC | NY | | 0 | 2 | 2 | 0 | 1 | 70 | 72 | 0 | 0 | 147 | 0 | 0 | 0 | 147 | 0 |
| 04-1630650 | 66265 | MONARCH LIFE INSURANCE COMPANY | MA | | 0 | 0 | 0 | 0 | 2 | 0 | 0 | 0 | 0 | 2 | 0 | 0 | 0 | 2 | 0 |
| 31-4259550 | 14621 | MOTORISTS MUTUAL INSURANCE COMPANY | OH | | 0 | 45 | 22 | 14 | 16 | 17 | 17 | 0 | 0 | 131 | 23 | 0 | 0 | 131 | 0 |
| 38-0855585 | 22012 | MOTORS INSURANCE CORPORATION | MI | | 0 | 302 | 55 | 1,845 | 168 | 629 | 65 | 0 | 0 | 3,064 | 0 | 0 | 0 | 3,064 | 0 |
| 13-4924125 | 10227 | MUNICH REINSURANCE AMERICA INC | DE | | 110,628 | 34,139 | 4,689 | 106,682 | 9,261 | 94,232 | 53,858 | 50,090 | 0 | 352,951 | 5,422 | 19,897 | 0 | 333,054 | 255 |
| 06-0493340 | 67814 | NASSAU LIFE INSURANCE COMPANY | NY | | 0 | 0 | 0 | 17 | 2 | 2 | 1 | 0 | 0 | 22 | 0 | 0 | 0 | 22 | 0 |
| 95-2488300 | 23671 | NATIONAL AMERICAN INSURANCE CO OF CA | CA | | 0 | 0 | 0 | 31 | 0 | 23 | 1 | 0 | 0 | 55 | 0 | 0 | 0 | 55 | 0 |
| 38-0865250 | 11991 | NATIONAL CASUALTY COMPANY | OH | | 10 | 94 | (102) | 371 | 119 | 982 | 690 | 0 | 0 | 2,154 | 71 | 19 | 0 | 2,135 | 0 |
| 47-0355979 | 20087 | NATIONAL INDEMNITY COMPANY | NE | | 38,380 | 11,593 | 29 | 34,482 | 183 | 23,473 | 162 | 13,856 | 0 | 83,778 | 53 | 1,910 | 0 | 81,867 | 6 |
| 36-2403971 | 20052 | NATIONAL LIABILITY & FIRE INSURANCE CO | CT | | 26 | 0 | 0 | 0 | 0 | (7) | (1) | 21 | 0 | 13 | 0 | 0 | 0 | 13 | 0 |
| 00-0000000 | 10428 | NATIONAL TELECOM CORPORATION | VT | | 0 | 0 | 0 | 0 | 0 | (2) | (1) | 0 | 0 | (3) | 0 | 0 | 0 | (3) | 0 |
| 25-0687550 | 19445 | NATIONAL UNION FIRE INSURANCE CO OF PA | PA | | 0 | 78 | 27 | 5,350 | 120 | 3,114 | 183 | 0 | 0 | 8,872 | 34 | 0 | 0 | 8,872 | 122 |
| 31-4177100 | 23787 | NATIONWIDE MUTUAL INSURANCE COMPANY | OH | | 67,766 | 4,384 | 78 | 19,746 | 398 | 33,422 | 1,725 | 28,991 | 0 | 88,742 | 48 | 10,810 | 0 | 77,932 | 0 |
| 13-3138390 | 42307 | NAVIGATORS INSURANCE COMPANY | NY | | 0 | 0 | 0 | 0 | 0 | (1) | 0 | 4 | 0 | 3 | 0 | 0 | 0 | 3 | 0 |
| 06-1053492 | 41629 | NEW ENGLAND REINSURANCE CORPORATION | CT | | 8 | 1,488 | 348 | 3,679 | 1,241 | 8,488 | 7,212 | 0 | 0 | 22,455 | 97 | 23 | 0 | 22,432 | 0 |
| 22-2187459 | 35432 | NEW JERSEY RE-INSURANCE COMPANY | NJ | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 22-1964135 | 21105 | NORTH RIVER INSURANCE COMPANY | NJ | | 0 | 64 | 33 | 175 | 3 | 268 | 249 | 0 | 0 | 792 | 0 | 0 | 0 | 792 | 0 |
| 41-0446480 | 14850 | NORTH STAR MUTUAL INSURANCE COMPANY | MN | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 62-0929818 | 31208 | OAKWOOD INSURANCE COMPANY | TN | | 4 | 5 | 0 | 59 | 2 | 42 | 2 | 0 | 0 | 110 | 0 | 12 | 0 | 98 | 14 |
| 47-0698507 | 23680 | ODYSSEY REINSURANCE COMPANY | CT | | 87,087 | 1,284 | 145 | 18,610 | 3,404 | 72,782 | 2,237 | 32,375 | 0 | 130,837 | 0 | 9,914 | 0 | 120,924 | 0 |
| 25-0410420 | 24147 | OLD REPUBLIC INSURANCE COMPANY | PA | | 2 | 153 | 21 | 393 | 164 | 287 | 167 | 0 | 0 | 1,186 | 0 | 3 | 0 | 1,183 | 0 |
| 95-1078160 | 20346 | PACIFIC INDEMNITY COMPANY | DE | | 0 | 9 | 11 | 11 | 7 | 515 | 462 | 0 | 0 | 1,015 | 0 | 0 | 0 | 1,015 | 0 |
| 13-3031176 | 38636 | PARTNER REINSURANCE CO OF THE US | NY | | 58,182 | 9,354 | 311 | 39,475 | 1,217 | 38,989 | 752 | 30,653 | 0 | 120,751 | 0 | 12,383 | 0 | 108,368 | 0 |
| 13-2919779 | 18333 | PEERLESS INDEMNITY INSURANCE COMPANY | IL | | 0 | 47 | 24 | 70 | 20 | 163 | 128 | 0 | 0 | 453 | 19 | 0 | 0 | 452 | 0 |
| 23-0959220 | 14974 | PENNSYLVANIA LUMBERMENS MUTUAL INS CO | PA | | 0 | 1 | 0 | 3 | 0 | 2 | 0 | 0 | 0 | 6 | 0 | 0 | 0 | 6 | 0 |
| 23-1642962 | 12262 | PENNSYLVANIA MANUFACTURERS ASSOC INS CO | PA | | 0 | 5 | 1 | 50 | 32 | 148 | 151 | 0 | 0 | 387 | 0 | 99 | 0 | 288 | 0 |
| 13-3801089 | 36587 | PLYMOUTH ROCK ASSURANCE PREFERRED CORP | NY | | 0 | 3 | 3 | 1 | 1 | 9 | 9 | 0 | 0 | 26 | 0 | 0 | 0 | 26 | 0 |
| 36-3030511 | 37257 | PRAETORIAN INSURANCE COMPANY | PA | | 0 | 7 | 4 | 4 | 4 | 18 | 20 | 0 | 0 | 57 | 0 | 0 | 0 | 57 | 0 |
| 34-6513736 | 24260 | PROGRESSIVE CASUALTY INSURANCE COMPANY | OH | | 0 | 0 | 0 | 14 | 0 | 11 | 0 | 0 | 0 | 25 | 0 | 0 | 0 | 25 | 0 |
| 35-6021485 | 12416 | PROTECTIVE INSURANCE COMPANY | IN | | 0 | 0 | 0 | 302 | 0 | 164 | 0 | 0 | 0 | 467 | 0 | 0 | 0 | 467 | 0 |
| 05-0204450 | 24295 | PROVIDENCE WASHINGTON INSURANCE COMPANY | RI | | 0 | 194 | 101 | 15 | 41 | 300 | 306 | 0 | 0 | 958 | 224 | 0 | 0 | 958 | 0 |
| 22-1211670 | 68241 | PRUDENTIAL INSURANCE COMPANY OF AMERICA | NJ | | 0 | 0 | 0 | 0 | 0 | 713 | 575 | 0 | 0 | 1,288 | 0 | 0 | 0 | 1,288 | 0 |
| 13-1188550 | 15059 | PUBLIC SERVICE INSURANCE COMPANY | IL | | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 27 | 0 | (27) | 0 |
| 22-2311816 | 39217 | QBE INS CORP | PA | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 1 | 0 |
| 23-1641984 | 10219 | QBE REINSURANCE CORPORATION | PA | | 11,784 | 597 | 83 | 2,125 | 83 | 7,420 | 36 | 7,680 | 0 | 18,024 | 12 | 2,789 | 0 | 15,235 | 0 |
| 23-1740414 | 22705 | R&Q REINSURANCE COMPANY | PA | | 11 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 43 | 0 | (43) | 0 |
| 37-0915434 | 13056 | RLI INSURANCE COMPANY | IL | | 0 | 0 | 0 | 56 | 1 | (7) | 0 | 0 | 0 | 50 | 0 | 0 | 0 | 50 | 0 |
| 91-1060766 | 41580 | RED SHIELD INSURANCE COMPANY | WA | | 0 | 0 | 0 | 19 | 0 | 6 | 0 | 0 | 0 | 24 | 0 | 0 | 0 | 24 | 0 |
| 41-0451140 | 67105 | RELIASTAR LIFE INSURANCE COMPANY | MN | | 0 | 10 | 1 | 18,598 | 1,523 | 7,176 | 1,170 | 0 | 0 | 28,477 | 0 | 0 | 0 | 28,477 | 0 |
| 52-1952955 | 10357 | RENAISSANCE REINSURANCE US INC | MD | | 35,847 | 4,587 | 166 | 25,270 | 358 | 36,670 | 459 | 20,770 | 0 | 88,279 | 0 | 6,857 | 0 | 81,422 | 5 |

# 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 |
| 95-2801326 | 22179 | REPUBLIC INDEMNITY COMPANY OF AMERICA | CA | | 0 | 35 | 7 | 0 | 0 | 0 | 0 | 0 | 0 | 42 | 0 | 0 | 0 | 42 | 0 |
| 31-4290270 | 12475 | REPUBLIC-FRANKLIN INSURANCE COMPANY | OH | | 0 | 0 | 0 | 3 | 0 | 3 | 0 | 0 | 0 | 7 | 0 | 0 | 0 | 7 | 0 |
| 86-0274508 | 31089 | REPWEST INSURANCE COMPANY | AZ | | 0 | 3 | 0 | 141 | 9 | (53) | 0 | 0 | 0 | 100 | 0 | 0 | 0 | 100 | 21 |
| 75-1444207 | 30058 | SCOR REINSURANCE COMPANY | NY | | 71,401 | 5,674 | 135 | 25,424 | 425 | 36,475 | 801 | 29,624 | 0 | 98,557 | 0 | 13,230 | 0 | 85,327 | 0 |
| 41-1459789 | 11347 | SFM MUTUAL INSURANCE COMPANY | MN | | 0 | 13 | 1 | 16 | 4 | 2 | 1 | 0 | 0 | 37 | 0 | 0 | 0 | 37 | 0 |
| 43-0727872 | 15105 | SAFETY NATIONAL CASUALTY CORP | MO | | 36,221 | 75 | 4 | 4 | 16 | 24,913 | 272 | 15,970 | 0 | 41,253 | 0 | 4,024 | 0 | 37,229 | 0 |
| 13-2941133 | 10936 | SENECA INSURANCE COMPANY | NY | | 0 | 14 | 0 | 104 | 9 | 167 | 103 | 0 | 0 | 396 | 0 | 0 | 0 | 396 | 0 |
| 39-0333950 | 24988 | SENTRY INSURANCE COMPANY | WI | | 0 | 326 | 40 | 239 | 23 | 272 | 103 | 0 | 0 | 1,002 | 51 | 1 | 0 | 1,000 | 0 |
| 13-2997499 | 38776 | SIRIUSPOINT AMERICA INSURANCE COMPANY | NY | | 9 | 296 | 353 | 896 | 384 | 1,171 | 1,044 | 0 | 0 | 4,143 | 70 | 16 | 0 | 4,127 | 20 |
| 02-0537812 | 38997 | SOMPO AMERICA FIRE & MARINE INSURANCE CO | NY | | 0 | 22 | 4 | 10 | 0 | 7 | 0 | 0 | 0 | 44 | 0 | 0 | 0 | 44 | 0 |
| 13-2554270 | 11126 | SOMPO AMERICA INSURANCE COMPANY | NY | | (47) | 351 | 95 | 17,261 | 2,078 | 8,391 | 1,052 | 4 | 0 | 29,231 | 28 | 20 | 0 | 29,211 | 0 |
| 04-1027270 | 20613 | SPARTA INSURANCE COMPANY | CT | | 0 | 54 | 21 | 9 | 12 | 521 | 420 | 0 | 0 | 1,037 | 0 | 0 | 0 | 1,037 | 0 |
| 00-0000000 | 10527 | ST GEORGE INSURANCE COMPANY | VT | | 0 | 0 | 0 | 193 | 209 | (23) | 8 | 0 | 0 | 387 | 0 | 0 | 0 | 387 | 106 |
| 38-2626205 | 18023 | STAR INSURANCE COMPANY | MI | | 0 | (2) | 2 | 539 | 34 | 57 | 32 | 0 | 0 | 663 | 0 | 0 | 0 | 663 | 0 |
| 22-3590451 | 40045 | STARNET INSURANCE COMPANY | IA | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 1 | 0 |
| 75-1670124 | 38318 | STARR INDEMNITY & LIABILITY COMPANY | TX | | 2 | 269 | 622 | 382 | 290 | 956 | 906 | 0 | 0 | 3,425 | 46 | 5 | 0 | 3,420 | 0 |
| 37-0533080 | 25143 | STATE FARM FIRE & CASUALTY COMPANY | IL | | 0 | 47 | 14 | 34 | 33 | 304 | 247 | 0 | 0 | 679 | 23 | 0 | 0 | 679 | 0 |
| 13-3031274 | 39187 | SUECIA INSURANCE CO | NY | | 1 | 1 | 1 | 1 | 2 | 8 | 7 | 0 | 0 | 21 | 0 | 2 | 0 | 19 | 0 |
| 00-0000000 | 10534 | SUPERIOR GUARANTY INSURANCE COMPANY | VT | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 13-3440360 | 29700 | SWISS RE CORP SOLUTIONS ELITE INS CORP | MO | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 13-1675535 | 25364 | SWISS REINSURANCE AMERICA CORPORATION | NY | | 276,444 | 29,665 | 1,490 | 178,691 | 9,837 | 292,518 | 38,542 | 111,033 | 0 | 661,778 | 27 | 52,584 | 0 | 609,194 | 0 |
| 94-1517098 | 25534 | TIG INSURANCE COMPANY | CA | | 8 | 949 | 695 | 1,810 | 751 | 5,006 | 4,485 | 0 | 0 | 13,695 | 657 | 12 | 0 | 13,683 | 98 |
| 74-1321032 | 25380 | TEXAS FARM BUREAU MUTUAL INSURANCE CO | TX | | 0 | 0 | 0 | 3 | 0 | 2 | 0 | 0 | 0 | 5 | 0 | 0 | 0 | 5 | 0 |
| 31-0978280 | 23515 | THE MIDWESTERN INDEMNITY COMPANY | NH | | 0 | 0 | 0 | 2 | 0 | 2 | 0 | 0 | 0 | 5 | 0 | 0 | 0 | 5 | 0 |
| 13-2918573 | 42439 | TOA REINSURANCE COMPANY OF AMERICA | DE | | 4 | 60 | 18 | 402 | 123 | 1,018 | 567 | 0 | 0 | 2,189 | 0 | 6 | 0 | 2,183 | 0 |
| 13-4032666 | 10945 | TOKIO MARINE AMERICA INSURANCE COMPANY | NY | | 6,370 | 238 | 60 | 2,054 | 301 | 1,772 | 1,404 | 3,155 | 0 | 8,984 | 14 | 0 | 0 | 8,984 | 0 |
| 31-4423946 | 10952 | TRANSAMERICA CASUALTY INSURANCE COMPANY | IA | | 0 | 3 | 1 | 26 | 0 | 11 | 0 | 0 | 0 | 42 | 3 | 0 | 0 | 42 | 0 |
| 13-5616275 | 19453 | TRANSATLANTIC REINSURANCE COMPANY | NY | | 121,581 | 18,629 | 874 | 64,383 | 2,525 | 76,638 | 3,250 | 44,715 | 0 | 211,013 | 0 | 24,754 | 0 | 186,259 | 57 |
| 47-0547953 | 25844 | UNION INSURANCE COMPANY | IA | | 2 | 3 | 1 | 17 | 11 | 73 | 59 | 0 | 0 | 164 | 0 | 3 | 0 | 161 | 0 |
| 13-2959091 | 36285 | UNITED AMERICAS INSURANCE COMPANY (UAIC) | NY | | 0 | 26 | 1 | 22 | 22 | 229 | 234 | 0 | 0 | 535 | 0 | 0 | 0 | 535 | 0 |
| 42-0644327 | 13021 | UNITED FIRE & CASUALTY COMPANY | IA | | 6 | 5 | 4 | 16 | 1 | 17 | 7 | 2 | 0 | 51 | 0 | 0 | 0 | 51 | 0 |
| 13-5459190 | 21113 | UNITED STATES FIRE INSURANCE COMPANY | DE | | 0 | 39 | 17 | 5 | 15 | 271 | 219 | 0 | 0 | 565 | 10 | 0 | 0 | 565 | 0 |
| 13-3088732 | 40517 | WCF NATIONAL INSURANCE COMPANY | UT | | 8 | 97 | 46 | 29 | 23 | 36 | 36 | 2 | 0 | 270 | 44 | 1 | 0 | 270 | 0 |
| 41-0430825 | 15377 | WESTERN NATIONAL MUTUAL INS CO | MN | | 0 | 31 | 17 | 14 | 4 | 17 | 12 | 0 | 0 | 94 | 7 | 0 | 0 | 94 | 0 |
| 48-0921045 | 39845 | WESTPORT INSURANCE CORPORATION | MO | | 0 | 235 | 125 | 6,779 | 683 | 4,632 | 394 | 0 | 0 | 12,849 | 33 | 0 | 0 | 12,849 | 0 |
| 00-0000000 | 11937 | WHITE MOUNTAIN INSURANCE COMPANY | VT | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 36-0947200 | 62413 | WILCAC LIFE INSURANCE COMPANY | IL | | 0 | 0 | 0 | 216 | 0 | 226 | (2) | 0 | 0 | 440 | 0 | 0 | 0 | 440 | 0 |
| 13-3787296 | 40193 | XL INSURANCE COMPANY OF NEW YORK INC | NY | | 0 | 0 | 0 | 66 | 40 | 305 | 312 | 0 | 0 | 722 | 0 | 0 | 0 | 722 | 0 |
| 13-1290712 | 20583 | XL REINSURANCE AMERICA INC | NY | | 92,652 | 15,234 | 1,289 | 64,095 | 3,862 | 30,189 | 1,028 | 45,144 | 0 | 160,842 | 48 | 14,250 | 0 | 146,592 | 0 |
| 47-0619962 | 37931 | YCI, INC. | OK | | 0 | 1 | 1 | 13 | 12 | 455 | 412 | 0 | 0 | 895 | 0 | 0 | 0 | 895 | 0 |
| 94-1590201 | 26220 | YOSEMITE INSURANCE COMPANY | OK | | 0 | 0 | 0 | 0 | 0 | 18 | 17 | 0 | 0 | 35 | 0 | 1 | 0 | 34 | 0 |
| 95-1651549 | 13269 | ZENITH INSURANCE COMPANY | CA | | 0 | 0 | 0 | 18 | 12 | 42 | 48 | 0 | 0 | 119 | 0 | 0 | 0 | 119 | 245 |
| 36-2781080 | 27855 | ZURICH AMERICAN INS COMPANY OF ILLINOIS | IL | | 0 | 125 | 73 | 42 | 42 | 534 | 493 | 0 | 0 | 1,309 | 37 | 1 | 0 | 1,308 | 0 |
| 36-4233459 | 16535 | ZURICH AMERICAN INSURANCE COMPANY | NY | | 0 | 154 | 55 | 108 | 35 | 1,440 | 1,207 | 0 | 0 | 2,999 | 68 | 0 | 0 | 2,999 | 0 |
| 0999999. Total authorized - other U.S. unaffiliated insurers | | | | | 1,748,765 | 182,057 | 18,685 | 986,931 | 68,813 | 1,324,214 | 183,898 | 738,036 | 0 | 3,502,634 | 15,775 | 251,665 | 0 | 3,250,968 | 2,502 |
| Authorized - pools - mandatory pools | | | | | | | | | | | | | | | | | | | |
| AA-9992109 | 00000 | ARKANSAS STOCK POOL FOR ASSIGNED RISKS | AR | | 0 | 0 | 0 | 70 | 0 | 20 | 0 | 0 | 0 | 90 | 0 | 0 | 0 | 90 | 0 |
| AA-9992117 | 00000 | ASSIGNED RISK POOL | NY | | 0 | 5 | 0 | 16 | 0 | 4 | 0 | 0 | 0 | 25 | 0 | 0 | 0 | 25 | 0 |
| AA-9991201 | 00000 | CALIFORNIA FAIR PLAN | CA | | 27,724 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-9991161 | 00000 | COMMONWEALTH AUTOMOBILE REINSURERS | MA | | 0 | 0 | 0 | 1,808 | 59 | 310 | 49 | 0 | 0 | 2,225 | 0 | 0 | 0 | 2,225 | 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-9991310 .. | .00000 . | FLORIDA HURRICANE CATASTROPHE FUND | FL | | 172 | 0 | 0 | 0 | 0 | 4 | (1) | 71 | 0 | 74 | 0 | 0 | 0 | 74 | 0 |
| AA-9991500 .. | .00000 . | ILLINOIS MINE SUBSIDENCE FUND | IL | | 1,384 | 0 | 0 | 84 | 0 | 0 | 0 | 0 | 0 | 84 | 0 | 0 | 0 | 84 | 0 |
| AA-9992110 .. | .00000 . | ILLINOIS STOCK POOL FOR ASSIGNED RISKS | IL | | 0 | 0 | 0 | 2,066 | 0 | 587 | 3 | 0 | 0 | 2,656 | 0 | 0 | 0 | 2,656 | 0 |
| AA-9991501 .. | .00000 . | INDIANA MINE SUBSIDENCE FUND | IN | | 315 | 0 | 0 | 0 | 0 | 73 | (14) | 0 | 0 | 59 | 0 | 0 | 0 | 59 | 0 |
| AA-9991414 .. | .00000 . | INDIANA WORKERS COMP ASSIGNED RISK POOL | IN | | 9,423 | 1,849 | 0 | 30,265 | 0 | 12,343 | 181 | 3,946 | 0 | 48,583 | 0 | 0 | 0 | 48,583 | 0 |
| AA-9991502 .. | .00000 . | KENTUCKY MINE SUBSIDENCE FUND | KY | | 752 | 0 | 0 | 0 | 0 | 87 | (58) | 0 | 0 | 29 | 0 | 0 | 0 | 29 | 0 |
| AA-9991421 .. | .00000 . | MASSACHUSETTS VOLUNTARY WORK COMP POOL | MA | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 1 | 0 |
| AA-9992122 .. | .00000 . | MASSACHUSETTS WORK COMP ASSIG RISK POOL | MA | | 20,586 | 3,575 | 0 | 47,587 | 5,733 | 16,429 | 49 | 9,511 | 0 | 82,884 | 0 | 0 | 0 | 82,884 | 0 |
| AA-9991159 .. | .00000 . | MICHIGAN CATASTROPHE CLAIM ASSOCIATION | MI | | 1,602 | 14,334 | 0 | 214,981 | 0 | 24,237 | 41 | 0 | 0 | 253,593 | 0 | 0 | 0 | 253,593 | 0 |
| AA-9992114 .. | .00000 . | MICHIGAN WORKERS COMP INS FACILITY | MI | | 11,888 | 2,356 | 0 | 46,298 | 0 | 11,548 | 229 | 4,577 | 0 | 65,008 | 0 | 0 | 0 | 65,008 | 0 |
| AA-9991423 .. | .00000 . | MINNESOTA WORKERS COMPENSATION POOL | MN | | 0 | 130 | 0 | 784 | 0 | 223 | 1 | 0 | 0 | 1,138 | 0 | 0 | 0 | 1,138 | 0 |
| AA-9990036 .. | .00000 . | MISSOURI AGGREGATE XOL REINS MECHANISM | MO | | 0 | 0 | 0 | 0 | 0 | 11,584 | 565 | 0 | 0 | 12,149 | 0 | 0 | 0 | 12,149 | 0 |
| AA-9992118 .. | .00000 . | NATIONAL WORKERS COMP REINSURANCE POOL | NY | | 202,368 | 59,736 | 0 | 819,138 | (75) | 218,334 | 1,310 | 74,027 | 0 | 1,172,470 | 0 | 0 | 0 | 1,172,470 | 0 |
| AA-9991162 .. | .00000 . | NEW JERSEY AUTO INS RISK EXCHANGE | NJ | | 785 | 0 | 0 | 0 | 0 | 5,821 | 1,366 | 0 | 0 | 7,187 | 0 | 0 | 0 | 7,187 | 0 |
| AA-9991134 .. | .00000 . | NEW JERSEY COMMERCIAL AUTO INS PROCEDURE | NJ | | 0 | (228) | 0 | (78) | 0 | 70 | 0 | 0 | 0 | (236) | 0 | 0 | 0 | (236) | 0 |
| AA-9991160 .. | .00000 . | NEW JERSEY UNSATISFIED CLAIM & JUDGEMENT | NJ | | 3,438 | 4,680 | 0 | 97,299 | 0 | 27,778 | 18 | 0 | 0 | 129,775 | 0 | 3,346 | 0 | 126,430 | 0 |
| AA-9992108 .. | .00000 . | NEW MEXICO WORKERS COMP REINS POOL | NM | | 0 | 133 | 0 | 4,601 | 0 | 1,307 | 6 | 0 | 0 | 6,048 | 0 | 0 | 0 | 6,048 | 0 |
| AA-9991220 .. | .00000 . | NEW YORK FAIR PLAN | NY | | 650 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-9991139 .. | .00000 . | NORTH CAROLINA REINSURANCE FACILITY | NC | | 8,091 | 0 | 0 | 218 | 0 | 4,956 | (818) | 3,716 | 0 | 8,072 | 0 | 547 | 0 | 7,525 | 0 |
| AA-9991503 .. | .00000 . | OHIO MINE SUBSIDENCE | OH | | 20 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-9992082 .. | .00000 . | TEXAS SMALL PREMIUM POLICY PLAN | TX | | 0 | 27 | 2 | 1,980 | 41 | (60) | 189 | 0 | 0 | 2,178 | 0 | 0 | 0 | 2,178 | 0 |
| AA-9991226 .. | .00000 . | VIRGINIA FAIR PLAN | VA | | 291 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-9991506 .. | .00000 . | WEST VIRGINIA MINE SUBSIDENCE FUND | WV | | 2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-9991450 .. | .00000 . | WISCONSIN WORKERS COMPENSATION POOL | WI | | 0 | 732 | 0 | 38,029 | 0 | 7,075 | 88 | 0 | 0 | 45,925 | 0 | 0 | 0 | 45,925 | 0 |
| AA-9991423 .. | .00000 . | WORKERS COMP REINSURANCE ASSOCIATION | MN | | 1,915 | 2,280 | 0 | 95,366 | 0 | 15,574 | 188 | 0 | 0 | 113,407 | 0 | 0 | 0 | 113,407 | 0 |
| 1099999. Total authorized - pools - mandatory pools | | | | | 291,406 | 89,610 | 2 | 1,400,511 | 5,758 | 358,307 | 3,391 | 95,847 | 0 | 1,953,425 | 0 | 3,893 | 0 | 1,949,532 | 0 |
| Authorized - pools - voluntary pools | | | | | | | | | | | | | | | | | | | |
| AA-9995010 .. | .00000 . | ANI-NUCLEAR ENERGY LIABILITY INS ASSOC | CT | | 0 | 0 | 0 | 1,773 | 0 | 0 | 0 | 0 | 0 | 1,773 | 0 | 0 | 0 | 1,773 | 0 |
| AA-9995000 .. | .00000 . | AMERICAN ACCIDENT REINSURANCE GROUP I | NY | | 0 | 0 | 0 | 83 | 46 | 179 | 7 | 0 | 0 | 315 | 0 | 0 | 0 | 315 | 0 |
| AA-9995022 .. | .00000 . | EXCESS & CASUALTY REINSURANCE ASSOC | NY | | 0 | 0 | 0 | 31 | 0 | 5 | (1) | 0 | 0 | 36 | 0 | 37 | 0 | (2) | 0 |
| AA-9995137 .. | .00000 . | GLOBAL AEROSPACE UNDERWRITERS | NJ | | 0 | 0 | 0 | 17 | 22 | (1) | (1) | 0 | 0 | 38 | 0 | 0 | 0 | 38 | 0 |
| AA-9993210 .. | .00000 . | GOLDSTREET SYNDICATE CORP SO48 | NY | | 0 | 55 | 47 | 0 | 0 | 0 | 0 | 0 | 0 | 102 | 0 | 0 | 0 | 102 | 0 |
| AA-9995035 .. | .00000 . | MUTUAL REINSURANCE BUREAU | IL | | 0 | 1 | (1) | 2 | 2 | 32 | 25 | 0 | 0 | 61 | 0 | 0 | 0 | 61 | 0 |
| AA-9995043 .. | .00000 . | UNITED STATES AIRCRAFT INSURANCE GROUP | NY | | 142 | 0 | 0 | 25,100 | 5,743 | 16,865 | 1,573 | 0 | 0 | 49,282 | 0 | 0 | 0 | 49,282 | 0 |
| 1199999. Total authorized - pools - voluntary pools | | | | | 142 | 56 | 47 | 27,006 | 5,814 | 17,080 | 1,604 | 0 | 0 | 51,607 | 0 | 37 | 0 | 51,569 | 0 |
| Authorized - other non-U.S. insurers | | | | | | | | | | | | | | | | | | | |
| AA-3190385 .. | .00000 . | AAAA INSURANCE COMPANY LTD | BMU | | 0 | 0 | 0 | 11 | 4 | (1) | 0 | 0 | 0 | 14 | 0 | 0 | 0 | 14 | 0 |
| AA-1240006 .. | .00000 . | AG INSURANCE | BEL | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 11 |
| AA-1580015 .. | .00000 . | AIOI NISSAY DOWA INSURANCE COMPANY LTD | JPN | | 1 | 84 | 13 | 541 | 38 | 802 | 473 | 0 | 0 | 1,952 | 8 | 1 | 0 | 1,951 | 3 |
| AA-1320229 .. | .00000 . | AXA FRANCE IARD | FRA | | 0 | 0 | 0 | 2 | 0 | 0 | 0 | 0 | 0 | 3 | 0 | 0 | 0 | 3 | 0 |
| AA-1121220 .. | .00000 . | AXA INSURANCE UK PLC | GBR | | 0 | 2 | 23 | 8 | 0 | 5 | 0 | 0 | 0 | 37 | 0 | 0 | 0 | 37 | 0 |
| AA-1340055 .. | .00000 . | AXA VERSICHERUNG AG | DEU | | 6 | 1 | (1) | 17 | 23 | 142 | 114 | 0 | 0 | 295 | 0 | 8 | 0 | 287 | 0 |
| AA-1460185 .. | .00000 . | AXA VERSICHERUNGEN AG | CHE | | 6 | 8 | (41) | 60 | 49 | 205 | 187 | 0 | 0 | 467 | 0 | 0 | 0 | 467 | 0 |
| AA-3191085 .. | .00000 . | AFFILIATED CHEMICAL GROUP LTD | BMU | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 50 |
| AA-1120255 .. | .00000 . | AGEAS INSURANCE LIMITED | GBR | | 0 | 18 | (16) | 22 | 7 | 63 | 50 | 0 | 0 | 143 | 0 | 0 | 0 | 143 | 2 |
| AA-1460005 .. | .00000 . | ALBA ALLGEMEINE VERS GES AG | CHE | | 0 | 0 | 0 | 23 | 48 | 0 | 0 | 0 | 0 | 71 | 0 | 0 | 0 | 71 | 0 |
| AA-1320065 .. | .00000 . | ALLIANZ GLOBAL CORP & SPECIALTY FRANCE | FRA | | 0 | 1 | (1) | 2 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 | 0 | 2 | 0 |
| AA-1320013 .. | .00000 . | ALLIANZ IARD | FRA | | 0 | 0 | 7 | 0 | 0 | 0 | 0 | 0 | 0 | 7 | 0 | 0 | 0 | 7 | 0 |
| AA-1120445 .. | .00000 . | ALLIANZ INSURANCE PLC | GBR | | 0 | 0 | 0 | 10 | 0 | 7 | 0 | 0 | 0 | 17 | 0 | 0 | 0 | 17 | 0 |
| AA-2230120 .. | .00000 . | ALLIANZ SEGUROS SA | BRA | | 0 | 20 | 9 | 0 | 2 | 20 | 20 | 0 | 0 | 71 | 0 | 0 | 0 | 71 | 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-3190005 | .00000 | AMERICAN INT'L REINSURANCE COMPANY LTD | BMU | | 3 | 1 | (1) | 11 | 13 | 91 | 75 | 0 | 0 | 190 | 0 | 4 | 0 | 186 | 0 |
| AA-3190010 | .00000 | ANCON INSURANCE COMPANY SA | BMU | | 0 | 5 | 0 | 59 | 0 | 32 | 0 | 0 | 0 | 97 | 0 | 0 | 0 | 97 | 0 |
| AA-3190012 | .00000 | ANDERSON HILL INSURANCE LTD | BMU | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1320060 | .00000 | AREAS - CMA | FRA | | 0 | 1 | 0 | 0 | 1 | 10 | 10 | 0 | 0 | 22 | 0 | 0 | 0 | 22 | 1 |
| AA-1120337 | .00000 | ASPEN INSURANCE UK LTD | GBR | | 53 | 545 | 83 | 5,553 | 701 | 5,709 | 328 | 0 | 0 | 12,919 | 0 | 181 | 0 | 12,738 | 0 |
| AA-1360015 | .00000 | ASSICURAZIONI GENERALI S.P.A. | ITA | | 0 | 2 | 10 | 43 | 14 | 564 | 443 | 0 | 0 | 1,077 | 0 | 0 | 0 | 1,077 | 0 |
| AA-1320029 | .00000 | ASSURANCES GENERALES DE FRANCE | FRA | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-3191086 | .00000 | ASTRO LTD | BMU | | 0 | 0 | 0 | 12 | 7 | (7) | 0 | 0 | 0 | 12 | 0 | 0 | 0 | 12 | 9 |
| AA-1120701 | .00000 | ATLAS ASSURANCE COMPANY LTD | GBR | | 0 | 21 | 89 | 16 | 4 | 13 | 15 | 0 | 0 | 157 | 2 | 0 | 0 | 157 | 0 |
| AA-1560390 | .00000 | AVIVA INSURANCE COMPANY OF CANADA | CAN | | 0 | 4 | 0 | 93 | 12 | 140 | 86 | 0 | 0 | 335 | 1 | 0 | 0 | 335 | 0 |
| AA-1120660 | .00000 | AVIVA INSURANCE LTD | GBR | | 0 | 86 | (80) | 229 | 44 | 465 | 381 | 0 | 0 | 1,125 | 0 | 1 | 0 | 1,124 | 0 |
| AA-1120375 | .00000 | AVIVA INTERNATIONAL INSURANCE LIMITED | GBR | | 0 | 0 | 5 | 2 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 | 0 | 6 | 0 |
| AA-1120034 | .00000 | AVIVA LIFE & PENSIONS UK LIMITED | GBR | | 0 | 0 | 0 | 2 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 | 0 | 2 | 0 |
| AA-3194139 | .00000 | AXIS SPECIALTY LTD | BMU | | 24 | 270 | 69 | 1,131 | 63 | (198) | 39 | 0 | 0 | 1,374 | 0 | 24 | 0 | 1,349 | 0 |
| AA-2980055 | .00000 | BANCO DE SEGUROS DEL ESTADO | URY | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-3190201 | .00000 | BENMORE LIMITED | BMU | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-2230100 | .00000 | BRADESCO SEGUROS S.A. | BRA | | 0 | 19 | 10 | 9 | 5 | 57 | 56 | 0 | 0 | 156 | 0 | 0 | 0 | 156 | 0 |
| AA-1120300 | .00000 | BRITISH RESERVE INSURANCE COMPANY LTD | GBR | | 0 | 33 | (1) | 34 | 0 | 0 | 0 | 0 | 0 | 67 | 0 | 0 | 0 | 67 | 0 |
| AA-5320022 | .00000 | BRITISH TRADERS INSURANCE COMPANY LTD | HKG | | 0 | 10 | 0 | 17 | 0 | 18 | 0 | 0 | 0 | 44 | 0 | 0 | 0 | 44 | 0 |
| AA-3190336 | .00000 | BROADWAY INSURANCE COMPANY LTD | BMU | | 0 | 0 | 0 | 235 | 25 | (96) | 0 | 0 | 0 | 165 | 0 | 0 | 0 | 165 | 0 |
| AA-2232002 | .00000 | CIA REAL BRASILEIRA DE SEGUROS | BRA | | 0 | 0 | 0 | 0 | 0 | 1 | 1 | 0 | 0 | 2 | 0 | 0 | 0 | 2 | 0 |
| AA-1240052 | .00000 | CIE EUROPEENE D'ASSURANCES INDUSTRIELLES | BEL | | 0 | 1 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 3 | 0 | 0 | 0 | 3 | 0 |
| AA-1121106 | .00000 | CNA INSURANCE COMPANY LTD | GBR | | 0 | 1 | 0 | 1 | 0 | 1 | 0 | 0 | 0 | 4 | 0 | 0 | 0 | 4 | 0 |
| AA-3190636 | .00000 | CORE REINSURANCE COMPANY LIMITED | BMU | | 0 | 36 | 43 | 33 | 35 | 348 | 361 | 0 | 0 | 856 | 0 | 0 | 0 | 856 | 0 |
| AA-3161004 | .00000 | CAMARIN LTD | BRB | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1120146 | .00000 | CATALINA LONDON LIMITED | GBR | | 0 | 0 | 0 | 0 | 0 | 130 | 105 | 0 | 0 | 235 | 0 | 0 | 0 | 235 | 0 |
| AA-1120089 | .00000 | CATALINA WORTHING INSURANCE LTD | GBR | | 0 | 85 | 11 | 133 | 19 | 132 | 69 | 0 | 0 | 449 | 0 | 1 | 0 | 447 | 0 |
| AA-3770096 | .00000 | CATMONTU INSURANCE COMPANY LTD | CYM | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-0051122 | .00000 | CHAPARRAL INTERNATIONAL RE | TCA | | 2 | 7 | 12 | 5 | 8 | 31 | 25 | 0 | 0 | 88 | 0 | 9 | 0 | 79 | 0 |
| AA-1120365 | .00000 | CHEVANSTELL LTD | GBR | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1320152 | .00000 | CHUBB EUROPEAN GROUP SE | FRA | | 0 | 4 | 0 | 8 | 0 | 8 | 0 | 0 | 0 | 21 | 0 | 0 | 0 | 21 | 0 |
| AA-1420147 | .00000 | CIRRUS REINSURANCE COMPANY A/S | NOR | | 0 | 0 | 0 | 0 | 0 | 13 | 10 | 0 | 0 | 23 | 0 | 0 | 0 | 23 | 0 |
| AA-1120345 | .00000 | CITY INTERNATIONAL INSURANCE CO LTD | GBR | | 0 | 0 | 0 | 3 | 0 | 15 | 12 | 0 | 0 | 29 | 0 | 0 | 0 | 29 | 0 |
| AA-1560026 | .00000 | COACHMAN INSURANCE COMPANY | CAN | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1280025 | .00000 | CODAN FORSIKRINGS | DNK | | 0 | 2 | 1 | 4 | 1 | 9 | 6 | 0 | 0 | 24 | 0 | 1 | 0 | 23 | 0 |
| AA-1320035 | .00000 | COLISEE RE | FRA | | 0 | 28 | 13 | 275 | 17 | 333 | 162 | 0 | 0 | 828 | 0 | 0 | 0 | 828 | 0 |
| AA-1240100 | .00000 | COMPAGNIE FINANCIERE ET DE REAS DU GR AG | BEL | | 3 | 1 | (1) | 8 | 11 | 71 | 57 | 0 | 0 | 148 | 0 | 4 | 0 | 143 | 0 |
| AA-2231020 | .00000 | COMPANHIA UNIAO DE SEGUROS GERAIS | BRA | | 0 | 0 | 0 | 2 | 1 | 14 | 14 | 0 | 0 | 31 | 0 | 0 | 0 | 31 | 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-3190001 | .00000 | CURTIS BAY INSURANCE COMPANY LTD | BMU | | 0 | 0 | 0 | 2 | 1 | 0 | 0 | 0 | 0 | 3 | 0 | 0 | 0 | 3 | 35 |
| AA-3194122 | .00000 | DAVINCI REINSURANCE LTD | BMU | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1120495 | .00000 | DOMINION INSURANCE COMPANY LTD | GBR | | 0 | 5 | 0 | 29 | 17 | 50 | 63 | 0 | 0 | 163 | 0 | 0 | 0 | 163 | 0 |
| AA-1340085 | .00000 | E & S RUECKVERSICHERUNGS AG | DEU | | 0 | 0 | 0 | 29 | 77 | 368 | 375 | 0 | 0 | 849 | 0 | 0 | 0 | 849 | 0 |
| AA-0000000 | .00000 | EIFLOW INSURANCE LTD | GIB | | 0 | 2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 | 0 | 2 | 0 |
| AA-1340240 | .00000 | ERGO VERSICHERUNG AG | DEU | | 0 | 0 | 0 | 132 | 143 | 977 | 991 | 0 | 0 | 2,244 | 0 | 0 | 0 | 2,244 | 17 |
| AA-1120515 | .00000 | EAGLE STAR INSURANCE COMPANY LTD | GBR | | 0 | 38 | 27 | 5 | 7 | 29 | 30 | 0 | 0 | 136 | 4 | 0 | 0 | 136 | 0 |
| AA-3191089 | .00000 | ERIEVIEW INSURANCE COMPANY LTD | BMU | | 0 | 0 | 0 | (1) | 1 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 1 | 0 |
| AA-1360237 | .00000 | EURO-AMERICAN REINSURANCE MANAGEMENT | ITA | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1824102 | .00000 | FIDELIDADE COMPANHIA DE SEGUROS SA | PRT | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-3191386 | .00000 | FLEMING REINSURANCE LTD | BMU | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

# SCHEDULE F - PART 3

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

| 1 | 2 | 3 | 4 | 5 | 6 | Reinsurance Recoverable On | | | | | | | | | 16 | Reinsurance Payable | | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | | 17 | 18 | | |
| ID Number | NAIC Company Code | Name of Reinsurer | Domiciliary Jurisdiction | Special Code | Reinsurance Premiums Ceded | Paid Losses | Paid LAE | Known Case Loss Reserves | Known Case LAE Reserves | IBNR Loss Reserves | IBNR LAE Reserves | Unearned Premiums | Contingent Commissions | Columns 7 through 14 Totals | Amount in Dispute included in Column 15 | Ceded Balances Payable | Other Amounts Due to Reinsurers | Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18] | Funds Held by Company Under Reinsurance Treaties |
| AA-1440020 | .00000 | FORSAKRINGSAKTIEBOLAGET ASSURANINVEST MF | SWE | | 0 | 0 | 0 | 2 | 3 | 0 | 0 | 0 | 0 | 5 | 0 | 0 | 0 | 5 | 0 |
| AA-1120650 | .00000 | FUJI INTERNATIONAL INSURANCE COMPANY LTD | GBR | | 0 | 0 | 0 | 0 | 0 | 10 | 8 | 0 | 0 | 18 | 0 | 0 | 0 | 18 | 0 |
| AA-3194114 | .00000 | GARDEN INSURANCE COMPANY LTD | BMU | | 0 | 0 | 0 | 12 | (12) | (4) | (1) | 0 | 0 | (5) | 0 | 0 | 0 | (5) | 17 |
| AA-1340145 | .00000 | GENERAL REINSURANCE AG | DEU | | 7 | 8 | 13 | 17 | 21 | 81 | 64 | 0 | 0 | 204 | 0 | 16 | 0 | 188 | 0 |
| AA-1320022 | .00000 | GENERALI IARD | FRA | | 0 | 67 | 2 | 70 | 2 | 0 | 0 | 0 | 0 | 142 | 0 | 0 | 0 | 142 | 0 |
| AA-1340105 | .00000 | GOTHAER VERSICHERUNGSBANK VVAG | DEU | | 0 | 8 | 7 | 5 | 5 | 8 | 10 | 0 | 0 | 42 | 0 | 0 | 0 | 42 | 0 |
| AA-1121401 | .00000 | GUILDHALL INSURANCE COMPANY LTD | GBR | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 1 | 0 |
| AA-3191092 | .00000 | GULF COMPANY LTD | BMU | | 0 | 0 | 0 | 36 | 41 | (13) | 0 | 0 | 0 | 63 | 0 | 0 | 0 | 63 | 315 |
| AA-1340115 | .00000 | HAMBURG INTERNATIONAL REINSURANCE CORP | DEU | | 0 | 0 | 0 | 13 | 17 | 145 | 149 | 0 | 0 | 325 | 0 | 0 | 0 | 325 | 0 |
| AA-1340125 | .00000 | HANNOVER RUCK SE | DEU | | 6 | 198 | 195 | 2,916 | 508 | 3,494 | 1,016 | 0 | 0 | 8,327 | 21 | 9 | 0 | 8,318 | 101 |
| AA-3190075 | .00000 | HARBOUR ASSURANCE CO OF BERMUDA LTD | BMU | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1460150 | .00000 | HARPER INSURANCE LIMITED | CHE | | 0 | 12 | 30 | 68 | 54 | 154 | 191 | 0 | 0 | 508 | 0 | 0 | 0 | 508 | 0 |
| AA-3190246 | .00000 | HELIOS ASSURANCE COMPANY LTD | BMU | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4 |
| AA-1460080 | .00000 | HELVETIA SCHWEIZERISCHE VERSICHERUNGS AG | CHE | | 0 | 0 | 0 | 0 | 0 | 123 | 126 | 0 | 0 | 250 | 0 | 0 | 0 | 250 | 0 |
| AA-1340087 | .00000 | HOCHRHEIN INTERNATIONALE RUCK AG | DEU | | 0 | 0 | 0 | 0 | 0 | 166 | 173 | 0 | 0 | 339 | 0 | 0 | 0 | 339 | 0 |
| AA-5420015 | .00000 | HYUNDAI MARINE & FIRE INS CO LTD | KOR | | 0 | 42 | 0 | 4 | 0 | 3 | 0 | 0 | 0 | 49 | 0 | 0 | 0 | 49 | 0 |
| AA-3190092 | .00000 | I N A INTERNATIONAL INSURANCE CO LTD | BMU | | 0 | 0 | 0 | 0 | 0 | 136 | 139 | 0 | 0 | 275 | 0 | 0 | 0 | 275 | 0 |
| AA-1320004 | .00000 | I.C.S. ASSURANCE SA | FRA | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 76 | 0 | (76) | 0 |
| AA-3190255 | .00000 | ICIP HOLDING COMPANY | BMU | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 77 |
| AA-3191198 | .00000 | IECD (SAC) LTD | BMU | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-2230425 | .00000 | IRB-BRASIL RESSEGUROS SA | BRA | | 9 | 84 | 9 | 130 | 177 | 944 | 915 | 0 | 0 | 2,259 | 0 | 14 | 0 | 2,245 | 0 |
| AA-3190372 | .00000 | INLAKE INSURANCE LTD | BMU | | 0 | 7 | 0 | 41 | 0 | 39 | 1 | 0 | 0 | 89 | 0 | 0 | 0 | 89 | 0 |
| AA-0000000 | .00000 | INSURANCE RESOURCES COMPANY LTD | BMU | | 0 | 0 | 0 | (7) | 7 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2 |
| AA-1120876 | .00000 | KX REINSURANCE COMPANY LIMITED | GBR | | 0 | 56 | 17 | 112 | 30 | 48 | 11 | 0 | 0 | 274 | 0 | 0 | 0 | 274 | 0 |
| AA-5420050 | .00000 | KOREAN REINSURANCE COMPANY | KOR | | 0 | 0 | 0 | 5 | 0 | 4 | 0 | 0 | 0 | 9 | 0 | 0 | 0 | 9 | 0 |
| AA-3190871 | .00000 | LANCASHIRE INSURANCE COMPANY LIMITED | BMU | | 2 | 35 | 5 | 108 | 6 | (115) | 2 | 0 | 0 | 41 | 0 | 2 | 0 | 39 | 0 |
| AA-1340150 | .00000 | LANDSCHAFTLICHE BRANDKASSE HANNOVER | DEU | | 0 | 0 | 0 | 0 | 0 | 150 | 153 | 0 | 0 | 303 | 0 | 0 | 0 | 303 | 0 |
| AA-1361006 | .00000 | LLOYD ITALICO & L'ANCORA | ITA | | 3 | 0 | 0 | 28 | 0 | 20 | 1 | 0 | 0 | 49 | 0 | 0 | 0 | 49 | 0 |
| AA-1127036 | .00000 | LLOYDS SYNDICATE 1036 | GBR | | 0 | 0 | 0 | 0 | 0 | (1) | 0 | 0 | 0 | (1) | 0 | 0 | 0 | (1) | 0 |
| AA-1127084 | .00000 | LLOYDS SYNDICATE 1084 | GBR | | 6 | (84) | 97 | 284 | 27 | 254 | 24 | 0 | 0 | 601 | 0 | 13 | 0 | 589 | 0 |
| AA-1120105 | .00000 | LLOYDS SYNDICATE 1110 | GBR | | 0 | 5 | 3 | 1,121 | 270 | 133 | 33 | 0 | 0 | 1,564 | 0 | 0 | 0 | 1,564 | 0 |
| AA-1127183 | .00000 | LLOYDS SYNDICATE 1183 | GBR | | 23 | 58 | 29 | 461 | 13 | 82 | (1) | 0 | 0 | 643 | 0 | 23 | 0 | 619 | 0 |
| AA-1127200 | .00000 | LLOYDS SYNDICATE 1200 | GBR | | 1 | 0 | 0 | 9 | 1 | 33 | 4 | 0 | 0 | 47 | 0 | 2 | 0 | 45 | 0 |
| AA-1127218 | .00000 | LLOYDS SYNDICATE 1218 | GBR | | 0 | 0 | 0 | 108 | 28 | (41) | (3) | 0 | 0 | 94 | 0 | 0 | 0 | 94 | 0 |
| AA-1127221 | .00000 | LLOYDS SYNDICATE 1221 | GBR | | 1 | 0 | 0 | 6 | 2 | 80 | 2 | 0 | 0 | 91 | 0 | 1 | 0 | 89 | 0 |
| AA-1127225 | .00000 | LLOYDS SYNDICATE 1225 | GBR | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1120085 | .00000 | LLOYDS SYNDICATE 1274 | GBR | | 0 | 27 | 7 | 69 | 5 | (25) | 3 | 0 | 0 | 85 | 0 | 1 | 0 | 84 | 0 |
| AA-1127301 | .00000 | LLOYDS SYNDICATE 1301 | GBR | | 0 | 577 | 0 | 705 | 0 | (63) | 0 | 0 | 0 | 1,219 | 0 | 0 | 0 | 1,219 | 0 |
| AA-1127414 | .00000 | LLOYDS SYNDICATE 1414 | GBR | | (7) | 2,222 | 419 | 453 | 44 | (459) | (251) | 0 | 0 | 2,428 | 0 | 4 | 0 | 2,424 | 0 |
| AA-1120102 | .00000 | LLOYDS SYNDICATE 1458 | GBR | | (40) | 192 | 6 | 99 | 8 | 189 | 18 | 0 | 0 | 512 | 0 | 16 | 0 | 496 | 0 |
| AA-1120198 | .00000 | LLOYDS SYNDICATE 1618 | GBR | | 0 | 0 | 0 | 0 | 0 | (10) | 0 | 0 | 0 | (11) | 0 | 0 | 0 | (11) | 0 |
| AA-1120156 | .00000 | LLOYDS SYNDICATE 1686 | GBR | | 0 | 8 | 2 | 125 | 6 | (74) | 1 | 0 | 0 | 66 | 0 | 0 | 0 | 66 | 0 |
| AA-1123000 | .00000 | LLOYDS SYNDICATE 185 | GBR | | 0 | 5 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 | 0 | 6 | 0 |
| AA-1127861 | .00000 | LLOYDS SYNDICATE 1861 | GBR | | 0 | 0 | 0 | 0 | 0 | 46 | 0 | 0 | 0 | 46 | 0 | 0 | 0 | 46 | 0 |
| AA-1120096 | .00000 | LLOYDS SYNDICATE 1880 | GBR | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1120054 | .00000 | LLOYDS SYNDICATE 1886 | GBR | | 0 | 0 | 0 | 0 | 0 | 0 | (1) | 0 | 0 | (1) | 0 | 0 | 0 | (1) | 0 |
| AA-1120083 | .00000 | LLOYDS SYNDICATE 1910 | GBR | | 4 | 526 | 33 | 706 | 50 | (461) | 38 | 0 | 0 | 893 | 0 | 4 | 0 | 889 | 0 |
| AA-1120186 | .00000 | LLOYDS SYNDICATE 1947 | GBR | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1120084 | .00000 | LLOYDS SYNDICATE 1955 | GBR | | (23) | 52 | 7 | 293 | 26 | 378 | 43 | 0 | 0 | 799 | 0 | 80 | 0 | 719 | 0 |
| AA-1120103 | .00000 | LLOYDS SYNDICATE 1967 | GBR | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

# SCHEDULE F - PART 3

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

| 1 | 2 | 3 | 4 | 5 | 6 | Reinsurance Recoverable On | | | | | | | | | 16 | Reinsurance Payable | | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | | 17 | 18 | | |
| ID Number | NAIC Company Code | Name of Reinsurer | Domiciliary Jurisdiction | Special Code | Reinsurance Premiums Ceded | Paid Losses | Paid LAE | Known Case Loss Reserves | Known Case LAE Reserves | IBNR Loss Reserves | IBNR LAE Reserves | Unearned Premiums | Contingent Commissions | Columns 7 through 14 Totals | Amount in Dispute included in Column 15 | Ceded Balances Payable | Other Amounts Due to Reinsurers | Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18] | Funds Held by Company Under Reinsurance Treaties |
| AA-1120106 | .00000 | LLOYDS SYNDICATE 1969 | GBR | | 0 | 0 | 0 | 0 | 0 | 0 | (1) | 0 | 0 | (1) | 0 | 0 | 0 | (1) | 0 |
| AA-1120161 | .00000 | LLOYDS SYNDICATE 1980 | GBR | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1128001 | .00000 | LLOYDS SYNDICATE 2001 | GBR | | 31 | 1,013 | (2) | 1,082 | 82 | (121) | 20 | 0 | 0 | 2,074 | 0 | 33 | 0 | 2,042 | 0 |
| AA-1128003 | .00000 | LLOYDS SYNDICATE 2003 | GBR | | (33) | 1,039 | 91 | 2,622 | 283 | 338 | 188 | 0 | 0 | 4,562 | 0 | 282 | 0 | 4,280 | 0 |
| AA-1120071 | .00000 | LLOYDS SYNDICATE 2007 | GBR | | 0 | 51 | 8 | 23 | 4 | 1 | 4 | 0 | 0 | 90 | 0 | 1 | 0 | 89 | 0 |
| AA-1120245 | .00000 | LLOYDS SYNDICATE 2008 | GBR | | 0 | (1) | 1 | 1,825 | 493 | 356 | 66 | 0 | 0 | 2,740 | 0 | 0 | 0 | 2,740 | 0 |
| AA-1128010 | .00000 | LLOYDS SYNDICATE 2010 | GBR | | 0 | 3 | 1 | 38 | 1 | (61) | (1) | 0 | 0 | (18) | 0 | 0 | 0 | (18) | 0 |
| AA-1128121 | .00000 | LLOYDS SYNDICATE 2121 | GBR | | 0 | 7 | 1 | 8 | 1 | 2 | 1 | 0 | 0 | 20 | 0 | 0 | 0 | 20 | 0 |
| AA-1123000 | .00000 | LLOYDS SYNDICATE 221 | GBR | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1128488 | .00000 | LLOYDS SYNDICATE 2488 | GBR | | 0 | 0 | 0 | 53 | 7 | 19 | 3 | 0 | 0 | 81 | 0 | 0 | 0 | 81 | 0 |
| AA-1123000 | .00000 | LLOYDS SYNDICATE 255 | GBR | | 0 | 3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4 | 0 | 0 | 0 | 3 | 0 |
| AA-1128623 | .00000 | LLOYDS SYNDICATE 2623 | GBR | | 7 | 157 | 2 | 46 | 5 | 8 | 9 | 0 | 0 | 226 | 0 | 7 | 0 | 219 | 0 |
| AA-1128791 | .00000 | LLOYDS SYNDICATE 2791 | GBR | | 0 | 287 | 2 | 352 | 0 | (32) | 0 | 0 | 0 | 609 | 0 | 0 | 0 | 609 | 0 |
| AA-1128987 | .00000 | LLOYDS SYNDICATE 2987 | GBR | | (108) | 2,946 | 403 | 1,842 | 201 | 1,009 | (76) | 0 | 0 | 6,325 | 0 | 513 | 0 | 5,812 | 0 |
| AA-1120179 | .00000 | LLOYDS SYNDICATE 2988 | GBR | | 0 | 85 | (8) | 0 | 0 | 0 | 0 | 0 | 0 | 77 | 0 | 0 | 0 | 77 | 0 |
| AA-1128999 | .00000 | LLOYDS SYNDICATE 2999 | GBR | | 0 | 36 | 4 | 1,302 | 173 | 371 | 54 | 0 | 0 | 1,940 | 0 | 1 | 0 | 1,939 | 0 |
| AA-1129000 | .00000 | LLOYDS SYNDICATE 3000 | GBR | | 0 | 0 | 0 | 299 | 78 | 27 | 7 | 0 | 0 | 411 | 0 | 0 | 0 | 411 | 0 |
| AA-1120082 | .00000 | LLOYDS SYNDICATE 3010 | GBR | | 0 | 0 | 0 | 46 | 6 | 43 | 10 | 0 | 0 | 105 | 0 | 16 | 0 | 89 | 0 |
| AA-1126033 | .00000 | LLOYDS SYNDICATE 33 | GBR | | 0 | 579 | 14 | 315 | 37 | (3) | 28 | 0 | 0 | 970 | 0 | 31 | 0 | 939 | 0 |
| AA-1120241 | .00000 | LLOYDS SYNDICATE 3500 | GBR | | 0 | 0 | 1 | 690 | 172 | 174 | 27 | 0 | 0 | 1,064 | 0 | 0 | 0 | 1,064 | 0 |
| AA-1126382 | .00000 | LLOYDS SYNDICATE 382 | GBR | | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 1 | 0 |
| AA-1126005 | .00000 | LLOYDS SYNDICATE 4000 | GBR | | 0 | 0 | 0 | 1 | 0 | 13 | 2 | 0 | 0 | 16 | 0 | 0 | 0 | 16 | 0 |
| AA-1120075 | .00000 | LLOYDS SYNDICATE 4020 | GBR | | 0 | 205 | 44 | 0 | 1 | (3) | (3) | 0 | 0 | 243 | 0 | 0 | 0 | 243 | 0 |
| AA-1126435 | .00000 | LLOYDS SYNDICATE 435 | GBR | | 2 | 3 | 0 | 970 | 178 | 297 | 50 | 0 | 0 | 1,497 | 0 | 81 | 0 | 1,416 | 0 |
| AA-1126004 | .00000 | LLOYDS SYNDICATE 4444 | GBR | | (15) | 78 | 26 | 119 | 15 | 167 | 8 | 0 | 0 | 413 | 0 | 9 | 0 | 403 | 0 |
| AA-1126006 | .00000 | LLOYDS SYNDICATE 4472 | GBR | | (115) | 6 | 1 | 1,145 | 97 | 1,226 | 183 | 0 | 0 | 2,657 | 0 | 400 | 0 | 2,257 | 0 |
| AA-1126457 | .00000 | LLOYDS SYNDICATE 457 | GBR | | 0 | (65) | 67 | 0 | 0 | 1 | 0 | 0 | 0 | 3 | 0 | 0 | 0 | 3 | 0 |
| AA-1126510 | .00000 | LLOYDS SYNDICATE 510 | GBR | | 0 | 2,390 | 368 | 322 | 52 | (417) | (296) | 0 | 0 | 2,419 | 0 | 1 | 0 | 2,418 | 0 |
| AA-1120080 | .00000 | LLOYDS SYNDICATE 5151 | GBR | | 0 | 552 | (15) | 291 | 19 | 18 | 0 | 0 | 0 | 865 | 0 | 2 | 0 | 863 | 0 |
| AA-1123000 | .00000 | LLOYDS SYNDICATE 522 | GBR | | 0 | 2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 | 0 | 2 | 0 |
| AA-1126566 | .00000 | LLOYDS SYNDICATE 566 | GBR | | (67) | (136) | 137 | 400 | 38 | 441 | 67 | 0 | 0 | 945 | 0 | 148 | 0 | 797 | 0 |
| AA-1126609 | .00000 | LLOYDS SYNDICATE 609 | GBR | | (55) | 26 | 5 | 333 | 25 | 260 | 35 | 0 | 0 | 684 | 0 | 109 | 0 | 575 | 0 |
| AA-1126623 | .00000 | LLOYDS SYNDICATE 623 | GBR | | 2 | 34 | 0 | 10 | 1 | 2 | 2 | 0 | 0 | 50 | 0 | 2 | 0 | 48 | 0 |
| AA-1126727 | .00000 | LLOYDS SYNDICATE 727 | GBR | | 0 | 26 | 3 | 869 | 194 | 149 | 29 | 0 | 0 | 1,269 | 0 | 0 | 0 | 1,269 | 0 |
| AA-1126780 | .00000 | LLOYDS SYNDICATE 780 | GBR | | 0 | (44) | 44 | 91 | 7 | 48 | 7 | 0 | 0 | 153 | 0 | 34 | 0 | 119 | 0 |
| AA-1122000 | .00000 | LLOYDS OF LONDON EQUITAS | GBR | | 1 | 133 | 64 | 4,111 | 552 | 2,949 | 2,011 | 0 | 0 | 9,819 | 1 | 7 | 0 | 9,812 | 0 |
| AA-1320222 | .00000 | MMA IARD ASSURANCES MUTUELLES | FRA | | 0 | 79 | 4 | 79 | 79 | 585 | 598 | 0 | 0 | 1,424 | 0 | 0 | 0 | 1,424 | 0 |
| AA-3190676 | .00000 | MMK REINSURANCE LTD | BMU | | 0 | 0 | 0 | 23 | 0 | 16 | 1 | 0 | 0 | 39 | 0 | 0 | 0 | 39 | 0 |
| AA-3191093 | .00000 | MALL OWNERS SURETY TREATY | BMU | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3 |
| AA-1840000 | .00000 | MAPFRE RE COMPANIA DE REASEGUROS SA | ESP | | 2 | 159 | 10 | 1,271 | 39 | (200) | (8) | 0 | 0 | 1,271 | 0 | 4 | 0 | 1,267 | 0 |
| AA-3190829 | .00000 | MARKEL BERMUDA LIMITED | BMU | | 15,422 | 0 | 0 | 0 | 0 | 0 | 0 | 4,136 | 0 | 4,136 | 0 | 4,144 | 0 | (8) | 0 |
| AA-1121425 | .00000 | MARKEL INTERNATIONAL INSURANCE CO LTD | GBR | | 60 | 6 | 19 | 99 | 22 | 165 | 147 | 27 | 0 | 484 | 0 | 24 | 0 | 460 | 0 |
| AA-1120973 | .00000 | METROPOLITAN REINSURANCE CO (UK) LTD | GBR | | 0 | 0 | 0 | 1 | 3 | 0 | 0 | 0 | 0 | 4 | 0 | 0 | 0 | 4 | 0 |
| 00-0000000 | .10419 | MIDDLESEX ASSURANCE COMPANY LTD | | | 0 | 0 | 0 | (1) | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-3160090 | .00000 | MILSURE INSURANCE LTD | BRB | | 0 | 0 | 0 | (5) | 7 | (1) | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 1 | 0 |
| AA-1121395 | .00000 | MITSUI SUMITOMO INS (LONDON) LTD | GBR | | 0 | 17 | 11 | 10 | 11 | 0 | 0 | 0 | 0 | 49 | 0 | 0 | 0 | 49 | 0 |
| AA-1121410 | .00000 | MITSUI SUMITOMO INS CO (EUROPE) LTD | GBR | | 0 | 1 | 0 | 173 | 0 | 124 | 6 | 0 | 0 | 304 | 0 | 0 | 0 | 304 | 0 |
| AA-1580085 | .00000 | MITSUI SUMITOMO INSURANCE CO LTD | JPN | | 0 | 13 | 6 | 411 | 113 | 278 | 111 | 0 | 0 | 931 | 0 | 0 | 0 | 931 | 0 |
| AA-3770060 | .00000 | MONTGOMERY INSURANCE COMPANY LTD | CYM | | 0 | 0 | 0 | (6) | 6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1121200 | .00000 | MOORGATE INSURANCE COMPANY LTD | GBR | | 0 | 0 | 0 | 0 | 0 | 10 | 8 | 0 | 0 | 18 | 0 | 0 | 0 | 18 | 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-1340165 | .00000 | MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT | DEU | | 0 | 0 | 0 | 166 | 149 | 1,430 | 1,492 | 0 | 0 | 3,237 | 0 | 0 | 0 | 3,237 | 0 |
| AA-1120011 | .00000 | MUNICH REINSURANCE COMPANY UK BRANCH | GBR | | 0 | 4 | 4 | 14 | 0 | 55 | 45 | 0 | 0 | 123 | 0 | 0 | 0 | 123 | 0 |
| AA-3160011 | .00000 | MUTUAL INDEMNITY LIMITED | BRB | | 0 | 0 | 0 | 3 | (3) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1320205 | .00000 | MUTUELLE CENTRALE DE REASSURANCE | FRA | | 1 | 8 | 3 | 28 | 7 | 66 | 42 | 0 | 0 | 153 | 0 | 3 | 0 | 150 | 86 |
| AA-1121120 | .00000 | NRG VICTORY REINSURANCE LTD | GBR | | 0 | 15 | 22 | 0 | (2) | 0 | 0 | 0 | 0 | 36 | 0 | 0 | 0 | 36 | 0 |
| AA-2232006 | .00000 | NACIONAL COMPANHIA DE SEGUROS | BRA | | 0 | 41 | 19 | 5 | 3 | 43 | 41 | 0 | 0 | 152 | 0 | 0 | 0 | 152 | 0 |
| AA-0000000 | .00000 | NATIONAL CASUALTY COMPANY OF AMERICA LTD | GBR | | 0 | 65 | 54 | 71 | 44 | 0 | 0 | 0 | 0 | 233 | 3 | 0 | 0 | 233 | 0 |
| AA-1380120 | .00000 | NATIONALE NEDERLANDEN N.V. | NLD | | 0 | 32 | 14 | 16 | 10 | 0 | 0 | 0 | 0 | 73 | 20 | 0 | 0 | 73 | 0 |
| AA-5340660 | .00000 | NEW INDIA ASSURANCE COMPANY LTD | IND | | 0 | 6 | 3 | 0 | 1 | 12 | 13 | 0 | 0 | 36 | 0 | 0 | 0 | 36 | 0 |
| AA-3190396 | .00000 | NEWINGTON LIMITED | BMU | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1121075 | .00000 | NIPPON INSURANCE COMPANY OF EUROPE LTD | GBR | | 0 | 5 | 0 | 15 | 0 | 20 | 9 | 0 | 0 | 49 | 0 | 0 | 0 | 49 | 0 |
| AA-1121077 | .00000 | NISSAN INSURANCE COMPANY (EUROPE) LTD | GBR | | 0 | 0 | 0 | 2 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 1 | 0 |
| AA-1580070 | .00000 | NISSHIN FIRE & MARINE INSURANCE LTD | JPN | | 0 | 2 | 0 | 31 | 13 | 143 | 135 | 0 | 0 | 325 | 0 | 0 | 0 | 325 | 0 |
| AA-3190380 | .00000 | NUTRI SYSTEMS (BERMUDA) LTD | BMU | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1120377 | .00000 | OCEAN MARINE INSURANCE COMPANY LTD | GBR | | 0 | 12 | 20 | 189 | 4 | 26 | 1 | 0 | 0 | 251 | 0 | 0 | 0 | 251 | 0 |
| AA-1422020 | .00000 | OSLO REINSURANCE COMPANY ASA | NOR | | 0 | 0 | 0 | 8 | 0 | 6 | 0 | 0 | 0 | 14 | 0 | 0 | 0 | 14 | 0 |
| AA-3190686 | .00000 | PARTNER REINSURANCE COMPANY LTD | BMU | | 0 | 2,178 | 0 | 1,095 | 0 | (810) | 0 | 0 | 0 | 2,463 | 0 | 0 | 0 | 2,463 | 0 |
| AA-1780078 | .00000 | PARTNER REINSURANCE EUROPE SE | IRL | | 0 | 2 | 0 | 52 | 0 | 33 | 1 | 0 | 0 | 88 | 0 | 0 | 0 | 88 | 0 |
| AA-0000000 | .00000 | PATHFINDER ASSURANCE LTD | BMU | | 26 | (25) | 0 | 0 | 0 | 0 | 1 | 0 | 0 | (24) | 0 | 0 | 0 | (24) | 134 |
| AA-1720060 | .00000 | POHJOLA GROUP PLC | FIN | | 0 | 0 | 0 | 0 | 0 | 9 | 8 | 0 | 0 | 17 | 0 | 0 | 0 | 17 | 0 |
| AA-5640001 | .00000 | PREMIER INS CO OF PAKISTAN LTD | PAK | | 0 | 82 | 2 | 9 | 0 | 7 | 0 | 0 | 0 | 100 | 0 | 12 | 0 | 88 | 0 |
| AA-1240051 | .00000 | QBE EUROPE NV/SA | BEL | | 0 | 10 | 0 | 12 | 0 | 9 | 0 | 0 | 0 | 31 | 0 | 0 | 0 | 31 | 0 |
| AA-1120481 | .00000 | QBE UK LIMITED | GBR | | 0 | 1 | 2 | 1 | 0 | 0 | 0 | 0 | 0 | 3 | 0 | 0 | 0 | 3 | 0 |
| AA-3770390 | .00000 | R&Q RE (CAYMAN) LTD | CYM | | 0 | 0 | 0 | 18 | 172 | (9) | 1 | 0 | 0 | 182 | 0 | 0 | 0 | 182 | 50 |
| AA-3770066 | .00000 | RDM INSURANCE GROUP LTD | CYM | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-3770036 | .00000 | RAFFLES INSURANCE LIMITED | CYM | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 |
| AA-1121246 | .00000 | RELIANCE NATIONAL INS CO (EUROPE) LTD | GBR | | 0 | 22 | 1 | 62 | 0 | 45 | 2 | 0 | 0 | 132 | 0 | 0 | 0 | 132 | 0 |
| AA-3190339 | .00000 | RENAISSANCE REINSURANCE LTD | BMU | | 0 | 286 | 3 | 998 | 32 | 9 | (4) | 0 | 0 | 1,325 | 0 | 0 | 0 | 1,325 | 0 |
| AA-1340201 | .00000 | RHEINLAND VERSICHERUNGS AG | DEU | | 0 | 2 | 2 | 0 | 0 | 5 | 4 | 0 | 0 | 13 | 0 | 0 | 0 | 13 | 0 |
| AA-1121270 | .00000 | RIVER THAMES INSURANCE COMPANY LTD | GBR | | 3 | 64 | 13 | 110 | 0 | 1,047 | 850 | 0 | 0 | 2,085 | 0 | 5 | 0 | 2,079 | 0 |
| AA-1120465 | .00000 | RIVERSTONE INSURANCE (UK) LTD | GBR | | 1 | 1 | 0 | 4 | 6 | 231 | 231 | 0 | 0 | 472 | 0 | 2 | 0 | 470 | 0 |
| AA-1120188 | .00000 | ROMBALDS RUN-OFF LIMITED | GBR | | 0 | 0 | 0 | 0 | 0 | 32 | 32 | 0 | 0 | 64 | 0 | 0 | 0 | 64 | 0 |
| AA-1120013 | .00000 | ROYAL INSURANCE (UK) LTD | GBR | | 0 | 12 | 11 | 12 | 9 | 0 | 0 | 0 | 0 | 45 | 0 | 0 | 0 | 45 | 0 |
| AA-3770432 | .00000 | S.I.R. INSURANCE SPC LTD | CYM | | 0 | 0 | 0 | 1 | (1) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-3190729 | .00000 | SBI REINSURANCE COMPANY LTD | BMU | | 0 | 0 | 0 | 22 | 0 | 16 | 1 | 0 | 0 | 38 | 0 | 0 | 0 | 38 | 0 |
| AA-1320158 | .00000 | SCOR S.E. | FRA | | 0 | 0 | 0 | 1 | 1 | 14 | 14 | 0 | 0 | 29 | 0 | 0 | 0 | 29 | 0 |
| AA-1340260 | .00000 | SV SPARKASSEN-VERSICHERUNG GEBAUDE | DEU | | 1 | 1 | 0 | 6 | 6 | 17 | 14 | 0 | 0 | 45 | 0 | 1 | 0 | 44 | 8 |
| AA-3771181 | .00000 | SCOTT & WHITE ASSURANCE LTD | CYM | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 14 |
| AA-1569750 | .00000 | SCOTTISH & YORK INSURANCE COMPANY LTD | CAN | | 1 | 0 | 0 | 10 | 0 | 7 | 0 | 0 | 0 | 18 | 0 | 0 | 0 | 17 | 0 |
| AA-1121310 | .00000 | SCOTTISH LION INSURANCE COMPANY LTD | GBR | | 0 | 1 | 0 | 88 | 2 | 1 | 0 | 0 | 0 | 91 | 0 | 0 | 0 | 91 | 0 |
| AA-1580105 | .00000 | SECOM GENERAL INSURANCE COMPANY LTD | JPN | | 0 | 1 | 0 | 3 | 0 | 2 | 0 | 0 | 0 | 6 | 0 | 0 | 0 | 6 | 0 |
| AA-1760001 | .00000 | SJOVA ALMENNAR TRYGGINGAR HF | ISL | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1440080 | .00000 | SKANDIA INSURANCE COMPANY LTD | SWE | | 0 | 0 | 99 | 0 | 0 | 0 | 0 | 0 | 0 | 99 | 0 | 0 | 0 | 99 | 0 |
| AA-1580110 | .00000 | SOMPO JAPAN INSURANCE INC | JPN | | 4 | 396 | 93 | 508 | 81 | 1,029 | 744 | 0 | 0 | 2,850 | 187 | 9 | 0 | 2,841 | 0 |
| AA-1961001 | .00000 | SOUTH BRITISH INSURANCE COMPANY LTD | NZL | | 0 | 17 | 13 | 5 | 6 | 0 | 0 | 0 | 0 | 41 | 0 | 0 | 0 | 41 | 0 |
| AA-1120485 | .00000 | SOVEREIGN INSURANCE (UK) LIMITED | GBR | | 0 | 0 | 0 | 0 | 0 | 24 | 25 | 0 | 0 | 49 | 0 | 0 | 0 | 49 | 0 |
| AA-1420110 | .00000 | SPAREBANK 1 SKADEFORSIKRING AS | NOR | | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 1 | 0 |
| AA-1121366 | .00000 | SPHERE DRAKE INSURANCE LIMITED | GBR | | 0 | 14 | 13 | 13 | 0 | 8 | 0 | 0 | 0 | 49 | 0 | 0 | 0 | 48 | 9 |
| AA-3771017 | .00000 | ST IVES INSURANCE COMPANY | CYM | | 0 | 18 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 18 | 0 | 0 | 0 | 18 | 0 |
| AA-1120735 | .00000 | SUECIA RE & MARINE INSURANCE COMPANY LTD | GBR | | 0 | 1 | 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-2230055 .. | .00000 . | SUL AMERICA BANDEIRANTE PARTICIPACOES SA .. | BRA | | 0 | 15 | 7 | 2 | 1 | 14 | 14 | 0 | 0 | 53 | 0 | 0 | 0 | 53 | 0 |
| AA-1440105 .. | .00000 . | SWEDISH CLUB | SWE | | 0 | 3 | 0 | 147 | 0 | 105 | 5 | 0 | 0 | 260 | 0 | 0 | 0 | 260 | 0 |
| AA-1370021 .. | .00000 . | SWISS RE EUROPE S.A. | LUX | | 2 | 10 | 2 | 69 | 64 | 593 | 560 | 0 | 0 | 1,298 | 0 | 3 | 0 | 1,295 | 0 |
| AA-1360240 .. | .00000 . | SWISS RE ITALIA SPA | ITA | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1120512 .. | .00000 . | SWISS RE SPECIALTY INSURANCE (UK) LTD | GBR | | 0 | 1 | 4 | 4 | 0 | 2 | 0 | 0 | 0 | 12 | 0 | 0 | 0 | 12 | 0 |
| AA-3191028 .. | .00000 . | T AND C INSURANCE LTD | BMU | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 102 |
| AA-3191140 .. | .00000 . | TEDDINGTON INSURANCE COMPANY LTD | BMU | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1560450 .. | .00000 . | TEMPLE INS CO | CAN | | 0 | 0 | 0 | 0 | 0 | 185 | 189 | 0 | 0 | 374 | 0 | 0 | 0 | 374 | 0 |
| AA-1121575 .. | .00000 . | TENECOM LIMITED | GBR | | 0 | 105 | (71) | 104 | (2) | 141 | 97 | 0 | 0 | 374 | 1 | 0 | 0 | 374 | 0 |
| AA-3191272 .. | .00000 . | TERRA NOVA (BERMUDA) INSURANCE CO LTD | BMU | | 0 | 18 | 0 | 8 | 0 | 6 | 0 | 0 | 0 | 32 | 0 | 0 | 0 | 32 | 0 |
| AA-1580095 .. | .00000 . | TOA REINSURANCE COMPANY LTD | JPN | | 1 | 0 | 0 | 3 | 5 | 20 | 16 | 0 | 0 | 43 | 0 | 2 | 0 | 41 | 0 |
| AA-1580100 .. | .00000 . | TOKIO MARINE & NICHIDO FIRE INS CO LTD | JPN | | 0 | 3 | 0 | 13 | 0 | 0 | 0 | 0 | 0 | 15 | 0 | 0 | 0 | 15 | 0 |
| AA-1121445 .. | .00000 . | TOKIO MARINE KILN INSURANCE LTD | GBR | | 0 | 0 | 0 | 24 | 0 | 17 | 1 | 0 | 0 | 42 | 0 | 0 | 0 | 42 | 0 |
| AA-1561019 .. | .00000 . | TRADERS GENERAL INSURANCE COMPANY | CAN | | 0 | 2 | 0 | 4 | 9 | 133 | 133 | 0 | 0 | 281 | 0 | 0 | 0 | 281 | 0 |
| AA-3190228 .. | .00000 . | TRADERS INSURANCE LIMITED | BMU | | 0 | 17 | 2 | 502 | 76 | 558 | 15 | 0 | 0 | 1,170 | 0 | 0 | 0 | 1,170 | 0 |
| AA-2230060 .. | .00000 . | TRADITIO COMPANHIA DE SEGUROS | BRA | | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 1 | 0 |
| AA-3160056 .. | .00000 . | TRANSATLANTIC INSURANCE COMPANY LTD | BRB | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1340225 .. | .00000 . | TRANSATLANTISCHE BETEILIGUNGS AG | DEU | | 0 | 0 | 0 | 7 | 7 | 79 | 80 | 0 | 0 | 172 | 0 | 0 | 0 | 172 | 78 |
| AA-1120431 .. | .00000 . | TUREGUM INSURANCE COMPANY (UK) LTD | GBR | | 0 | 8 | 6 | 51 | 0 | 36 | 1 | 0 | 0 | 102 | 0 | 0 | 0 | 102 | 0 |
| AA-1420080 .. | .00000 . | UNI MUTUAL GENERAL INSURANCE COMPANY | NOR | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 |
| AA-1121065 .. | .00000 . | UNDERSHAFT (BONUS) LIMITED | GBR | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-3160079 .. | .00000 . | UNDERWRITERS REINSURANCE CO | BRB | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1360255 .. | .00000 . | UNIPOL ASSICURAZIONI S.P.A. | ITA | | 0 | 1 | 0 | 66 | 0 | 47 | 2 | 0 | 0 | 116 | 0 | 0 | 0 | 116 | 0 |
| AA-3771000 .. | .00000 . | UNITED INSURANCE COMPANY | CYM | | 5 | 11 | 5 | 381 | 95 | 188 | 15 | 0 | 0 | 696 | 0 | 0 | 0 | 696 | 281 |
| AA-2232001 .. | .00000 . | VERA CRUZ SEGURADORA SA | BRA | | 0 | 1 | 0 | 3 | 1 | 15 | 14 | 0 | 0 | 33 | 0 | 0 | 0 | 33 | 0 |
| AA-1120740 .. | .00000 . | WASA INTERNATIONAL (UK) INSURANCE CO LTD | GBR | | 0 | 50 | 43 | 50 | 35 | 0 | 0 | 0 | 0 | 177 | 0 | 0 | 0 | 177 | 0 |
| AA-3191097 .. | .00000 . | WESTEL LTD | BMU | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-3191047 .. | .00000 . | WETTERAU INSURANCE COMPANY LTD | BMU | | 0 | 18 | 0 | 65 | 0 | 5 | 7 | 0 | 0 | 96 | 0 | 0 | 0 | 96 | 32 |
| AA-0000000 .. | .00000 . | WILLOW GROVE INSURANCE 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 |
| AA-1120386 .. | .00000 . | WORLD AUXILLARY INSURANCE CORP LTD | GBR | | 0 | 55 | 48 | 27 | 36 | 5 | 0 | 0 | 0 | 170 | 0 | 0 | 0 | 170 | 0 |
| AA-1340255 .. | .00000 . | WUERTTEMBERGISCHE VERSICHERUNG AG | DEU | | 1 | 5 | (2) | 11 | 8 | 39 | 31 | 0 | 0 | 93 | 0 | 1 | 0 | 92 | 0 |
| AA-1780123 .. | .00000 . | XL INSURANCE COMPANY SE | IRL | | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 1 | 1 |
| AA-1340046 .. | .00000 . | ZURICH INSURANCE EUROPE AG | DEU | | 0 | 29 | 28 | 0 | (1) | 0 | 0 | 0 | 0 | 56 | 0 | 0 | 0 | 56 | 0 |
| 1299999. Total authorized - other non-U.S. insurers | | | | | 15,268 | 18,762 | 2,945 | 43,189 | 6,613 | 29,997 | 15,606 | 4,163 | 0 | 121,275 | 247 | 6,389 | 0 | 114,886 | 1,443 |
| 1499999. Total authorized excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999) | | | | | 31,633,709 | 1,687,088 | 21,688 | 15,613,356 | 1,599,260 | 21,853,397 | 5,545,223 | 14,714,461 | 280,124 | 61,314,598 | 16,022 | (48,611) | 0 | 61,363,209 | 3,945 |
| 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 | | 1,245 | 2 | 0 | 461 | 83 | 6,051 | (80) | 298 | 0 | 6,816 | 0 | 0 | 0 | 6,816 | 0 |
| AA-1560039 .. | .00000 . | TRAVELERS INSURANCE COMPANY OF CANADA | CAN | | 12 | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 2 | 0 | 0 | 0 | 2 | 0 |
| AA-1780121 .. | .00000 . | TRAVELERS INSURANCE DAC | IRL | | 3,149 | 0 | 0 | 329 | 49 | (1) | 0 | 1,298 | 0 | 1,675 | 0 | 0 | 0 | 1,675 | 0 |
| 2099999. Total unauthorized - affiliates - other (non-U.S.) - other | | | | | 4,406 | 2 | 0 | 790 | 132 | 6,051 | (80) | 1,598 | 0 | 8,493 | 0 | 0 | 0 | 8,493 | 0 |
| 2199999. Total unauthorized - affiliates - other (non-U.S.) | | | | | 4,406 | 2 | 0 | 790 | 132 | 6,051 | (80) | 1,598 | 0 | 8,493 | 0 | 0 | 0 | 8,493 | 0 |
| 2299999. Total unauthorized - affiliates | | | | | 4,406 | 2 | 0 | 790 | 132 | 6,051 | (80) | 1,598 | 0 | 8,493 | 0 | 0 | 0 | 8,493 | 0 |
| Unauthorized - other U.S. unaffiliated insurers | | | | | | | | | | | | | | | | | | | |
| 52-1474358 .. | .22896 . | ACA FINANCIAL GUARANTY CORPORATION | MD | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 1 | 0 | 0 | 0 | 1 | 0 |
| 00-0000000 .. | .11377 . | AERO ASSURANCE LTD | VT | | 0 | 0 | 0 | (1) | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 |
| 36-3544354 .. | .10541 . | AGRINATIONAL INSURANCE COMPANY | VT | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 00-0000000 .. | .11338 . | AGRISURANCE INC | VT | | 18,481 | 0 | 0 | 18,688 | 2,403 | 32,921 | 6,132 | 1,943 | 0 | 62,088 | 0 | 3,239 | 0 | 58,849 | 2,700 |

# 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 |
| 00-0000000 | 00000 | ARMINIUS FIRE & CASUALTY INC | VT | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 13-4934590 | 19895 | ATLANTIC MUTUAL INSURANCE COMPANY | NY | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (6) | 0 | 6 | 0 |
| 38-0315280 | 18988 | AUTO OWNERS INSURANCE COMPANY | MI | | 1 | 7 | 0 | 807 | 0 | 439 | 1 | 0 | 0 | 1,254 | 0 | 0 | 0 | 1,254 | 0 |
| 00-0000000 | 11420 | BEAUMONT INSURANCE COMPANY | VT | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 00-0000000 | 11566 | BUENA VISTA INSURANCE COMPANY | VT | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 00-0000000 | 00000 | C-U FIRST LTD INSURANCE COMPANY | DC | | 1,238 | 0 | 0 | 564 | 88 | 1,483 | 276 | 499 | 0 | 2,910 | 0 | 75 | 0 | 2,836 | 190 |
| 00-0000000 | 11625 | COLLEGE INSURANCE COMPANY | VT | | 12,544 | 0 | 0 | 6,423 | 1,198 | 3,900 | 1,471 | 7,857 | 0 | 20,850 | 0 | 0 | 0 | 20,850 | 691 |
| 00-0000000 | 11346 | COUNTY REINSURANCE COMPANY | VT | | 0 | 0 | 0 | 4,316 | 0 | 539 | 22 | 0 | 0 | 4,877 | 0 | 0 | 0 | 4,877 | 0 |
| 83-2884745 | 16478 | DEALER MANAGEMENT GROUP, INC. | VT | | 5,801 | 0 | 0 | 2,237 | 463 | 4,374 | 815 | 0 | 0 | 7,890 | 0 | (14) | 0 | 7,903 | 450 |
| 00-0000000 | 00000 | DIVERSIFIED INSURANCE COMPANY LLC | DE | | 633 | 0 | 0 | 717 | 119 | (6) | (82) | 0 | 0 | 749 | 0 | 0 | 0 | 749 | 0 |
| 45-1504844 | 14786 | ERS INSURANCE, INC | UT | | (6) | 0 | 0 | 177 | 25 | 645 | 120 | 0 | 0 | 967 | 0 | 35 | 0 | 932 | 105 |
| 03-0346985 | 11291 | EXCHANGE INDEMNITY COMPANY | VT | | 4,756 | 0 | 0 | 877 | 58 | 617 | 99 | 2,155 | 0 | 3,807 | 0 | 2,179 | 0 | 1,628 | 0 |
| 00-0000000 | 12052 | F L INSURANCE CORPORATION | HI | | 0 | 0 | 0 | 132 | 30 | (60) | 10 | 0 | 0 | 112 | 0 | 0 | 0 | 112 | 0 |
| 00-0000000 | 11787 | FIRST MUTUAL TRANSPORTATION ASSURANCE CO | NY | | 0 | 0 | 0 | 0 | 1,457 | 1,264 | 235 | 0 | 0 | 2,956 | 0 | 0 | 0 | 2,956 | 0 |
| 00-0000000 | 00000 | FOOD SERVICES RISK MANAGEMENT INC | SC | | 0 | 0 | 0 | 8 | 3 | 0 | 0 | 0 | 0 | 10 | 0 | 0 | 0 | 10 | 0 |
| 00-0000000 | 11899 | FORTUNA ASSURANCE COMPANY | VT | | 861 | 245 | 0 | 1,416 | 192 | 663 | 547 | 0 | 0 | 3,062 | 0 | 0 | 0 | 3,062 | 289 |
| 00-0000000 | 15231 | GREEN MOUNTAIN SPONSORED CAPTIVE INS CO | VT | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 27-1731029 | 13744 | HAMPTON SOULES INSURANCE COMPANY | UT | | (127) | 0 | 0 | 136 | 13 | 272 | 75 | 0 | 0 | 496 | 0 | 33 | 0 | 463 | 0 |
| 06-1206658 | 26797 | HOUSING AUTHORITY RISK RETENTION GROUP | VT | | 7,974 | 0 | 0 | 3,704 | 270 | 5,947 | 449 | 2,438 | 0 | 12,808 | 0 | 0 | 0 | 12,808 | 0 |
| 04-3785815 | 11957 | HOUSING PARTNERSHIP INSURANCE EXCHANGE | VT | | 8,100 | 0 | 0 | 4,111 | 1,132 | 3,855 | 718 | 0 | 0 | 9,816 | 0 | 37 | 0 | 9,779 | 650 |
| 00-0000000 | 12643 | INS INSURANCE COMPANY | VT | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 00-0000000 | 00000 | INDEPENDENT INNOVATIVE CAPTIVE INS CO | AZ | | 0 | 0 | 0 | 116 | 14 | 154 | 29 | 0 | 0 | 313 | 0 | 6 | 0 | 307 | 40 |
| 13-5339725 | 18341 | INSURANCE CORPORATION OF NEW YORK | NY | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 241 | 0 | (241) | 0 |
| 00-0000000 | 00000 | MFH RISK INSURANCE COMPANY, LLC | MT | | (182) | 0 | 0 | 0 | 0 | (216) | (5) | 0 | 0 | (221) | 0 | 0 | 0 | (221) | 31 |
| 36-3985972 | 34886 | MSIG SPECIALTY INSURANCE USA INC | NY | | 0 | 0 | 0 | 0 | 0 | 29 | 2 | 0 | 0 | 31 | 0 | 0 | 0 | 31 | 0 |
| 00-0000000 | 10428 | NATIONAL TELECOM CORPORATION | VT | | 0 | 0 | 0 | 40 | (40) | (14) | (3) | 0 | 0 | (17) | 0 | 0 | 0 | (17) | 1 |
| 00-0000000 | 16913 | PEACE CHURCH SPONSORED CAPTIVE LLC | VT | | 1,882 | 20 | 0 | 1,298 | 243 | 693 | 255 | 0 | 0 | 2,509 | 0 | 36 | 0 | 2,473 | 0 |
| 00-0000000 | 10439 | PENWALD INSURANCE COMPANY | VT | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 33 |
| 00-0000000 | 11850 | PORTS INSURANCE COMPANY INC | NY | | 0 | 0 | 0 | 10 | (1) | 174 | 32 | 0 | 0 | 216 | 0 | 0 | 0 | 216 | 39 |
| 74-2539021 | 10446 | PRIMERA INS CO | VT | | 0 | 0 | 0 | (9) | 9 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 00-0000000 | 00000 | QCS INSURANCE COMPANY | AZ | | 0 | 0 | 0 | 354 | (44) | 980 | 182 | 0 | 0 | 1,472 | 0 | 199 | 0 | 1,273 | 350 |
| 00-0000000 | 11792 | SAMMARNICK INSURANCE CORPORATION | NY | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 00-0000000 | 10471 | SKANSKA ASSURANCE INC | VT | | 0 | 6 | 0 | 74 | 1 | 110 | 10 | 0 | 0 | 200 | 0 | 0 | 0 | 200 | 0 |
| 03-0360498 | 11449 | SPECIALTY TRADE INSURANCE COMPANY | VT | | 0 | 0 | 0 | 58 | 5 | 51 | 9 | 0 | 0 | 123 | 0 | 0 | 0 | 123 | 170 |
| 00-0000000 | 00000 | SUNDANCE BAY TENANT LIABILITY INS LLC | MT | | 341 | 0 | 0 | 0 | 0 | (91) | (2) | 57 | 0 | (36) | 0 | 0 | 0 | (36) | 0 |
| 00-0000000 | 10534 | SUPERIOR GUARANTY INSURANCE COMPANY | VT | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 44 |
| 00-0000000 | 10531 | THREE RIVERS INSURANCE COMPANY | VT | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 00-0000000 | 00000 | UNION CAPTIVE INSURANCE INC | AZ | | 0 | 0 | 0 | 21 | 1 | 3 | 0 | 0 | 0 | 25 | 0 | 0 | 0 | 25 | 8 |
| 47-0363416 | 25933 | UNIVERSAL SURETY COMPANY | NE | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2399999. Total unauthorized - other U.S. unaffiliated insurers | | | | | 62,297 | 277 | 0 | 46,272 | 7,642 | 58,727 | 11,399 | 14,951 | 0 | 139,268 | 0 | 6,061 | 0 | 133,207 | 5,892 |
| Unauthorized - other non-U.S. insurers | | | | | | | | | | | | | | | | | | | |
| AA-3190385 | 00000 | AAAA INSURANCE COMPANY LTD | BMU | | 0 | 0 | 0 | 268 | 28 | (109) | 0 | 0 | 0 | 187 | 0 | 0 | 0 | 187 | 27 |
| AA-1240006 | 00000 | AG INSURANCE | BEL | | 0 | 0 | 0 | 0 | 0 | 18 | 1 | 0 | 0 | 19 | 0 | 0 | 0 | 19 | 0 |
| AA-1580015 | 00000 | AIOI NISSAY DOWA INSURANCE COMPANY LTD | JPN | | 0 | 7 | (3) | 1,023 | 116 | 607 | 51 | 0 | 0 | 1,801 | 0 | 0 | 0 | 1,801 | 0 |
| AA-3191454 | 00000 | AXA XL REINSURANCE LTD | BMU | | (10) | 2 | 0 | 1,551 | 28 | 284 | (14) | 0 | 0 | 1,851 | 0 | 2 | 0 | 1,849 | 0 |
| AA-1384101 | 00000 | ACHMEA SCHADEVERZEKERINGEN NV | NLD | | 102 | 0 | 0 | 0 | 0 | 90 | 0 | 17 | 0 | 107 | 0 | 0 | 0 | 107 | 135 |
| AA-3191448 | 00000 | ADA RE LTD | BMU | | 0 | 0 | 0 | 291 | 0 | 300 | 0 | 0 | 0 | 591 | 0 | 0 | 0 | 591 | 0 |
| AA-3194128 | 00000 | ALLIED WORLD ASSURANCE COMPANY LTD | BMU | | 10,743 | 1,018 | 180 | 6,066 | 250 | 1,049 | 44 | 3,355 | 0 | 11,962 | 0 | 1,957 | 0 | 10,005 | 0 |
| AA-3191298 | 00000 | ANTARES REINSURANCE COMPANY LIMITED | BMU | | 1,454 | 0 | 0 | 210 | 2 | (9) | 0 | 230 | 0 | 434 | 0 | 220 | 0 | 213 | 0 |
| AA-3194126 | 00000 | ARCH REINSURANCE LTD | BMU | | 0 | 0 | 0 | 4 | 7 | (6) | (1) | 0 | 0 | 4 | 0 | 0 | 0 | 4 | 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-3190932 | .00000 | ARGO RE LIMITED | BMU | | 0 | 0 | 0 | 0 | 0 | (1) | 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 | 4 |
| AA-1440023 | .00000 | ASSA ABLOY FORSAKRINGS AB | SWE | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1360015 | .00000 | ASSICURAZIONI GENERALI S.P.A. | ITA | | 0 | (2) | 0 | 5 | 1 | 0 | 0 | 0 | 0 | 4 | 0 | 0 | 0 | 4 | 14 |
| AA-3191086 | .00000 | ASTRO LTD | BMU | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1840003 | .00000 | ATRADIUS CREDITO Y CAUC SA DE SEG Y REAS | ESP | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 2 | 0 | 0 | 0 | 2 | 227 |
| AA-0000000 | .00000 | AUTO DEALERS INSURANCE COMPANY LTD | BMU | | 0 | 0 | 0 | 180 | 0 | 266 | 11 | 0 | 0 | 456 | 0 | 0 | 0 | 456 | 0 |
| AA-1120660 | .00000 | AVIVA INSURANCE LTD | GBR | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1240029 | .00000 | BALOISE BELGIUM NV/SA | BEL | | 24 | 0 | 0 | 0 | 0 | 22 | 0 | 0 | 0 | 22 | 0 | (2) | 0 | 24 | 0 |
| AA-1460025 | .00000 | BALOISE INSURANCE LTD | CHE | | 6,414 | 39 | 6 | 239 | 35 | 4,928 | 119 | 280 | 0 | 5,647 | 0 | 272 | 0 | 5,376 | 0 |
| AA-1340075 | .00000 | BALOISE SACHVERSICHERUNG AG DEUTSCHLAND | DEU | | 943 | 0 | 0 | 10 | 2 | 725 | 4 | 38 | 0 | 778 | 0 | 0 | 0 | 778 | 0 |
| AA-3190201 | .00000 | BENMORE LIMITED | BMU | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-3190336 | .00000 | BROADWAY INSURANCE COMPANY LTD | BMU | | 0 | 0 | 0 | 4 | 2 | (2) | 1 | 0 | 0 | 5 | 0 | 0 | 0 | 5 | 0 |
| AA-3190907 | .00000 | CHS INSURANCE COMPANY LTD | BMU | | 0 | 131 | (131) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-3190387 | .00000 | CAL SOUTHAMPTON REINSURANCE LTD | BMU | | 4,435 | 0 | 0 | 3,454 | 625 | 2,551 | 475 | 2,017 | 0 | 9,122 | 0 | 2,494 | 0 | 6,628 | 575 |
| AA-3190821 | .00000 | CAPTECH REINSURANCE COMPANY | BMU | | 0 | (1) | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-3774156 | .00000 | CARESOUTH INDEMNITY LTD | CYM | | 0 | 0 | 0 | 21 | 5 | (5) | 5 | 0 | 0 | 26 | 0 | 0 | 0 | 26 | 214 |
| AA-3770509 | .00000 | CARING COMMUNITIES INSURANCE COMPANY | CYM | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-3190507 | .00000 | CARRIBER INSURANCE COMPANY LTD | BMU | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1460018 | .00000 | CATLIN RE SWITZERLAND LTD | CHE | | 0 | 0 | 0 | 54 | 1 | 0 | 0 | 0 | 0 | 55 | 0 | 0 | 0 | 55 | 0 |
| AA-3770096 | .00000 | CATMONTU INSURANCE COMPANY LTD | CYM | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1780116 | .00000 | CHAUCER INSURANCE COMPANY DAC | IRL | | 3,201 | 31 | 0 | 29 | 1 | 410 | 0 | 769 | 0 | 1,240 | 0 | 258 | 0 | 982 | 0 |
| AA-3190770 | .00000 | CHUBB TEMPEST REINSURANCE LTD | BMU | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1120345 | .00000 | CITY INTERNATIONAL INSURANCE CO LTD | GBR | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 12 |
| AA-3190405 | .00000 | CLIENTS ASSURANCE POOL LTD | BMU | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1780011 | .00000 | COCA-COLA REINSURANCE SERVICES | IRL | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1320035 | .00000 | COLISEE RE | FRA | | 0 | (7) | 6 | 0 | 0 | 0 | 0 | 0 | 0 | (1) | 0 | 0 | 0 | (1) | 0 |
| AA-3190433 | .00000 | COMMERCIAL RISK REINSURANCE CO LTD | BMU | | 0 | 0 | 0 | 258 | 40 | 24 | (70) | 0 | 0 | 254 | 0 | 0 | 0 | 254 | 69 |
| AA-3191435 | .00000 | CONDUIT REINSURANCE LIMITED | BMU | | 0 | 144 | 0 | 220 | 0 | 29 | 0 | 0 | 0 | 393 | 0 | 0 | 0 | 393 | 0 |
| AA-1120191 | .00000 | CONVEX INSURANCE UK LTD | GBR | | 2 | 305 | 5 | 504 | 14 | (318) | 9 | 0 | 0 | 519 | 0 | 24 | 0 | 495 | 0 |
| AA-3191400 | .00000 | CONVEX RE LIMITED | BMU | | 4 | 601 | 9 | 754 | 15 | (726) | 6 | 0 | 0 | 659 | 0 | 26 | 0 | 634 | 0 |
| AA-3190586 | .00000 | COVENTRY ASSURANCE LTD | BMU | | 0 | 0 | 0 | 98 | 7 | (37) | 0 | 0 | 0 | 67 | 0 | (1,274) | 0 | 1,341 | 135 |
| AA-0000000 | .00000 | DCB INSURANCE LIMITED | CYM | | 1,938 | 0 | 0 | 707 | 73 | 749 | (122) | 328 | 0 | 1,736 | 0 | 766 | 0 | 970 | 12 |
| AA-3191323 | .00000 | DAVIES INSURANCE LIMITED | BMU | | 5,837 | 0 | 0 | 4,117 | 757 | 6,614 | 1,232 | 571 | 0 | 13,291 | 0 | 354 | 0 | 12,937 | 1,210 |
| AA-1124111 | .00000 | DERWENT INSURANCE LIMITED | GBR | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1340240 | .00000 | ERGO VERSICHERUNG AG | DEU | | 15,761 | 198 | 51 | 2,809 | 334 | 13,278 | 129 | 582 | 0 | 17,381 | 0 | 0 | 0 | 17,381 | 0 |
| AA-3770140 | .00000 | EMCA INSURANCE COMPANY, LTD | CYM | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-3194130 | .00000 | ENDURANCE SPECIALTY INSURANCE LTD | BMU | | 0 | 1 | 0 | 4 | 0 | 1 | 0 | 0 | 0 | 6 | 0 | 0 | 0 | 6 | 0 |
| AA-1124129 | .00000 | ENDURANCE WORLDWIDE INS LTD | GBR | | 569 | (16) | 1 | 29 | 1 | 203 | 8 | 300 | 0 | 525 | 0 | 247 | 0 | 278 | 0 |
| AA-3190747 | .00000 | ENERGY INSURANCE LTD | BMU | | 0 | 0 | 0 | 175 | 11 | (68) | 0 | 0 | 0 | 118 | 0 | 0 | 0 | 118 | 0 |
| AA-3194101 | .00000 | EVEREST REINSURANCE BERMUDA LTD | BMU | | (32) | 0 | 0 | 168 | 18 | 326 | 43 | 0 | 0 | 556 | 0 | 187 | 0 | 369 | 0 |
| AA-1720160 | .00000 | FENNIA MUTUAL INSURANCE COMPANY | FIN | | 12 | 0 | 0 | 0 | 0 | 14 | 0 | 0 | 0 | 15 | 0 | 0 | 0 | 15 | 0 |
| AA-1824102 | .00000 | FIDELIDADE COMPANHIA DE SEGUROS SA | PRT | | 363 | 0 | 0 | 0 | 0 | 293 | 2 | 0 | 0 | 295 | 0 | 0 | 0 | 295 | 0 |
| AA-1120175 | .00000 | FIDELIS UNDERWRITING LIMITED | GBR | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-3770152 | .00000 | FIRST EMPLOYERS INSURANCE COMPANY SPC | CYM | | 0 | 0 | 0 | 18 | 4 | 11 | 2 | 0 | 0 | 35 | 0 | 0 | 0 | 35 | 8 |
| AA-3770287 | .00000 | FLEET SOLUTIONS INSURANCE LTD | CYM | | 0 | 0 | 0 | 0 | (3) | 108 | 20 | 0 | 0 | 125 | 0 | (293) | 0 | 418 | 156 |
| AA-3191386 | .00000 | FLEMING REINSURANCE LTD | BMU | | 0 | 0 | 0 | 0 | 0 | 50 | 9 | 0 | 0 | 60 | 0 | 0 | 0 | 60 | 95 |
| AA-0000000 | .00000 | FORESIGHT INSURANCE COMPANY LTD | BMU | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2 |
| AA-5280027 | .00000 | FUBON INSURANCE COMPANY LTD | TWN | | 310 | 0 | 0 | 0 | 0 | 196 | 2 | 172 | 0 | 369 | 0 | 0 | 0 | 369 | 0 |
| AA-1420030 | .00000 | GJENSIDIGE FORSIKRING ASA | NOR | | 17 | 0 | 0 | 0 | 0 | 6 | 0 | 4 | 0 | 10 | 0 | 0 | 0 | 10 | 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-1340097 | .00000 | GOTHAER ALLGEMEINE VERSICHERUNG AG | DEU | | 3,136 | 99 | 6 | 198 | 1 | 2,490 | 14 | 122 | 0 | 2,930 | 0 | 0 | 0 | 2,930 | 0 |
| AA-1340043 | .00000 | GREAT LAKES INSURANCE SE | DEU | | 2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-3191437 | .00000 | GROUP ARK INSURANCE LIMITED | BMU | | 0 | 12 | 0 | 50 | 2 | 28 | 1 | 0 | 0 | 92 | 0 | 0 | 0 | 92 | 0 |
| AA-1320032 | .00000 | GROUPAMA ASSURANCES MUTUELLES | FRA | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-3191092 | .00000 | GULF COMPANY LTD | BMU | | 0 | 0 | 0 | 30 | 4 | (12) | 3 | 0 | 0 | 24 | 0 | 0 | 0 | 24 | 0 |
| AA-3191190 | .00000 | HAMILTON RE LIMITED | BMU | | 21,406 | 179 | 2 | 2,987 | 53 | 6,124 | 65 | 6,613 | 0 | 16,022 | 0 | 2,608 | 0 | 13,415 | 0 |
| AA-3190060 | .00000 | HANNOVER RE (BERMUDA) LTD | BMU | | (48) | 577 | 0 | 705 | 0 | (57) | 1 | 0 | 0 | 1,226 | 0 | 0 | 0 | 1,226 | 7 |
| AA-3190075 | .00000 | HARBOUR ASSURANCE CO OF BERMUDA LTD | BMU | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 10 |
| AA-1460080 | .00000 | HELVETIA SCHWEIZERISCHE VERSICHERUNGS AG | CHE | | 0 | 0 | 0 | 0 | 0 | (1) | 0 | 0 | 0 | (1) | 0 | 0 | 0 | (1) | 0 |
| AA-3770336 | .00000 | HEXAGON INSURANCE COMPANY, LTD. | CYM | | 2,740 | 383 | 34 | 1,229 | 20 | (683) | (17) | 1,403 | 0 | 2,368 | 0 | (39) | 0 | 2,407 | 0 |
| AA-3190875 | .00000 | HISCOX INSURANCE COMPANY (BERMUDA) LTD | BMU | | 0 | 0 | 0 | 61 | 17 | 25 | 14 | 0 | 0 | 117 | 0 | 0 | 0 | 117 | 0 |
| AA-1120525 | .00000 | HISCOX INSURANCE COMPANY LTD | GBR | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-3770115 | .00000 | IWLA INSURANCE COMPANY | CYM | | 0 | 0 | 0 | 0 | 0 | 5 | 1 | 0 | 0 | 6 | 0 | 75 | 0 | (70) | 6 |
| AA-1444101 | .00000 | IF SKADEFORSAKRING AB | SWE | | 53 | 0 | 0 | 0 | 12 | 57 | 0 | 15 | 0 | 84 | 0 | 0 | 0 | 84 | 0 |
| AA-1930680 | .00000 | INSURANCE AUSTRALIA LTD | AUS | | 3 | 0 | 0 | 0 | 0 | 13 | 0 | 1 | 0 | 15 | 0 | 0 | 0 | 14 | 0 |
| AA-3190425 | .00000 | KEYCORP INSURANCE COMPANY LTD | BMU | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-5420050 | .00000 | KOREAN REINSURANCE COMPANY | KOR | | 178 | 0 | 0 | 0 | 0 | 60 | 1 | 112 | 0 | 174 | 0 | 103 | 0 | 71 | 0 |
| AA-1440060 | .00000 | LANSFORSAKRINGAR AB (PUBL) | SWE | | 424 | 0 | 0 | 0 | 0 | 413 | 1 | 46 | 0 | 460 | 0 | 0 | 0 | 460 | 0 |
| AA-3190373 | .00000 | LEETS ASSURANCE LTD | BMU | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-3770150 | .00000 | LIBRIS INDEMNITY COMPANY | CYM | | 0 | 0 | 0 | (8) | (7) | 0 | 0 | 0 | 0 | (15) | 0 | 0 | 0 | (15) | 0 |
| AA-1123000 | .00000 | LLOYDS SYNDICATE 529 | GBR | | 0 | 0 | 0 | 201 | 53 | 41 | 7 | 0 | 0 | 302 | 0 | 0 | 0 | 302 | 0 |
| AA-1123000 | .00000 | LLOYDS SYNDICATE 5820 | GBR | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-3191493 | .00000 | LONG POINT RE IV LTD | BMU | | 25,310 | 0 | 0 | 0 | 0 | 0 | 0 | 10,379 | 0 | 10,379 | 0 | 12,466 | 0 | (2,087) | 0 |
| AA-3191239 | .00000 | LUMEN RE LIMITED | BMU | | 0 | 987 | 0 | 739 | 0 | (172) | 0 | 0 | 0 | 1,554 | 0 | 0 | 0 | 1,554 | 0 |
| AA-8310013 | .00000 | LYRA INSURANCE GUERNSEY LIMITED | GGY | | 0 | 0 | 0 | 261 | 35 | (7) | (1) | 0 | 0 | 289 | 0 | 0 | 0 | 289 | 75 |
| 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 | | 803 | 0 | 0 | 0 | 0 | 817 | 5 | 235 | 0 | 1,057 | 0 | 0 | 0 | 1,057 | 0 |
| AA-1460019 | .00000 | MS AMLIN AG | CHE | | 12 | 638 | 0 | 563 | 35 | 102 | 11 | 0 | 0 | 1,348 | 0 | 25 | 0 | 1,324 | 0 |
| AA-1240057 | .00000 | MSIG EUROPE SE | BEL | | 1,410 | 0 | 39 | 84 | 86 | 1,161 | 8 | 214 | 0 | 1,592 | 0 | 84 | 0 | 1,508 | 0 |
| AA-3191593 | .00000 | MEREO INSURANCE LIMITED | BMU | | 85 | 0 | 0 | 0 | 0 | 0 | 0 | 78 | 0 | 78 | 0 | 64 | 0 | 14 | 0 |
| AA-3191030 | .00000 | MERIDIAN INSURANCE COMPANY LTD | BMU | | 0 | 0 | 0 | 62 | 5 | 39 | 7 | 0 | 0 | 113 | 0 | 0 | 0 | 113 | 38 |
| AA-3160090 | .00000 | MILSURE INSURANCE LTD | BRB | | (20) | 0 | 0 | 20 | 10 | (11) | 1 | 0 | 0 | 20 | 0 | 0 | 0 | 20 | 25 |
| AA-1580085 | .00000 | MITSUI SUMITOMO INSURANCE CO LTD | JPN | | 0 | 1 | 1 | 138 | 35 | 120 | 51 | 0 | 0 | 346 | 0 | 0 | 0 | 346 | 0 |
| AA-3770060 | .00000 | MONTGOMERY INSURANCE COMPANY LTD | CYM | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-3190429 | .00000 | MT. FRANKLIN INSURANCE LTD | BMU | | (9) | 9 | 0 | 194 | 26 | (81) | 0 | 0 | 0 | 148 | 0 | (22) | 0 | 170 | 9 |
| AA-1340165 | .00000 | MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT | DEU | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-0000000 | .00000 | NDS INSURANCE LTD SPC | CYM | | 3,412 | 0 | 0 | 1,074 | 317 | 3,308 | 616 | 2,501 | 0 | 7,816 | 0 | 18 | 0 | 7,797 | 350 |
| AA-3190891 | .00000 | NEW AGE INSURANCE LTD | BMU | | 0 | 17 | 0 | 383 | 83 | 125 | 23 | 0 | 0 | 632 | 0 | 29 | 0 | 602 | 25 |
| AA-3190396 | .00000 | NEWINGTON LIMITED | BMU | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1560247 | .00000 | NORTHBRIDGE GENERAL INSURANCE CORP | CAN | | 0 | 0 | 0 | 0 | 0 | (6) | 0 | 0 | 0 | (6) | 0 | 0 | 0 | (6) | 0 |
| AA-3774118 | .00000 | NORTHSTAR INSURANCE LIMITED | CYM | | 0 | 0 | 0 | 0 | (3) | 13 | 2 | 0 | 0 | 13 | 0 | 0 | 0 | 13 | 27 |
| AA-3774160 | .00000 | OCEAN STATE INSURANCE CO LTD | CYM | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-0000000 | .00000 | OXFORD INDEMNITY COMPANY LTD | BRB | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-9240019 | .00000 | PICC PROPERTY AND CASUALTY CO LTD | CHN | | 0 | 0 | 0 | 0 | 0 | 173 | 5 | 0 | 0 | 178 | 0 | 0 | 0 | 178 | 0 |
| AA-3190921 | .00000 | PTS INSURANCE LIMITED | BMU | | 0 | 0 | 0 | 32 | 6 | (22) | 32 | 0 | 0 | 49 | 0 | 0 | 0 | 49 | 553 |
| AA-1780078 | .00000 | PARTNER REINSURANCE EUROPE SE | IRL | | 1 | 0 | 1 | 10 | 3 | 73 | 2 | 0 | 0 | 89 | 0 | 2 | 0 | 87 | 0 |
| AA-0000000 | .00000 | PATHFINDER ASSURANCE LTD | BMU | | 0 | 0 | 0 | 0 | 0 | 5 | 1 | 0 | 0 | 6 | 0 | 0 | 0 | 6 | 0 |
| AA-0000000 | .00000 | PHELPS DODGE | BMU | | 0 | 0 | 0 | 0 | 0 | 3 | 0 | 0 | 0 | 3 | 0 | 0 | 0 | 3 | 0 |
| AA-3190505 | .00000 | PREFERRED INSURANCE COMPANY LTD | BMU | | 0 | 0 | 0 | 65 | 7 | 7 | 4 | 0 | 0 | 83 | 0 | 0 | 0 | 83 | 285 |
| AA-1120481 | .00000 | QBE UK LIMITED | GBR | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

# SCHEDULE F - PART 3

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

| 1 | 2 | 3 | 4 | 5 | 6 | Reinsurance Recoverable On | | | | | | | | | 16 | Reinsurance Payable | | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | | 17 | 18 | | |
| ID Number | NAIC Company Code | Name of Reinsurer | Domiciliary Jurisdiction | Special Code | Reinsurance Premiums Ceded | Paid Losses | Paid LAE | Known Case Loss Reserves | Known Case LAE Reserves | IBNR Loss Reserves | IBNR LAE Reserves | Unearned Premiums | Contingent Commissions | Columns 7 through 14 Totals | Amount in Dispute included in Column 15 | Ceded Balances Payable | Other Amounts Due to Reinsurers | Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18] | Funds Held by Company Under Reinsurance Treaties |
| AA-3191356 | .00000 | R&Q RE (BERMUDA) LTD | BMU | | (59) | 0 | 0 | 5,286 | 531 | 2,580 | 481 | 0 | 0 | 8,878 | 0 | (55) | 0 | 8,933 | 8,830 |
| AA-1340004 | .00000 | R+V VERSICHERUNG AG | DEU | | 0 | 0 | 0 | 0 | 0 | (1) | 0 | 0 | 0 | (1) | 0 | 0 | 0 | (1) | 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-1120583 | .00000 | RIVER RE LIMITED | GBR | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1121277 | .00000 | ROYAL & SUN ALLIANCE REINSURANCE LTD | GBR | | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 1 | 0 |
| AA-1560745 | .00000 | SCOR CANADA REINSURANCE CO | CAN | | 0 | 0 | 0 | 29 | 0 | (28) | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 1 | 0 |
| AA-1320158 | .00000 | SCOR S.E. | FRA | | (64) | (1) | 1 | 30 | 1 | 46 | 3 | 0 | 0 | 79 | 0 | 0 | 0 | 79 | 0 |
| AA-3190712 | .00000 | SEG INSURANCE LTD | BMU | | 0 | 0 | 0 | 0 | 0 | 24 | 5 | 0 | 0 | 29 | 0 | 0 | 0 | 29 | 150 |
| AA-3770273 | .00000 | SAFE TRUCKING INSURANCE LTD | CYM | | 30,377 | 0 | 0 | 14,020 | 1,468 | 30,503 | 5,682 | 24,043 | 0 | 75,716 | 0 | 18,925 | 0 | 56,791 | 4,250 |
| AA-3771181 | .00000 | SCOTT & WHITE ASSURANCE LTD | CYM | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-3190813 | .00000 | SEDGWICK BERMUDA AGI (SAC) LIMITED | BMU | | 523 | 0 | 0 | 15 | 5 | 73 | 14 | 0 | 0 | 107 | 0 | (10) | 0 | 117 | 239 |
| AA-3191157 | .00000 | SIGNAL MUTUAL INDEMNITY ASSOCIATION LTD | BMU | | 0 | 14 | 76 | 536 | 143 | 0 | 0 | 0 | 0 | 769 | 0 | 0 | 0 | 769 | 0 |
| AA-3191321 | .00000 | SIRIUSPOINT BERMUDA INSURANCE CO LTD | BMU | | 0 | 436 | 0 | 219 | 0 | (162) | 0 | 0 | 0 | 493 | 0 | 0 | 0 | 493 | 0 |
| AA-1360184 | .00000 | SOCIETA REALE MUTUA DI ASSICURAZIONI | ITA | | 276 | 0 | 0 | 0 | 0 | 212 | 2 | 0 | 0 | 214 | 0 | 0 | 0 | 214 | 0 |
| AA-1580110 | .00000 | SOMPO JAPAN INSURANCE INC | JPN | | 0 | 7 | 1 | 15,515 | 1,154 | (925) | 206 | 0 | 0 | 15,959 | 0 | 0 | 0 | 15,959 | 19,278 |
| AA-0000000 | .00000 | SOUTHWIRE INTERNATIONAL INSURANCE CO | BMU | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 51 |
| AA-1121397 | .00000 | SUN ALLIANCE & LONDON INSURANCE PLC | GBR | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1460125 | .00000 | SWISS MOBILIAR INSURANCE COMPANY | CHE | | 408 | 0 | 0 | 0 | 0 | 348 | 3 | 19 | 0 | 370 | 0 | 2 | 0 | 367 | 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-3774143 | .00000 | TANCAYMAN INSURANCE COMPANY SPC LTD | CYM | | 0 | 0 | 0 | 359 | (22) | 1,511 | 281 | 0 | 0 | 2,130 | 0 | 0 | 0 | 2,130 | 200 |
| AA-3190150 | .00000 | TATE & LYLE REINSURANCE LTD | BMU | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-3774108 | .00000 | THE FOUNDATION GROUP LTD | CYM | | 0 | 0 | 0 | 147 | 53 | 301 | 56 | 0 | 0 | 557 | 0 | 34 | 0 | 523 | 40 |
| AA-3774126 | .00000 | THE INDEPENDENCE GROUP LTD | CYM | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-0000000 | .00000 | THERMO RE | BMU | | 0 | 0 | 0 | 2 | (1) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-3190228 | .00000 | TRADERS INSURANCE LIMITED | BMU | | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-3770199 | .00000 | TRAFFIC INSURANCE LIMITED | CYM | | 76,710 | 0 | 0 | 46,529 | 5,276 | 56,131 | 10,456 | 12,672 | 0 | 131,064 | 0 | 17,641 | 0 | 113,423 | 12,300 |
| AA-3194166 | .00000 | UBERRIMAE FIDEI INSURANCE COMPANY LTD | BMU | | 0 | 0 | 0 | 74 | (11) | 49 | 9 | 0 | 0 | 121 | 0 | 5 | 0 | 116 | 104 |
| AA-1360255 | .00000 | UNIPOL ASSICURAZIONI S.P.A. | ITA | | 279 | 0 | 0 | 0 | 0 | 168 | 1 | 90 | 0 | 259 | 0 | 8 | 0 | 251 | 0 |
| AA-3771000 | .00000 | UNITED INSURANCE COMPANY | CYM | | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 1 | 0 |
| AA-3191432 | .00000 | VANTAGE RISK LTD | BMU | | 480 | 614 | 7 | 3,679 | 38 | (528) | (7) | 259 | 0 | 4,062 | 0 | 264 | 0 | 3,798 | 0 |
| AA-3774134 | .00000 | VISION INSURANCE COMPANY | CYM | | 0 | 0 | 0 | 0 | 0 | 15 | 3 | 0 | 0 | 18 | 0 | 0 | 0 | 18 | 4 |
| AA-1930011 | .00000 | WFI INSURANCE LIMITED | AUS | | 0 | 0 | 0 | 0 | 0 | 16 | 1 | 0 | 0 | 17 | 0 | 0 | 0 | 17 | 0 |
| AA-3160340 | .00000 | WATERMAN INSURANCE INC | BRB | | 0 | 0 | 0 | 15 | 8 | 5 | (1) | 0 | 0 | 27 | 0 | 0 | 0 | 27 | 1 |
| AA-3191097 | .00000 | WESTEL LTD | BMU | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-3190102 | .00000 | WESTLAKE INSURANCE COMPANY (BERMUDA) LTD | BMU | | 0 | 0 | 0 | 524 | 47 | 42 | 8 | 0 | 0 | 621 | 0 | 0 | 0 | 621 | 0 |
| AA-3190549 | .00000 | WIN INSURANCE, LTD | BMU | | 0 | 0 | 0 | 0 | 0 | 7 | 1 | 0 | 0 | 8 | 0 | 0 | 0 | 8 | 4 |
| AA-3190467 | .00000 | WIRCON INSURANCE COMPANY LTD | BMU | | 0 | 0 | 0 | (3) | 3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-3190368 | .00000 | WOBURN INSURANCE LTD | BMU | | 0 | 0 | 0 | 466 | 68 | (197) | 0 | 0 | 0 | 337 | 0 | 0 | 0 | 337 | 59 |
| AA-1340265 | .00000 | WUESTENROT & WUERTTEMBERGISCHE AG | DEU | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-3194100 | .00000 | WYNDHAM INSURANCE COMPANY (SAC) LTD | BMU | | 0 | 0 | 0 | 128 | 60 | 138 | 26 | 0 | 0 | 352 | 0 | 0 | 0 | 352 | 158 |
| AA-3191315 | .00000 | XL BERMUDA LTD | BMU | | 0 | 261 | 16 | 62 | 7 | 9 | 13 | 0 | 0 | 368 | 0 | 0 | 0 | 368 | 0 |
| AA-1780072 | .00000 | XL RE EUROPE SE | IRL | | (483) | 0 | 0 | 44 | 1 | 593 | 3 | 0 | 0 | 641 | 0 | 0 | 0 | 641 | 0 |
| AA-1340046 | .00000 | ZURICH INSURANCE EUROPE AG | DEU | | 0 | (1) | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1120001 | .00000 | ZURICH SPECIALTIES LONDON LTD | GBR | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2699999. Total unauthorized - other non-U.S. insurers | | | | | 219,431 | 6,683 | 310 | 120,026 | 12,006 | 136,954 | 20,072 | 67,466 | 0 | 363,517 | 0 | 57,464 | 0 | 306,053 | 49,973 |
| 2899999. Total unauthorized excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999) | | | | | 286,133 | 6,962 | 310 | 167,088 | 19,780 | 201,732 | 31,391 | 84,014 | 0 | 511,278 | 0 | 63,525 | 0 | 447,753 | 55,865 |
| 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 |

# 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 |
| Certified - other non-U.S. insurers | | | | | | | | | | | | | | | | | | | |
| CR-3194126 .. | .00000 . | ARCH REINSURANCE LTD | BMU | | 1 | 4,773 | 25 | 4,759 | 83 | (1,443) | 1 | 0 | 0 | 8,197 | 0 | 0 | 0 | 8,197 | 0 |
| CR-3194122 .. | .00000 . | DAVINCI REINSURANCE LTD | BMU | | 0 | 1,015 | 0 | 541 | 0 | (414) | 0 | 0 | 0 | 1,142 | 0 | 0 | 0 | 1,142 | 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-3194130 .. | .00000 . | ENDURANCE SPECIALTY INSURANCE LTD | BMU | | 0 | 0 | 0 | 5 | 1 | (1) | 0 | 0 | 0 | 6 | 0 | 1 | 0 | 5 | 0 |
| CR-3191289 .. | .00000 . | FIDELIS INSURANCE BERMUDA LTD | BMU | | 0 | 0 | 0 | 160 | 0 | 165 | 0 | 0 | 0 | 325 | 0 | 0 | 0 | 325 | 0 |
| CR-1340125 .. | .00000 . | HANNOVER RUCK SE | DEU | | (1) | 2,591 | 90 | 9,976 | 663 | 17,709 | 507 | 1,292 | 0 | 32,827 | 0 | 149 | 0 | 32,679 | 0 |
| CR-3190875 .. | .00000 . | HISCOX INSURANCE COMPANY (BERMUDA) LTD | BMU | | 6 | 655 | 20 | 276 | 13 | (191) | 15 | 0 | 0 | 789 | 0 | 8 | 0 | 781 | 0 |
| CR-3190339 .. | .00000 . | RENAISSANCE REINSURANCE LTD | BMU | | 0 | 5,361 | 0 | 3,096 | 0 | (2,473) | 0 | 0 | 0 | 5,984 | 0 | 0 | 0 | 5,984 | 0 |
| CR-1460023 .. | .00000 . | RENAISSANCERE EUROPE AG | CHE | | 25 | 734 | 33 | 1,100 | 107 | 858 | 39 | 332 | 0 | 3,203 | 0 | 72 | 0 | 3,131 | 0 |
| CR-3191315 .. | .00000 . | XL BERMUDA LTD | BMU | | 18 | 313 | 9 | 475 | 7 | (609) | (5) | 0 | 0 | 189 | 0 | 18 | 0 | 172 | 0 |
| CR-3191315 .. | .00000 . | XL BERMUDA LTD | BMU | | 0 | 142 | (6) | 81 | 8 | 40 | 3 | 0 | 0 | 268 | 0 | 0 | 0 | 268 | 0 |
| 4099999. Total certified - other non-U.S. insurers | | | | | 48 | 15,584 | 172 | 20,469 | 883 | 13,640 | 559 | 1,625 | 0 | 52,931 | 0 | 248 | 0 | 52,684 | 0 |
| 4299999. Total certified excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999) | | | | | 48 | 15,584 | 172 | 20,469 | 883 | 13,640 | 559 | 1,625 | 0 | 52,931 | 0 | 248 | 0 | 52,684 | 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 |
| Reciprocal jurisdiction - affiliates - other (non-U.S.) - other | | | | | | | | | | | | | | | | | | | |
| RJ-1126003 .. | .00000 . | LLOYDS SYNDICATE 5000 | GBR | | 316 | 0 | 0 | 0 | 0 | 15 | 0 | 266 | 0 | 282 | 0 | 221 | 0 | 60 | 0 |
| 4899999. Total reciprocal jurisdiction - affiliates - other (non-U.S.) - other | | | | | 316 | 0 | 0 | 0 | 0 | 15 | 0 | 266 | 0 | 282 | 0 | 221 | 0 | 60 | 0 |
| 4999999. Total reciprocal jurisdiction - affiliates - other (non-U.S.) | | | | | 316 | 0 | 0 | 0 | 0 | 15 | 0 | 266 | 0 | 282 | 0 | 221 | 0 | 60 | 0 |
| 5099999. Total reciprocal jurisdiction - affiliates | | | | | 316 | 0 | 0 | 0 | 0 | 15 | 0 | 266 | 0 | 282 | 0 | 221 | 0 | 60 | 0 |
| Reciprocal jurisdiction - other non-U.S. insurers | | | | | | | | | | | | | | | | | | | |
| RJ-3191454 .. | .00000 . | AXA XL REINSURANCE LTD | BMU | | 24,432 | 9 | 0 | 7,658 | 93 | (197) | 6 | 3,758 | 0 | 11,328 | 0 | 3,941 | 0 | 7,387 | 0 |
| RJ-3194126 .. | .00000 . | ARCH REINSURANCE LTD | BMU | | 33,730 | 3,129 | 60 | 10,608 | 171 | 449 | 11 | 10,862 | 0 | 25,290 | 0 | 5,204 | 0 | 20,086 | 0 |
| RJ-3191352 .. | .00000 . | ASCOT BERMUDA LIMITED | BMU | | 4,521 | 121 | 1 | 228 | 2 | 1,379 | (1) | 2,135 | 0 | 3,865 | 0 | 994 | 0 | 2,871 | 0 |
| RJ-3194168 .. | .00000 . | ASPEN BERMUDA LIMITED | BMU | | 7,801 | 0 | 0 | 0 | 0 | 0 | 0 | 798 | 0 | 798 | 0 | 777 | 0 | 21 | 0 |
| RJ-3190913 .. | .00000 . | CANOPIUS REINSURANCE LIMITED | BMU | | 148 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| RJ-3191435 .. | .00000 . | CONDUIT REINSURANCE LIMITED | BMU | | 2,015 | 0 | 0 | 0 | 0 | 0 | 0 | 511 | 0 | 511 | 0 | 515 | 0 | (4) | 0 |
| RJ-1120191 .. | .00000 . | CONVEX INSURANCE UK LTD | GBR | | 24,153 | 1,327 | 22 | 16,159 | 197 | 766 | 1 | 8,991 | 0 | 27,465 | 0 | 4,243 | 0 | 23,222 | 0 |
| RJ-3191400 .. | .00000 . | CONVEX RE LIMITED | BMU | | 15,819 | 997 | 18 | 10,314 | 139 | 566 | 5 | 5,154 | 0 | 17,192 | 0 | 3,450 | 0 | 13,742 | 0 |
| RJ-1340028 .. | .00000 . | DEVK RUCKVERSICH UND BETEILIGUNGS AG | DEU | | 395 | 0 | 0 | 0 | 0 | 51 | 0 | 298 | 0 | 349 | 0 | 171 | 0 | 178 | 0 |
| RJ-3194122 .. | .00000 . | DAVINCI REINSURANCE LTD | BMU | | 11,238 | 0 | 0 | 437 | 0 | 449 | 0 | 1,416 | 0 | 2,302 | 0 | 1,408 | 0 | 894 | 0 |
| RJ-3194130 .. | .00000 . | ENDURANCE SPECIALTY INSURANCE LTD | BMU | | 14,843 | 0 | 0 | 0 | 0 | 0 | 0 | 2,345 | 0 | 2,345 | 0 | 2,266 | 0 | 79 | 0 |
| RJ-3194101 .. | .00000 . | EVEREST REINSURANCE BERMUDA LTD | BMU | | (149) | 0 | 0 | 0 | 0 | 234 | 0 | 0 | 0 | 235 | 0 | 0 | 0 | 235 | 0 |
| RJ-3191289 .. | .00000 . | FIDELIS INSURANCE BERMUDA LTD | BMU | | 9,400 | 62 | 0 | 59 | 1 | 820 | 0 | 4,340 | 0 | 5,281 | 0 | 3,280 | 0 | 2,001 | 0 |
| RJ-3191437 .. | .00000 . | GROUP ARK INSURANCE LIMITED | BMU | | 12,001 | 385 | 7 | 2,735 | 35 | 47 | 3 | 1,169 | 0 | 4,381 | 0 | 467 | 0 | 3,915 | 0 |
| RJ-3190060 .. | .00000 . | HANNOVER RE (BERMUDA) LTD | BMU | | 7,665 | 0 | 0 | 0 | 0 | 0 | 0 | 1,067 | 0 | 1,067 | 0 | 1,036 | 0 | 31 | 0 |
| RJ-1340125 .. | .00000 . | HANNOVER RUCK SE | DEU | | 134,233 | 3,299 | 64 | 21,567 | 327 | 78,706 | 1,269 | 56,619 | 0 | 161,851 | 0 | 18,185 | 0 | 143,666 | 0 |
| RJ-3190875 .. | .00000 . | HISCOX INSURANCE COMPANY (BERMUDA) LTD | BMU | | 12,801 | 2 | 0 | 2,159 | 26 | (83) | (4) | 1,840 | 0 | 3,940 | 0 | 1,846 | 0 | 2,094 | 0 |
| RJ-3190871 .. | .00000 . | LANCASHIRE INSURANCE COMPANY LIMITED | BMU | | 18,615 | 180 | 3 | 2,350 | 28 | 6,538 | 66 | 7,093 | 0 | 16,257 | 0 | 2,493 | 0 | 13,764 | 0 |
| RJ-1127036 .. | .00000 . | LLOYDS SYNDICATE 1036 | GBR | | 348 | 0 | 0 | 313 | 12 | 50 | 0 | 138 | 0 | 513 | 0 | 125 | 0 | 388 | 0 |
| RJ-1127084 .. | .00000 . | LLOYDS SYNDICATE 1084 | GBR | | 7,552 | 88 | 2 | 1,436 | 23 | 764 | 32 | 1,506 | 0 | 3,850 | 0 | 1,603 | 0 | 2,247 | 0 |
| RJ-1127183 .. | .00000 . | LLOYDS SYNDICATE 1183 | GBR | | 531 | 98 | 0 | 735 | 25 | 197 | (6) | 221 | 0 | 1,270 | 0 | 200 | 0 | 1,070 | 0 |
| RJ-1127200 .. | .00000 . | LLOYDS SYNDICATE 1200 | GBR | | 185 | 0 | 0 | 0 | 0 | 21 | 2 | 56 | 0 | 79 | 0 | 57 | 0 | 22 | 0 |
| RJ-1127218 .. | .00000 . | LLOYDS SYNDICATE 1218 | GBR | | 198 | 0 | 0 | 163 | 6 | 31 | 0 | 76 | 0 | 275 | 0 | 68 | 0 | 207 | 0 |
| RJ-1127221 .. | .00000 . | LLOYDS SYNDICATE 1221 | GBR | | 57 | 0 | 0 | 0 | 0 | 0 | 0 | 26 | 0 | 26 | 0 | 0 | 0 | 26 | 0 |
| RJ-1127225 .. | .00000 . | LLOYDS SYNDICATE 1225 | GBR | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| RJ-1120085 .. | .00000 . | LLOYDS SYNDICATE 1274 | GBR | | 2,700 | 0 | 0 | 404 | 4 | 41 | 3 | 381 | 0 | 832 | 0 | 404 | 0 | 428 | 0 |
| RJ-1127301 .. | .00000 . | LLOYDS SYNDICATE 1301 | GBR | | 78 | 0 | 0 | 0 | 0 | 0 | 0 | 39 | 0 | 39 | 0 | 39 | 0 | 0 | 0 |

# SCHEDULE F - PART 3

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

| 1 | 2 | 3 | 4 | 5 | 6 | Reinsurance Recoverable On | | | | | | | | | 16 | Reinsurance Payable | | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | | 17 | 18 | | |
| ID Number | NAIC Company Code | Name of Reinsurer | Domiciliary Jurisdiction | Special Code | Reinsurance Premiums Ceded | Paid Losses | Paid LAE | Known Case Loss Reserves | Known Case LAE Reserves | IBNR Loss Reserves | IBNR LAE Reserves | Unearned Premiums | Contingent Commissions | Columns 7 through 14 Totals | Amount in Dispute included in Column 15 | Ceded Balances Payable | Other Amounts Due to Reinsurers | Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18] | Funds Held by Company Under Reinsurance Treaties |
| RJ-1127414 .. | .00000 . | LLOYDS SYNDICATE 1414 | GBR | | 14,573 | 0 | 0 | 5,256 | 41 | 798 | 122 | 6,281 | 0 | 12,499 | 0 | 2,574 | 0 | 9,925 | 0 |
| RJ-1120198 .. | .00000 . | LLOYDS SYNDICATE 1618 | GBR | | 2,182 | 0 | 0 | 1,667 | 15 | 411 | 8 | 1,381 | 0 | 3,482 | 0 | 566 | 0 | 2,916 | 0 |
| RJ-1120156 .. | .00000 . | LLOYDS SYNDICATE 1686 | GBR | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| RJ-1120157 .. | .00000 . | LLOYDS SYNDICATE 1729 | GBR | | 981 | 0 | 0 | 0 | 0 | 0 | 0 | 391 | 0 | 391 | 0 | 384 | 0 | 7 | 0 |
| RJ-1120171 .. | .00000 . | LLOYDS SYNDICATE 1856 | GBR | | 1,913 | 0 | 0 | 0 | 0 | 23 | 2 | 571 | 0 | 596 | 0 | 537 | 0 | 59 | 0 |
| RJ-1120096 .. | .00000 . | LLOYDS SYNDICATE 1880 | GBR | | 43 | 0 | 0 | 109 | 1 | 23 | 2 | 1 | 0 | 135 | 0 | 24 | 0 | 111 | 0 |
| RJ-1120054 .. | .00000 . | LLOYDS SYNDICATE 1886 | GBR | | 26 | 0 | 0 | 0 | 0 | 0 | 0 | 13 | 0 | 13 | 0 | 0 | 0 | 13 | 0 |
| RJ-1120083 .. | .00000 . | LLOYDS SYNDICATE 1910 | GBR | | 1,468 | 0 | 0 | 1 | 1 | 14 | 0 | 771 | 0 | 787 | 0 | 777 | 0 | 10 | 0 |
| RJ-1120186 .. | .00000 . | LLOYDS SYNDICATE 1947 | GBR | | 460 | 0 | 0 | 0 | 0 | 0 | 0 | 39 | 0 | 39 | 0 | 0 | 0 | 39 | 0 |
| RJ-1120084 .. | .00000 . | LLOYDS SYNDICATE 1955 | GBR | | 2,373 | 0 | 0 | 390 | 3 | 725 | 31 | 508 | 0 | 1,657 | 0 | 594 | 0 | 1,063 | 0 |
| RJ-1120106 .. | .00000 . | LLOYDS SYNDICATE 1969 | GBR | | 20 | 0 | 0 | 0 | 0 | 3 | 0 | 4 | 0 | 7 | 0 | 3 | 0 | 4 | 0 |
| RJ-1128001 .. | .00000 . | LLOYDS SYNDICATE 2001 | GBR | | 9,920 | 9 | 0 | 2,257 | 54 | 150 | 1 | 2,273 | 0 | 4,745 | 0 | 2,354 | 0 | 2,391 | 0 |
| RJ-1128003 .. | .00000 . | LLOYDS SYNDICATE 2003 | GBR | | 0 | 0 | 0 | 0 | 0 | 242 | 21 | 0 | 0 | 263 | 0 | 0 | 0 | 263 | 0 |
| RJ-1128010 .. | .00000 . | LLOYDS SYNDICATE 2010 | GBR | | 1,577 | 0 | 0 | 1,123 | 13 | (41) | (2) | 427 | 0 | 1,520 | 0 | 367 | 0 | 1,152 | 0 |
| RJ-1128623 .. | .00000 . | LLOYDS SYNDICATE 2623 | GBR | | 5,183 | 2 | 0 | 518 | 11 | 9 | (1) | 1,237 | 0 | 1,777 | 0 | 1,197 | 0 | 579 | 0 |
| RJ-1128791 .. | .00000 . | LLOYDS SYNDICATE 2791 | GBR | | 2,707 | 0 | 0 | 0 | 0 | (4) | 3 | 801 | 0 | 801 | 0 | 789 | 0 | 12 | 0 |
| RJ-1120236 .. | .00000 . | LLOYDS SYNDICATE 2843 | GBR | | 463 | 0 | 0 | 0 | 0 | 0 | 0 | 135 | 0 | 135 | 0 | 117 | 0 | 19 | 0 |
| RJ-1128987 .. | .00000 . | LLOYDS SYNDICATE 2987 | GBR | | 7,501 | 7 | 0 | 1,660 | 40 | 1,897 | 48 | 1,466 | 0 | 5,118 | 0 | 1,586 | 0 | 3,532 | 0 |
| RJ-1120179 .. | .00000 . | LLOYDS SYNDICATE 2988 | GBR | | 14 | 0 | 0 | 43 | 2 | 5 | 0 | 0 | 0 | 49 | 0 | 0 | 0 | 49 | 0 |
| RJ-1129000 .. | .00000 . | LLOYDS SYNDICATE 3000 | GBR | | 293 | 0 | 0 | 260 | 10 | 43 | 0 | 116 | 0 | 429 | 0 | 104 | 0 | 324 | 0 |
| RJ-1120082 .. | .00000 . | LLOYDS SYNDICATE 3010 | GBR | | 317 | 0 | 0 | 0 | 0 | 587 | 14 | 253 | 0 | 854 | 0 | 255 | 0 | 599 | 0 |
| RJ-1120227 .. | .00000 . | LLOYDS SYNDICATE 3123 | GBR | | 1,090 | 0 | 0 | 0 | 0 | 0 | 0 | 261 | 0 | 261 | 0 | 206 | 0 | 55 | 0 |
| RJ-1126033 .. | .00000 . | LLOYDS SYNDICATE 33 | GBR | | 19,033 | 6 | 0 | 6,216 | 73 | 218 | (1) | 4,449 | 0 | 10,961 | 0 | 2,629 | 0 | 8,332 | 0 |
| RJ-1120055 .. | .00000 . | LLOYDS SYNDICATE 3623 | GBR | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4 | 0 | 4 | 0 | 0 | 0 | 4 | 0 |
| RJ-1126005 .. | .00000 . | LLOYDS SYNDICATE 4000 | GBR | | 473 | 0 | 0 | 230 | 8 | 57 | 3 | 154 | 0 | 452 | 0 | 149 | 0 | 303 | 0 |
| RJ-1120075 .. | .00000 . | LLOYDS SYNDICATE 4020 | GBR | | 1,258 | 0 | 0 | 0 | 0 | 0 | 0 | 113 | 0 | 113 | 0 | 77 | 0 | 36 | 0 |
| RJ-1126435 .. | .00000 . | LLOYDS SYNDICATE 435 | GBR | | 4,631 | 0 | 0 | 0 | 0 | 0 | 0 | 552 | 0 | 552 | 0 | 532 | 0 | 20 | 0 |
| RJ-1126004 .. | .00000 . | LLOYDS SYNDICATE 4444 | GBR | | 6,883 | 0 | 0 | 0 | 0 | 205 | 10 | 1,807 | 0 | 2,022 | 0 | 1,779 | 0 | 243 | 0 |
| RJ-1126006 .. | .00000 . | LLOYDS SYNDICATE 4472 | GBR | | 4,909 | 0 | 0 | 0 | 0 | 1,089 | 29 | 957 | 0 | 2,076 | 0 | 870 | 0 | 1,206 | 0 |
| RJ-1126457 .. | .00000 . | LLOYDS SYNDICATE 457 | GBR | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| RJ-1120090 .. | .00000 . | LLOYDS SYNDICATE 4711 | GBR | | 77 | 0 | 0 | 0 | 0 | 3 | 0 | 62 | 0 | 66 | 0 | 64 | 0 | 2 | 0 |
| RJ-1126510 .. | .00000 . | LLOYDS SYNDICATE 510 | GBR | | 172 | 0 | 0 | 434 | 3 | 94 | 6 | 4 | 0 | 542 | 0 | 96 | 0 | 446 | 0 |
| RJ-1126566 .. | .00000 . | LLOYDS SYNDICATE 566 | GBR | | 8,036 | 0 | 0 | 1,000 | 13 | 3,209 | 472 | 1,994 | 0 | 6,688 | 0 | 719 | 0 | 5,969 | 0 |
| RJ-1126609 .. | .00000 . | LLOYDS SYNDICATE 609 | GBR | | 0 | 0 | 0 | 589 | 7 | (18) | (1) | 0 | 0 | 578 | 0 | 0 | 0 | 578 | 0 |
| RJ-1126623 .. | .00000 . | LLOYDS SYNDICATE 623 | GBR | | 1,894 | 1 | 0 | 201 | 4 | (1) | 0 | 453 | 0 | 658 | 0 | 439 | 0 | 218 | 0 |
| RJ-1126727 .. | .00000 . | LLOYDS SYNDICATE 727 | GBR | | 211 | 0 | 0 | 0 | 0 | 0 | 0 | 46 | 0 | 46 | 0 | 46 | 0 | 0 | 0 |
| RJ-3191239 .. | .00000 . | LUMEN RE LIMITED | BMU | | 3,335 | 0 | 0 | 0 | 0 | 0 | 0 | 360 | 0 | 360 | 0 | 363 | 0 | (3) | 0 |
| RJ-1460019 .. | .00000 . | MS AMLIN AG | CHE | | 46,654 | 1,312 | 24 | 5,319 | 86 | 15,896 | 118 | 18,589 | 0 | 41,345 | 0 | 6,515 | 0 | 34,830 | 0 |
| RJ-1840000 .. | .00000 . | MAPFRE RE COMPANIA DE REASEGUROS SA | ESP | | 13,928 | 832 | 11 | 4,824 | 62 | 141 | 8 | 3,971 | 0 | 9,850 | 0 | 2,457 | 0 | 7,393 | 0 |
| RJ-1340165 .. | .00000 . | MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT .. | DEU | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| RJ-3190686 .. | .00000 . | PARTNER REINSURANCE COMPANY LTD | BMU | | 25,460 | 0 | 0 | 0 | 0 | 0 | 0 | 4,239 | 0 | 4,239 | 0 | 4,274 | 0 | (35) | 0 |
| RJ-3190339 .. | .00000 . | RENAISSANCE REINSURANCE LTD | BMU | | 11,238 | 0 | 0 | 349 | 0 | 361 | 1 | 1,416 | 0 | 2,128 | 0 | 1,408 | 0 | 719 | 0 |
| RJ-1460023 .. | .00000 . | RENAISSANCERE EUROPE AG | CHE | | 1,040 | 569 | 30 | 3,147 | 85 | 9,287 | 155 | 1,696 | 0 | 14,970 | 0 | 369 | 0 | 14,601 | 0 |
| RJ-1460146 .. | .00000 . | SWISS REINSURANCE COMPANY LIMITED | CHE | | 0 | 0 | 0 | 19 | 0 | (19) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| RJ-3191388 .. | .00000 . | VERMEER REINSURANCE LTD | BMU | | 6,472 | 0 | 0 | 0 | 0 | 0 | 0 | 482 | 0 | 482 | 0 | 486 | 0 | (4) | 0 |
| RJ-1780072 .. | .00000 . | XL RE EUROPE SE | IRL | | 2,155 | 0 | 0 | 0 | 0 | 216 | 6 | 1,126 | 0 | 1,349 | 0 | 956 | 0 | 392 | 0 |
| 5499999. Total reciprocal jurisdiction - other non-U.S. insurers | | | | | 556,270 | 12,436 | 244 | 112,938 | 1,620 | 126,451 | 2,443 | 170,244 | 0 | 426,376 | 0 | 89,435 | 0 | 336,941 | 0 |
| 5699999. Total reciprocal jurisdiction excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999) | | | | | 556,586 | 12,436 | 244 | 112,938 | 1,620 | 126,466 | 2,443 | 170,510 | 0 | 426,657 | 0 | 89,656 | 0 | 337,001 | 0 |

# SCHEDULE F - PART 3

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

| 1 | 2 | 3 | 4 | 5 | 6 | Reinsurance Recoverable On | | | | | | | | | 16 | Reinsurance Payable | | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | | 17 | 18 | | |
| ID Number | NAIC Com-pany Code | Name of Reinsurer | Domiciliary Jurisdiction | Special Code | Reinsurance Premiums Ceded | Paid Losses | Paid LAE | Known Case Loss Reserves | Known Case LAE Reserves | IBNR Loss Reserves | IBNR LAE Reserves | Unearned Premiums | Contingent Commis-sions | Columns 7 through 14 Totals | Amount in Dispute included in Column 15 | Ceded Balances Payable | Other Amounts Due to Reinsurers | Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18] | Funds Held by Company Under Reinsurance Treaties |
| 5799999. Total authorized, unauthorized, reciprocal jurisdiction and certified excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999) | | | | | 32,476,476 | 1,722,070 | 22,414 | 15,913,851 | 1,621,543 | 22,195,235 | 5,579,617 | 14,970,610 | 280,124 | 62,305,464 | 16,022 | 104,817 | 0 | 62,200,647 | 59,810 |
| 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 | | | | | 32,476,476 | 1,722,070 | 22,414 | 15,913,851 | 1,621,543 | 22,195,235 | 5,579,617 | 14,970,610 | 280,124 | 62,305,464 | 16,022 | 104,817 | 0 | 62,200,647 | 59,810 |

# 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 | | | | | | | | | | | | | | | | | |
| 06-0848755 .. | AUTOMOBILE INSURANCE CO OF HARTFORD CT | 0 | 0 | | 0 | (5,698) | 1,024,231 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 06-0291290 .. | CHARTER OAK FIRE INSURANCE COMPANY | 0 | 0 | | 0 | (5,282) | 950,307 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 06-1067463 .. | FARMINGTON CASUALTY COMPANY | 0 | 0 | | 0 | (6,156) | 1,106,589 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 52-0616768 .. | FIDELITY & GUARANTY INS UNDERWRITERS INC | 0 | 0 | | 0 | (416) | 74,791 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 41-0983992 .. | NORTHFIELD INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 2,535 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 94-6051964 .. | NORTHLAND CASUALTY COMPANY | 0 | 0 | | 0 | (582) | 104,666 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 41-6009967 .. | NORTHLAND INSURANCE COMPANY | 0 | 0 | | 0 | (5,074) | 912,089 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 06-0303275 .. | PHOENIX INSURANCE COMPANY | 0 | 0 | | 0 | (20,797) | 3,738,364 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 41-0406690 .. | ST PAUL FIRE & MARINE INSURANCE COMPANY | 0 | 0 | | 0 | (103,112) | 18,536,827 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 41-0963301 .. | ST PAUL GUARDIAN INSURANCE COMPANY | 0 | 0 | | 0 | (416) | 74,761 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 41-0881659 .. | ST PAUL MERCURY INSURANCE COMPANY | 0 | 0 | | 0 | (1,664) | 300,017 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 36-2542404 .. | ST PAUL PROTECTIVE INSURANCE COMPANY | 0 | 0 | | 0 | (2,412) | 435,451 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 41-1230819 .. | ST PAUL SURPLUS LINES INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 193 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 06-6033509 .. | STANDARD FIRE INSURANCE COMPANY | 0 | 0 | | 0 | (20,132) | 3,618,767 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 36-2999370 .. | TRAVCO PERSONAL INSURANCE COMPANY | 0 | 0 | | 0 | (582) | 104,692 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 35-1838077 .. | TRAVCO INSURANCE COMPANY | 0 | 0 | | 0 | (1,123) | 201,856 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 06-6033504 .. | TRAVELERS CASUALTY & SURETY COMPANY | 0 | 0 | | 0 | (84,686) | 15,228,635 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 06-1286266 .. | TRAVELERS CASUALTY CO OF CONNECTICUT | 0 | 0 | | 0 | (1,955) | 351,387 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 41-1435765 .. | TRAVELERS CASUALTY COMPANY | 0 | 0 | | 0 | (1,206) | 216,808 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 06-0876835 .. | TRAVELERS CASUALTY INS CO OF AMERICA | 0 | 0 | | 0 | (11,355) | 2,041,340 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 95-3634110 .. | TRAVELERS COMMERCIAL CASUALTY COMPANY | 0 | 0 | | 0 | (1,955) | 351,405 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 06-1286268 .. | TRAVELERS COMMERCIAL INSURANCE COMPANY | 0 | 0 | | 0 | (1,955) | 351,378 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 41-1435766 .. | TRAVELERS CONSTITUTION STATE INS CO | 0 | 0 | | 0 | (1,206) | 216,808 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 06-1203698 .. | TRAVELERS EXCESS AND SURPLUS LINES CO | 0 | 0 | | 0 | 0 | 15,635 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 35-1838079 .. | TRAVELERS HOME AND MARINE INSURANCE CO | 0 | 0 | | 0 | (1,123) | 201,856 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 06-0336212 .. | TRAVELERS INDEMNITY CO OF CONNECTICUT | 0 | 0 | | 0 | (5,698) | 1,026,905 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 58-6020487 .. | TRAVELERS INDEMNITY COMPANY OF AMERICA | 0 | 0 | | 0 | (3,203) | 577,183 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 36-3703200 .. | TRAVELERS PERSONAL INSURANCE COMPANY | 0 | 0 | | 0 | (1,123) | 201,856 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 06-1286264 .. | TRAVELERS PERSONAL SECURITY INSURANCE CO | 0 | 0 | | 0 | (1,123) | 201,856 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 36-2719165 .. | TRAVELERS PROP CAS CO OF AMERICA | 0 | 0 | | 0 | (1,497) | 281,992 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 06-1286274 .. | TRAVELERS PROPERTY CASUALTY INSURANCE CO | 0 | 0 | | 0 | (1,248) | 224,284 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 52-0515280 .. | UNITED STATES FIDELITY & GUARANTY CO | 0 | 0 | | 0 | (18,343) | 3,303,613 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 0199999. Total authorized - affiliates - U.S. intercompany pooling | | 0 | 0 | XXX | 0 | (311,125) | 55,979,077 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| Authorized - affiliates - U.S. non-pool - captive | | | | | | | | | | | | | | | | | |
| 93-2131852 .. | TRAVELERS GROUP CAPTIVE INSURANCE CO | 0 | 1,512 | 0029 | 5,955 | 4,881 | 0 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 0299999. Total authorized - affiliates - U.S. non-pool - captive | | 0 | 1,512 | XXX | 5,955 | 4,881 | 0 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| Authorized - affiliates - U.S. non-pool - other | | | | | | | | | | | | | | | | | |
| 42-1091525 .. | FIDELITY AND GUARANTY INSURANCE CO | 0 | 0 | | 0 | 0 | 128 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 06-0303275 .. | PHOENIX INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 62 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 06-6033504 .. | TRAVELERS CASUALTY & SURETY COMPANY | 0 | 0 | | 0 | 0 | 0 | 1 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 06-0907370 .. | TRAVELERS CASUALTY AND SURETY OF AMERICA | 0 | 0 | | 0 | 0 | 12,529 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |

# 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) |
| 06-0566050 .. | TRAVELERS INDEMNITY COMPANY | 0 | 0 | | 0 | 0 | 106 | 1 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 0399999. Total authorized - affiliates - U.S. non-pool - other | | 0 | 0 | XXX | 0 | 0 | 12,825 | 2 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 0499999. Total authorized - affiliates - U.S. non-pool | | 0 | 1,512 | XXX | 5,955 | 4,881 | 12,825 | 2 | 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 | 1,512 | XXX | 5,955 | (306,244) | 55,991,901 | 2 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 |
| Authorized - other U.S. unaffiliated insurers | | | | | | | | | | | | | | | | | |
| 13-3333609 .. | 21ST CENTURY NORTH AMERICA INSURANCE CO | 0 | 0 | | 0 | 0 | 85 | 0 | 85 | 102 | 0 | 102 | 0 | 102 | 3 | 0 | 3 |
| 95-2371728 .. | ACE AMERICAN INSURANCE COMPANY | 0 | 0 | | 0 | 5 | 0 | 0 | 5 | 6 | 6 | 0 | 0 | 0 | 1 | 0 | 0 |
| 06-0237820 .. | ACE PROPERTY & CASUALTY INSURANCE CO | 0 | 0 | | 0 | 10 | 1,628 | 14 | 1,624 | 1,949 | 10 | 1,939 | 0 | 1,939 | 1 | 0 | 31 |
| 75-1940467 .. | ACIG INSURANCE COMPANY | 0 | 50 | 0025 | 0 | 46 | 0 | 0 | 46 | 55 | 0 | 55 | 50 | 5 | 3 | 1 | 0 |
| 36-6033855 .. | AGCS MARINE INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 8 | 0 | 8 | 10 | 0 | 10 | 0 | 10 | 2 | 0 | 0 |
| 00-0000000 .. | AEGEN INTERNATIONAL INCORPORATED | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| 36-3544354 .. | AGRINATIONAL INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| 06-1022232 .. | ALEA NORTH AMERICA INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 13 | 0 | 13 | 15 | 0 | 15 | 0 | 15 | 6 | 0 | 2 |
| 63-0262164 .. | ALFA MUTUAL INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 135 | 27 | 108 | 130 | 0 | 130 | 0 | 130 | 3 | 0 | 4 |
| 06-1182357 .. | ALLIED WORLD INSURANCE COMPANY | 0 | 0 | | 0 | 4,528 | 67,290 | 0 | 71,818 | 86,182 | 4,528 | 81,654 | 0 | 81,654 | 2 | 0 | 1,715 |
| 36-0719665 .. | ALLSTATE INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 20,458 | 16 | 20,442 | 24,531 | 0 | 24,531 | 0 | 24,531 | 2 | 0 | 515 |
| 04-2680300 .. | ALLSTATE VEHICLE & PROPERTY INS CO | 0 | 0 | | 0 | 0 | 2 | 0 | 2 | 2 | 0 | 2 | 0 | 2 | 2 | 0 | 0 |
| 36-2661954 .. | AMERICAN AGRICULTURAL INSURANCE COMPANY | 0 | 0 | | 0 | 3,468 | 16,091 | 8 | 19,552 | 23,462 | 3,468 | 19,994 | 0 | 19,994 | 3 | 0 | 560 |
| 52-2048110 .. | AMERICAN ALTERNATIVE INSURANCE CORP | 0 | 0 | | 0 | 8 | 442 | 0 | 450 | 540 | 8 | 532 | 0 | 532 | 2 | 0 | 11 |
| 59-0593886 .. | AMERICAN BANKERS INSURANCE CO OF FLORIDA | 0 | 0 | | 0 | 1 | 202 | 0 | 203 | 243 | 1 | 242 | 0 | 242 | 3 | 0 | 7 |
| 31-0973761 .. | AMERICAN EMPIRE INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 1 | 0 | 1 | 1 | 0 | 1 | 0 | 1 | 2 | 0 | 0 |
| 52-0696632 .. | AMERICAN HEALTH AND LIFE INSURANCE CO | 0 | 0 | | 0 | 0 | 1,003 | 0 | 1,003 | 1,204 | 0 | 1,204 | 0 | 1,204 | 5 | 0 | 61 |
| 13-5124990 .. | AMERICAN HOME ASSURANCE COMPANY | 0 | 0 | | 0 | 9 | 4,828 | 966 | 3,871 | 4,645 | 9 | 4,637 | 0 | 4,637 | 3 | 0 | 130 |
| 74-0484030 .. | AMERICAN NATIONAL INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 2,647 | 0 | 2,647 | 3,177 | 0 | 3,177 | 0 | 3,177 | 3 | 0 | 89 |
| 74-3211949 .. | AMERICAN PET INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 1 | 0 | 1 | 1 | 0 | 1 | 0 | 1 | 6 | 0 | 0 |
| 38-1630841 .. | AMERICAN ROAD INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 3,312 | 0 | 3,312 | 3,974 | 0 | 3,974 | 0 | 3,974 | 3 | 0 | 111 |
| 35-0145825 .. | AMERICAN UNITED LIFE INSURANCE COMPANY | 0 | 5,230 | 0030 | 0 | 3,233 | 0 | 0 | 3,233 | 3,880 | 0 | 3,880 | 3,880 | 0 | 2 | 81 | 0 |
| 06-1430254 .. | ARCH REINSURANCE COMPANY | 0 | 102 | 0027 | 0 | 8,869 | 216,892 | 0 | 225,761 | 270,913 | 8,767 | 262,146 | 102 | 262,044 | 2 | 2 | 5,503 |
| 94-1390273 .. | ARGONAUT INSURANCE COMPANY | 0 | 0 | | 0 | 21 | 1,107 | 6 | 1,122 | 1,346 | 21 | 1,325 | 0 | 1,325 | 4 | 0 | 44 |
| 13-5358230 .. | ARROWOOD INDEMNITY COMPANY | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| 75-2344200 .. | ASPEN AMERICAN INSURANCE COMPANY | 0 | 0 | | 0 | 9,607 | 69,729 | 0 | 79,336 | 95,203 | 9,607 | 85,596 | 0 | 85,596 | 3 | 0 | 2,397 |
| 51-0434766 .. | AXIS REINSURANCE COMPANY | 0 | 0 | | 0 | 1,064 | 62,788 | 0 | 63,853 | 76,623 | 1,064 | 75,559 | 0 | 75,559 | 3 | 0 | 2,116 |
| 23-1502700 .. | BEDIVERE INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| 47-0574325 .. | BERKLEY INSURANCE COMPANY | 0 | 0 | | 0 | 87 | 45,126 | 0 | 45,213 | 54,255 | 87 | 54,169 | 0 | 54,169 | 2 | 0 | 1,138 |
| 43-1432586 .. | BERKLEY REGIONAL INSURANCE CO | 0 | 0 | | 0 | 0 | 14 | 0 | 14 | 17 | 0 | 17 | 0 | 17 | 2 | 0 | 0 |
| 51-0400307 .. | BERKSHIRE HATHAWAY DIRECT INSURANCE CO | 0 | 0 | | 0 | 0 | 1 | 0 | 1 | 1 | 0 | 1 | 0 | 1 | 1 | 0 | 0 |
| 06-6105395 .. | CENTURY INDEMNITY COMPANY | 0 | 0 | | 0 | 0 | 1,903 | 0 | 1,903 | 2,283 | 0 | 2,283 | 0 | 2,283 | 6 | 0 | 274 |
| 13-3531373 .. | CERITY INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 3,697 | 739 | 2,958 | 3,549 | 0 | 3,549 | 0 | 3,549 | 3 | 0 | 99 |
| 31-0542366 .. | CINCINNATI INSURANCE COMPANY | 0 | 0 | | 0 | 3,837 | 30,146 | 12 | 33,971 | 40,766 | 3,837 | 36,929 | 0 | 36,929 | 2 | 0 | 775 |
| 36-2994662 .. | COLISEUM REINSURANCE COMPANY | 0 | 0 | | 0 | 0 | 459 | 0 | 459 | 551 | 0 | 551 | 0 | 551 | 6 | 0 | 66 |
| 47-0490411 .. | COLUMBIA CASUALTY COMPANY | 0 | 0 | | 0 | 0 | 1,221 | 0 | 1,221 | 1,465 | 0 | 1,465 | 0 | 1,465 | 2 | 0 | 31 |
| 06-0303370 .. | CONNECTICUT GENERAL LIFE INSURANCE CO | 0 | 0 | | 0 | 0 | 168 | 0 | 168 | 201 | 0 | 201 | 0 | 201 | 3 | 0 | 6 |

# 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) |
| 36-2114545 .. | CONTINENTAL CASUALTY COMPANY | 0 | 0 | | 0 | 8 | 11,849 | 2,370 | 9,487 | 11,385 | 8 | 11,377 | 0 | 11,377 | 2 | 0 | 239 |
| 13-5010440 .. | CONTINENTAL INSURANCE COMPANY | 0 | 0 | | 0 | 5 | 7,152 | 1,430 | 5,727 | 6,872 | 5 | 6,867 | 0 | 6,867 | 2 | 0 | 144 |
| 37-0807507 .. | COUNTRY MUTUAL INSURANCE COMPANY | 0 | 0 | | 0 | 300 | 220 | 0 | 520 | 624 | 300 | 324 | 0 | 324 | 2 | 0 | 7 |
| 13-3176864 .. | DR INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| 00-0000000 .. | DAMPKRAFT INSURANCE COMPANY | 0 | 800 | 0067 | 0 | (41) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| 95-3014772 .. | DOCTORS COMPANY AN INTERINSURANCE EXCH | 0 | 0 | | 511 | 453 | 0 | 0 | 453 | 543 | 0 | 543 | 511 | 32 | 3 | 14 | 1 |
| 38-2145898 .. | DORINCO REINSURANCE COMPANY | 0 | 0 | | 0 | 0 | 565 | 113 | 452 | 542 | 0 | 542 | 0 | 542 | 3 | 0 | 15 |
| 63-0329091 .. | EMC PROPERTY & CASUALTY COMPANY | 0 | 0 | | 0 | 0 | 42 | 0 | 42 | 50 | 0 | 50 | 0 | 50 | 3 | 0 | 1 |
| 39-0264050 .. | EMPLOYERS INSURANCE COMPANY OF WAUSAU | 0 | 0 | | 0 | 3 | 5,704 | 1,141 | 4,566 | 5,479 | 3 | 5,476 | 0 | 5,476 | 3 | 0 | 153 |
| 42-0234980 .. | EMPLOYERS MUTUAL CASUALTY COMPANY | 0 | 0 | | 0 | 1 | 660 | 132 | 529 | 635 | 1 | 634 | 0 | 634 | 3 | 0 | 18 |
| 35-2293075 .. | ENDURANCE ASSURANCE CORPORATION | 0 | 0 | | 0 | 10,295 | 108,940 | 0 | 119,235 | 143,082 | 10,295 | 132,787 | 0 | 132,787 | 2 | 0 | 2,789 |
| 25-6038677 .. | ERIE INSURANCE EXCHANGE | 0 | 0 | | 0 | 0 | 170 | 0 | 170 | 204 | 0 | 204 | 0 | 204 | 3 | 0 | 6 |
| 36-2950161 .. | EVANSTON INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 183 | 0 | 183 | 219 | 0 | 219 | 0 | 219 | 3 | 0 | 6 |
| 22-2005057 .. | EVEREST REINSURANCE COMPANY | 0 | 0 | | 0 | 14,862 | 116,916 | 8 | 131,770 | 158,124 | 14,862 | 143,262 | 0 | 143,262 | 2 | 0 | 3,009 |
| 36-2467238 .. | EVERGREEN NATIONAL INDEMNITY CO | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4 | 0 | 0 |
| 00-0000000 .. | F L INSURANCE CORPORATION | 0 | 0 | | 0 | 0 | 56 | 0 | 56 | 67 | 0 | 67 | 0 | 67 | 6 | 0 | 8 |
| 05-0316605 .. | FACTORY MUTUAL INSURANCE COMPANY | 0 | 0 | | 0 | 6 | 3,982 | 43 | 3,945 | 4,734 | 6 | 4,728 | 0 | 4,728 | 2 | 0 | 99 |
| 13-3333610 .. | FAIR AMERICAN INS & REINS COMPANY | 0 | 0 | | 0 | 0 | 6 | 0 | 6 | 7 | 0 | 7 | 0 | 7 | 1 | 0 | 0 |
| 48-0214040 .. | FARMERS ALLIANCE MUTUAL INSURANCE CO | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3 | 0 | 0 |
| 13-2915260 .. | FARMERS GROUP PROP & CAS INS CO | 0 | 0 | | 0 | 0 | 2,721 | 544 | 2,177 | 2,612 | 0 | 2,612 | 0 | 2,612 | 3 | 0 | 73 |
| 42-0245840 .. | FARMERS MUTUAL HAIL INSURANCE CO OF IOWA | 0 | 0 | | 0 | 53 | 185 | 37 | 201 | 241 | 53 | 188 | 0 | 188 | 4 | 0 | 6 |
| 13-1963496 .. | FEDERAL INSURANCE COMPANY | 0 | 0 | | 0 | 11 | 4,425 | 0 | 4,436 | 5,324 | 11 | 5,312 | 0 | 5,312 | 1 | 0 | 85 |
| 13-2710717 .. | FINANCIAL GUARANTY INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 402 | 0 | 402 | 482 | 0 | 482 | 0 | 482 | 6 | 0 | 58 |
| 95-1466743 .. | FINANCIAL INDEMNITY COMPANY | 0 | 0 | | 0 | 0 | 42 | 0 | 42 | 50 | 0 | 50 | 0 | 50 | 4 | 0 | 2 |
| 06-1325038 .. | FINIAL REINSURANCE COMPANY | 0 | 0 | | 0 | 0 | 19,215 | 0 | 19,215 | 23,058 | 0 | 23,058 | 0 | 23,058 | 4 | 0 | 761 |
| 04-2198460 .. | FIRST STATE INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 13 | 0 | 13 | 16 | 0 | 16 | 0 | 16 | 6 | 0 | 2 |
| 00-0000000 .. | FRONT RANGE INSURANCE COMPANY INC | 0 | 24 | 0007 | 0 | 3 | 0 | 0 | 3 | 4 | 0 | 4 | 4 | 0 | 6 | 0 | 0 |
| 75-1588101 .. | GEICO GENERAL INSURANCE COMPANY | 0 | 0 | | 0 | 1 | 324 | 0 | 325 | 390 | 1 | 389 | 0 | 389 | 1 | 0 | 6 |
| 91-0231910 .. | GENERAL INSURANCE COMPANY OF AMERICA | 0 | 0 | | 0 | 1 | 1,691 | 338 | 1,353 | 1,624 | 1 | 1,623 | 0 | 1,623 | 3 | 0 | 45 |
| 13-2572994 .. | GENERAL RE LIFE CORPORATION | 0 | 0 | | 0 | 0 | 16 | 0 | 16 | 20 | 0 | 20 | 0 | 20 | 1 | 0 | 0 |
| 13-2673100 .. | GENERAL REINSURANCE CORPORATION | 0 | 0 | | 0 | 9,382 | 171,122 | 1,267 | 179,237 | 215,084 | 9,382 | 205,702 | 0 | 205,702 | 1 | 0 | 3,291 |
| 13-3029255 .. | GENERAL SECURITY NATIONAL INSURANCE CO | 0 | 0 | | 0 | 180 | 6,690 | 6 | 6,864 | 8,237 | 180 | 8,057 | 0 | 8,057 | 3 | 0 | 226 |
| 06-0876629 .. | GENERAL STAR INDEMNITY COMPANY | 0 | 0 | | 0 | 0 | 304 | 0 | 304 | 365 | 0 | 365 | 0 | 365 | 1 | 0 | 6 |
| 13-1958482 .. | GENERAL STAR NATIONAL INSURANCE COMPANY | 0 | 0 | | 0 | 10 | 864 | 5 | 869 | 1,043 | 10 | 1,033 | 0 | 1,033 | 1 | 0 | 17 |
| 13-5617450 .. | GENERALI - U.S. BRANCH | 0 | 0 | | 0 | 3 | 1,279 | 0 | 1,282 | 1,538 | 3 | 1,535 | 0 | 1,535 | 2 | 0 | 32 |
| 13-5009848 .. | GLOBAL REINSURANCE CORP OF AMERICA | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| 31-0501234 .. | GREAT AMERICAN INSURANCE COMPANY | 0 | 0 | | 0 | 14 | 6,342 | 1,268 | 5,088 | 6,106 | 14 | 6,091 | 0 | 6,091 | 2 | 0 | 128 |
| 13-5117400 .. | GREATER NEW YORK MUTUAL INSURANCE CO | 0 | 0 | | 0 | 0 | 80 | 16 | 64 | 77 | 0 | 77 | 0 | 77 | 2 | 0 | 2 |
| 95-1479095 .. | GREENWICH INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 42 | 0 | 42 | 50 | 0 | 50 | 0 | 50 | 2 | 0 | 1 |
| 22-2222789 .. | GUARANTEE INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| 13-5129825 .. | HANOVER INSURANCE COMPANY | 0 | 0 | | 0 | 2 | 2,759 | 552 | 2,209 | 2,651 | 2 | 2,649 | 0 | 2,649 | 3 | 0 | 74 |
| 06-0383030 .. | HARTFORD ACCIDENT & INDEMNITY COMPANY | 0 | 0 | | 0 | 0 | 5,826 | 0 | 5,825 | 6,990 | 0 | 6,990 | 0 | 6,990 | 2 | 0 | 147 |
| 06-0383750 .. | HARTFORD FIRE INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 4,914 | 2 | 4,911 | 5,893 | 0 | 5,893 | 0 | 5,893 | 2 | 0 | 124 |
| 06-0384680 .. | HARTFORD STEAM BOILER INSPECTION&INS CO | 0 | 0 | | 0 | 0 | 103 | 21 | 83 | 100 | 0 | 99 | 0 | 99 | 1 | 0 | 2 |

# SCHEDULE F - PART 3 (Continued)

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

| | | Collateral | | | | | | | Ceded Reinsurance Credit Risk | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 21 | 22 | 23 | 24 | 25 | 26 | 27 | 28 | 29 | 30 | 31 | 32 | 33 | 34 | 35 | 36 |
| ID Number From Col. 1 | Name of Reinsurer From Col. 3 | 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) |
| 38-0829290 .. | HASTINGS MUTUAL INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 120 | 24 | 97 | 116 | 0 | 116 | 0 | 116 | 3 | 0 | 3 |
| 61-0904881 .. | HEALTH CARE INDEMNITY INC | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| 74-1296673 .. | HIGHLANDS INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| 02-0308052 .. | HOME INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| 59-1027412 .. | HORACE MANN INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 42 | 0 | 42 | 50 | 0 | 50 | 0 | 50 | 3 | 0 | 1 |
| 06-1206659 .. | HOUSING AUTHORITY PROPERTY INS A MUT | 0 | 5,547 | 0020 | 0 | 3,180 | 0 | 0 | 3,180 | 3,816 | 0 | 3,816 | 3,816 | 0 | 2 | 80 | 0 |
| 74-2195939 .. | HOUSTON CASUALTY COMPANY | 0 | 0 | | 0 | 714 | 27 | 0 | 741 | 890 | 714 | 176 | 0 | 176 | 1 | 0 | 3 |
| 47-6025666 .. | INLAND INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 88 | 18 | 71 | 85 | 0 | 85 | 0 | 85 | 3 | 0 | 2 |
| 23-0723970 .. | INSURANCE COMPANY OF NORTH AMERICA | 0 | 0 | | 0 | 14 | 3,690 | 21 | 3,683 | 4,420 | 14 | 4,406 | 0 | 4,406 | 1 | 0 | 70 |
| 59-1680233 .. | INSURANCE COMPANY OF THE AMERICAS | 0 | 0 | | 0 | 0 | 179 | 36 | 143 | 171 | 0 | 171 | 0 | 171 | 6 | 0 | 21 |
| 95-2769232 .. | INSURANCE COMPANY OF THE WEST | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3 | 0 | 0 |
| 56-0751402 .. | INTEGON GENERAL INSURANCE CORPORATION | 0 | 0 | | 0 | 0 | 65 | 13 | 52 | 63 | 0 | 62 | 0 | 62 | 2 | 0 | 1 |
| 01-0233346 .. | JOHN HANCOCK LIFE INSURANCE COMPANY USA | 0 | 0 | | 0 | 0 | 2,415 | 0 | 2,415 | 2,898 | 0 | 2,898 | 0 | 2,898 | 2 | 0 | 61 |
| 25-1149494 .. | LEXINGTON INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 58 | 12 | 47 | 56 | 0 | 56 | 0 | 56 | 3 | 0 | 2 |
| 04-1543470 .. | LIBERTY MUTUAL INSURANCE COMPANY | 0 | 0 | | 0 | 6,414 | 85,497 | 115 | 91,796 | 110,155 | 6,414 | 103,741 | 0 | 103,741 | 3 | 0 | 2,905 |
| 23-0867770 .. | LIBERTY MUTUAL MID-ATLANTIC INS CO | 0 | 0 | | 0 | 0 | 30 | 6 | 24 | 29 | 0 | 29 | 0 | 29 | 3 | 0 | 1 |
| 35-0472300 .. | LINCOLN NATIONAL LIFE INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 18 | 0 | 18 | 21 | 0 | 21 | 0 | 21 | 3 | 0 | 1 |
| 23-0813860 .. | LITITZ MUTUAL INSURANCE CO | 0 | 0 | | 0 | 0 | 23 | 0 | 23 | 28 | 0 | 28 | 0 | 28 | 3 | 0 | 1 |
| 36-1410470 .. | LUMBERMENS MUTUAL CASUALTY COMPANY | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| 36-3347420 .. | MAPFRE INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 157 | 0 | 157 | 189 | 0 | 189 | 0 | 189 | 3 | 0 | 5 |
| 06-1481194 .. | MARKEL GLOBAL REINSURANCE COMPANY | 0 | 0 | | 0 | 4,198 | 63,379 | 0 | 67,577 | 81,093 | 4,198 | 76,894 | 0 | 76,894 | 3 | 0 | 2,153 |
| 36-3101262 .. | MARKEL INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 46 | 0 | 46 | 55 | 0 | 55 | 0 | 55 | 3 | 0 | 2 |
| 59-0615164 .. | MEDMARC CASUALTY INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 2 | 0 | 2 | 2 | 0 | 2 | 0 | 2 | 3 | 0 | 0 |
| 62-0928337 .. | MERASTAR INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 73 | 15 | 59 | 70 | 0 | 70 | 0 | 70 | 4 | 0 | 2 |
| 04-1614490 .. | MERRIMACK MUTUAL FIRE INSURANCE COMPANY | 0 | 0 | | 0 | 1 | 615 | 123 | 493 | 591 | 1 | 590 | 0 | 590 | 3 | 0 | 17 |
| 04-2482364 .. | METROMILE INSURANCE COMPANY | 0 | 0 | | 0 | 196 | 972 | 194 | 973 | 1,168 | 196 | 972 | 0 | 972 | 6 | 0 | 117 |
| 36-1475332 .. | MIDSTATES REINSURANCE CORPORATION | 0 | 0 | | 0 | (6) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| 00-0000000 .. | MINNETONKA INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| 95-1728812 .. | MISSION INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| 22-3818012 .. | MITSUI SUMITOMO INSURANCE CO OF AMERICA | 0 | 0 | | 0 | 0 | 6,657 | 0 | 6,657 | 7,988 | 0 | 7,988 | 0 | 7,988 | 2 | 0 | 168 |
| 13-3467153 .. | MITSUI SUMITOMO INSURANCE USA INC | 0 | 0 | | 0 | 0 | 147 | 29 | 118 | 141 | 0 | 141 | 0 | 141 | 2 | 0 | 3 |
| 04-1630650 .. | MONARCH LIFE INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 2 | 0 | 2 | 2 | 0 | 2 | 0 | 2 | 6 | 0 | 0 |
| 31-4259550 .. | MOTORISTS MUTUAL INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 131 | 26 | 105 | 126 | 0 | 126 | 0 | 126 | 3 | 0 | 4 |
| 38-0855585 .. | MOTORS INSURANCE CORPORATION | 0 | 0 | | 0 | 0 | 3,064 | 1 | 3,063 | 3,675 | 0 | 3,675 | 0 | 3,675 | 3 | 0 | 103 |
| 13-4924125 .. | MUNICH REINSURANCE AMERICA INC | 0 | 0 | | 0 | 20,152 | 332,799 | 1,084 | 351,866 | 422,240 | 20,152 | 402,088 | 0 | 402,088 | 2 | 0 | 8,444 |
| 06-0493340 .. | NASSAU LIFE INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 22 | 0 | 22 | 27 | 0 | 27 | 0 | 27 | 5 | 0 | 1 |
| 95-2488300 .. | NATIONAL AMERICAN INSURANCE CO OF CA | 0 | 0 | | 0 | 0 | 55 | 0 | 55 | 66 | 0 | 66 | 0 | 66 | 6 | 0 | 8 |
| 38-0865250 .. | NATIONAL CASUALTY COMPANY | 0 | 0 | | 0 | 19 | 2,135 | 14 | 2,139 | 2,567 | 19 | 2,548 | 0 | 2,548 | 3 | 0 | 71 |
| 47-0355979 .. | NATIONAL INDEMNITY COMPANY | 0 | 0 | | 0 | 1,917 | 81,861 | 11 | 83,766 | 100,520 | 1,917 | 98,603 | 0 | 98,603 | 1 | 0 | 1,578 |
| 36-2403971 .. | NATIONAL LIABILITY & FIRE INSURANCE CO | 0 | 0 | | 0 | 0 | 13 | 0 | 13 | 16 | 0 | 16 | 0 | 16 | 1 | 0 | 0 |
| 00-0000000 .. | NATIONAL TELECOM CORPORATION | 0 | 0 | | 0 | (3) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4 | 0 | 0 |
| 25-0687550 .. | NATIONAL UNION FIRE INSURANCE CO OF PA | 0 | 1,451 | 0026 | 0 | 1,573 | 7,300 | 7 | 8,866 | 10,639 | 122 | 10,517 | 1,451 | 9,066 | 3 | 41 | 254 |
| 31-4177100 .. | NATIONWIDE MUTUAL INSURANCE COMPANY | 0 | 0 | | 0 | 10,810 | 77,932 | 10 | 88,733 | 106,479 | 10,810 | 95,669 | 0 | 95,669 | 3 | 0 | 2,679 |
| 13-3138390 .. | NAVIGATORS INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 3 | 0 | 3 | 4 | 0 | 4 | 0 | 4 | 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) |
| 06-1053492 .. | NEW ENGLAND REINSURANCE CORPORATION | 0 | 0 | | 0 | 23 | 22,432 | 51 | 22,405 | 26,886 | 23 | 26,863 | 0 | 26,863 | 6 | 0 | 3,224 |
| 22-2187459 .. | NEW JERSEY RE-INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 |
| 22-1964135 .. | NORTH RIVER INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 792 | 0 | 792 | 950 | 0 | 950 | 0 | 950 | 2 | 0 | 20 |
| 41-0446480 .. | NORTH STAR MUTUAL INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 |
| 62-0929818 .. | OAKWOOD INSURANCE COMPANY | 0 | 0 | | 0 | 26 | 84 | 1 | 109 | 131 | 26 | 105 | 0 | 105 | 6 | 0 | 13 |
| 47-0698507 .. | ODYSSEY REINSURANCE COMPANY | 0 | 0 | | 0 | 9,914 | 120,924 | 0 | 130,837 | 157,005 | 9,914 | 147,091 | 0 | 147,091 | 2 | 0 | 3,089 |
| 25-0410420 .. | OLD REPUBLIC INSURANCE COMPANY | 0 | 0 | | 0 | 3 | 1,183 | 0 | 1,186 | 1,423 | 3 | 1,420 | 0 | 1,420 | 2 | 0 | 30 |
| 95-1078160 .. | PACIFIC INDEMNITY COMPANY | 0 | 0 | | 0 | 0 | 1,015 | 203 | 812 | 974 | 0 | 974 | 0 | 974 | 1 | 0 | 16 |
| 13-3031176 .. | PARTNER REINSURANCE CO OF THE US | 0 | 0 | | 0 | 12,383 | 108,368 | 0 | 120,751 | 144,901 | 12,383 | 132,518 | 0 | 132,518 | 2 | 0 | 2,783 |
| 13-2919779 .. | PEERLESS INDEMNITY INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 452 | 90 | 362 | 435 | 0 | 434 | 0 | 434 | 3 | 0 | 12 |
| 23-0959220 .. | PENNSYLVANIA LUMBERMENS MUTUAL INS CO | 0 | 0 | | 0 | 0 | 6 | 0 | 6 | 7 | 0 | 7 | 0 | 7 | 4 | 0 | 0 |
| 23-1642962 .. | PENNSYLVANIA MANUFACTURERS ASSOC INS CO | 0 | 0 | | 0 | 99 | 288 | 1 | 386 | 463 | 99 | 365 | 0 | 365 | 2 | 0 | 8 |
| 13-3801089 .. | PLYMOUTH ROCK ASSURANCE PREFERRED CORP | 0 | 0 | | 0 | 0 | 26 | 5 | 21 | 25 | 0 | 25 | 0 | 25 | 4 | 0 | 1 |
| 36-3030511 .. | PRAETORIAN INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 57 | 11 | 46 | 55 | 0 | 55 | 0 | 55 | 3 | 0 | 2 |
| 34-6513736 .. | PROGRESSIVE CASUALTY INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 25 | 0 | 25 | 30 | 0 | 30 | 0 | 30 | 2 | 0 | 1 |
| 35-6021485 .. | PROTECTIVE INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 467 | 0 | 467 | 560 | 0 | 560 | 0 | 560 | 3 | 0 | 16 |
| 05-0204450 .. | PROVIDENCE WASHINGTON INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 958 | 192 | 766 | 919 | 0 | 919 | 0 | 919 | 4 | 0 | 30 |
| 22-1211670 .. | PRUDENTIAL INSURANCE COMPANY OF AMERICA | 0 | 0 | | 0 | 0 | 1,288 | 0 | 1,288 | 1,545 | 0 | 1,545 | 0 | 1,545 | 2 | 0 | 32 |
| 13-1188550 .. | PUBLIC SERVICE INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| 22-2311816 .. | QBE INS CORP | 0 | 0 | | 0 | 0 | 1 | 0 | 1 | 1 | 0 | 1 | 0 | 1 | 3 | 0 | 0 |
| 23-1641984 .. | QBE REINSURANCE CORPORATION | 0 | 0 | | 0 | 2,789 | 15,235 | 33 | 17,991 | 21,589 | 2,789 | 18,800 | 0 | 18,800 | 3 | 0 | 526 |
| 23-1740414 .. | R&Q REINSURANCE COMPANY | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| 37-0915434 .. | RLI INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 50 | 0 | 50 | 60 | 0 | 60 | 0 | 60 | 2 | 0 | 1 |
| 91-1060766 .. | RED SHIELD INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 24 | 0 | 24 | 29 | 0 | 29 | 0 | 29 | 3 | 0 | 1 |
| 41-0451140 .. | RELIASTAR LIFE INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 28,477 | 0 | 28,477 | 34,172 | 0 | 34,172 | 0 | 34,172 | 3 | 0 | 957 |
| 52-1952955 .. | RENAISSANCE REINSURANCE US INC | 0 | 0 | | 0 | 6,862 | 81,416 | 0 | 88,279 | 105,935 | 6,862 | 99,072 | 0 | 99,072 | 2 | 0 | 2,081 |
| 95-2801326 .. | REPUBLIC INDEMNITY COMPANY OF AMERICA | 0 | 0 | | 0 | 0 | 42 | 0 | 42 | 50 | 0 | 50 | 0 | 50 | 2 | 0 | 1 |
| 31-4290270 .. | REPUBLIC-FRANKLIN INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 7 | 0 | 7 | 8 | 0 | 8 | 0 | 8 | 3 | 0 | 0 |
| 86-0274508 .. | REPWEST INSURANCE COMPANY | 0 | 0 | | 0 | 21 | 78 | 0 | 100 | 120 | 21 | 98 | 0 | 98 | 3 | 0 | 3 |
| 75-1444207 .. | SCOR REINSURANCE COMPANY | 0 | 0 | | 0 | 13,230 | 85,327 | 10 | 98,547 | 118,256 | 13,230 | 105,026 | 0 | 105,026 | 3 | 0 | 2,941 |
| 41-1459789 .. | SFM MUTUAL INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 37 | 0 | 37 | 44 | 0 | 44 | 0 | 44 | 4 | 0 | 1 |
| 43-0727872 .. | SAFETY NATIONAL CASUALTY CORP | 0 | 0 | | 0 | 4,024 | 37,229 | 0 | 41,253 | 49,504 | 4,024 | 45,479 | 0 | 45,479 | 1 | 0 | 728 |
| 13-2941133 .. | SENECA INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 396 | 0 | 396 | 476 | 0 | 476 | 0 | 476 | 2 | 0 | 10 |
| 39-0333950 .. | SENTRY INSURANCE COMPANY | 0 | 0 | | 0 | 1 | 1,000 | 200 | 801 | 962 | 1 | 961 | 0 | 961 | 2 | 0 | 20 |
| 13-2997499 .. | SIRIUSPOINT AMERICA INSURANCE COMPANY | 0 | 0 | | 0 | 35 | 4,108 | 19 | 4,124 | 4,949 | 35 | 4,914 | 0 | 4,914 | 4 | 0 | 162 |
| 02-0537812 .. | SOMPO AMERICA FIRE & MARINE INSURANCE CO | 0 | 0 | | 0 | 0 | 44 | 9 | 35 | 42 | 0 | 42 | 0 | 42 | 2 | 0 | 1 |
| 13-2554270 .. | SOMPO AMERICA INSURANCE COMPANY | 0 | 0 | | 0 | 20 | 29,211 | 21 | 29,210 | 35,052 | 20 | 35,032 | 0 | 35,032 | 2 | 0 | 736 |
| 04-1027270 .. | SPARTA INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 1,037 | 1 | 1,036 | 1,243 | 0 | 1,243 | 0 | 1,243 | 6 | 0 | 149 |
| 00-0000000 .. | ST GEORGE INSURANCE COMPANY | 0 | 2,000 | 0004 | 0 | 387 | 0 | 0 | 387 | 464 | 106 | 359 | 359 | 0 | 6 | 11 | 0 |
| 38-2626205 .. | STAR INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 663 | 0 | 663 | 795 | 0 | 795 | 0 | 795 | 3 | 0 | 22 |
| 22-3590451 .. | STARNET INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 1 | 0 | 1 | 1 | 0 | 1 | 0 | 1 | 2 | 0 | 0 |
| 75-1670124 .. | STARR INDEMNITY & LIABILITY COMPANY | 0 | 0 | | 0 | 5 | 3,420 | 41 | 3,384 | 4,061 | 5 | 4,056 | 0 | 4,056 | 3 | 0 | 114 |
| 37-0533080 .. | STATE FARM FIRE & CASUALTY COMPANY | 0 | 0 | | 0 | 0 | 679 | 136 | 543 | 652 | 0 | 651 | 0 | 651 | 2 | 0 | 14 |
| 13-3031274 .. | SUECIA INSURANCE CO | 0 | 0 | | 0 | 2 | 19 | 0 | 21 | 25 | 2 | 23 | 0 | 23 | 6 | 0 | 3 |

# 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) |
| 00-0000000 .. | SUPERIOR GUARANTY INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| 13-3440360 .. | SWISS RE CORP SOLUTIONS ELITE INS CORP | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 |
| 13-1675535 .. | SWISS REINSURANCE AMERICA CORPORATION | 0 | 0 | | 0 | 52,584 | 609,194 | 13 | 661,765 | 794,118 | 52,584 | 741,534 | 0 | 741,534 | 2 | 0 | 15,572 |
| 94-1517098 .. | TIG INSURANCE COMPANY | 0 | 0 | | 49 | 159 | 13,536 | 132 | 13,563 | 16,276 | 110 | 16,166 | 49 | 16,117 | 6 | 1 | 1,934 |
| 74-1321032 .. | TEXAS FARM BUREAU MUTUAL INSURANCE CO | 0 | 0 | | 0 | 0 | 5 | 0 | 5 | 6 | 0 | 6 | 0 | 6 | 5 | 0 | 0 |
| 31-0978280 .. | THE MIDWESTERN INDEMNITY COMPANY | 0 | 0 | | 0 | 0 | 5 | 0 | 5 | 6 | 0 | 6 | 0 | 6 | 3 | 0 | 0 |
| 13-2918573 .. | TOA REINSURANCE COMPANY OF AMERICA | 0 | 0 | | 0 | 6 | 2,183 | 5 | 2,183 | 2,620 | 6 | 2,614 | 0 | 2,614 | 3 | 0 | 73 |
| 13-4032666 .. | TOKIO MARINE AMERICA INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 8,984 | 27 | 8,957 | 10,749 | 0 | 10,749 | 0 | 10,749 | 1 | 0 | 172 |
| 31-4423946 .. | TRANSAMERICA CASUALTY INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 42 | 1 | 41 | 50 | 0 | 50 | 0 | 50 | 6 | 0 | 6 |
| 13-5616275 .. | TRANSATLANTIC REINSURANCE COMPANY | 0 | 0 | | 0 | 24,811 | 186,202 | 0 | 211,013 | 253,216 | 24,811 | 228,405 | 0 | 228,405 | 1 | 0 | 3,654 |
| 47-0547953 .. | UNION INSURANCE COMPANY | 0 | 0 | | 0 | 3 | 161 | 0 | 164 | 197 | 3 | 194 | 0 | 194 | 2 | 0 | 4 |
| 13-2959091 .. | UNITED AMERICAS INSURANCE COMPANY (UAIC) | 0 | 0 | | 0 | 0 | 535 | 107 | 428 | 514 | 0 | 514 | 0 | 514 | 6 | 0 | 62 |
| 42-0644327 .. | UNITED FIRE & CASUALTY COMPANY | 0 | 0 | | 0 | 0 | 51 | 10 | 41 | 49 | 0 | 49 | 0 | 49 | 4 | 0 | 2 |
| 13-5459190 .. | UNITED STATES FIRE INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 565 | 2 | 562 | 675 | 0 | 675 | 0 | 675 | 2 | 0 | 14 |
| 13-3088732 .. | WCF NATIONAL INSURANCE COMPANY | 0 | 0 | | 0 | 1 | 270 | 54 | 216 | 260 | 1 | 259 | 0 | 259 | 3 | 0 | 7 |
| 41-0430825 .. | WESTERN NATIONAL MUTUAL INS CO | 0 | 0 | | 0 | 0 | 94 | 19 | 75 | 90 | 0 | 90 | 0 | 90 | 2 | 0 | 2 |
| 48-0921045 .. | WESTPORT INSURANCE CORPORATION | 0 | 0 | | 0 | 0 | 12,849 | 22 | 12,828 | 15,393 | 0 | 15,393 | 0 | 15,393 | 2 | 0 | 323 |
| 00-0000000 .. | WHITE MOUNTAIN INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| 36-0947200 .. | WILCAC LIFE INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 440 | 0 | 440 | 528 | 0 | 528 | 0 | 528 | 2 | 0 | 11 |
| 13-3787296 .. | XL INSURANCE COMPANY OF NEW YORK INC | 0 | 0 | | 0 | 0 | 722 | 0 | 722 | 867 | 0 | 867 | 0 | 867 | 6 | 0 | 104 |
| 13-1290712 .. | XL REINSURANCE AMERICA INC | 0 | 0 | | 0 | 14,250 | 146,592 | 16 | 160,825 | 192,990 | 14,250 | 178,741 | 0 | 178,741 | 2 | 0 | 3,754 |
| 47-0619962 .. | YCI, INC. | 0 | 0 | | 0 | 0 | 895 | 0 | 895 | 1,074 | 0 | 1,074 | 0 | 1,074 | 6 | 0 | 129 |
| 94-1590201 .. | YOSEMITE INSURANCE COMPANY | 0 | 0 | | 0 | 1 | 34 | 0 | 35 | 42 | 1 | 41 | 0 | 41 | 6 | 0 | 5 |
| 95-1651549 .. | ZENITH INSURANCE COMPANY | 0 | 0 | | 0 | 119 | 0 | 0 | 119 | 143 | 143 | 0 | 0 | 0 | 2 | 0 | 0 |
| 36-2781080 .. | ZURICH AMERICAN INS COMPANY OF ILLINOIS | 0 | 0 | | 0 | 1 | 1,308 | 262 | 1,047 | 1,256 | 1 | 1,256 | 0 | 1,256 | 2 | 0 | 26 |
| 36-4233459 .. | ZURICH AMERICAN INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 2,999 | 14 | 2,986 | 3,583 | 0 | 3,583 | 0 | 3,583 | 2 | 0 | 75 |
| 0999999. Total authorized - other U.S. unaffiliated insurers | | 0 | 15,204 | XXX | 561 | 261,288 | 3,241,345 | 14,547 | 3,488,137 | 4,185,764 | 252,565 | 3,933,200 | 10,222 | 3,922,977 | XXX | 232 | 89,624 |
| Authorized - pools - mandatory pools | | | | | | | | | | | | | | | | | |
| AA-9992109 .. | ARKANSAS STOCK POOL FOR ASSIGNED RISKS | 0 | 0 | | 0 | 0 | 90 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9992117 .. | ASSIGNED RISK POOL | 0 | 0 | | 0 | 0 | 25 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9991201 .. | CALIFORNIA FAIR PLAN | 0 | 0 | | 0 | 0 | 0 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9991161 .. | COMMONWEALTH AUTOMOBILE REINSURERS | 0 | 0 | | 0 | 0 | 2,225 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9991310 .. | FLORIDA HURRICANE CATASTROPHE FUND | 0 | 0 | | 0 | 0 | 74 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9991500 .. | ILLINOIS MINE SUBSIDENCE FUND | 0 | 0 | | 0 | 0 | 84 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9992110 .. | ILLINOIS STOCK POOL FOR ASSIGNED RISKS | 0 | 0 | | 0 | 0 | 2,656 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9991501 .. | INDIANA MINE SUBSIDENCE FUND | 0 | 0 | | 0 | 0 | 59 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9991414 .. | INDIANA WORKERS COMP ASSIGNED RISK POOL | 0 | 0 | | 0 | 0 | 48,583 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9991502 .. | KENTUCKY MINE SUBSIDENCE FUND | 0 | 0 | | 0 | 0 | 29 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9991421 .. | MASSACHUSETTS VOLUNTARY WORK COMP POOL | 0 | 0 | | 0 | 0 | 1 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9992122 .. | MASSACHUSETTS WORK COMP ASSIG RISK POOL | 0 | 0 | | 0 | 0 | 82,884 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9991159 .. | MICHIGAN CATASTROPHE CLAIM ASSOCIATION | 0 | 0 | | 0 | 0 | 253,593 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9992114 .. | MICHIGAN WORKERS COMP INS FACILITY | 0 | 0 | | 0 | 0 | 65,008 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9991423 .. | MINNESOTA WORKERS COMPENSATION POOL | 0 | 0 | | 0 | 0 | 1,138 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |

# 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-9990036 .. | MISSOURI AGGREGATE XOL REINS MECHANISM | 0 | 0 | | 0 | 0 | 12,149 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9992118 .. | NATIONAL WORKERS COMP REINSURANCE POOL | 0 | 0 | | 0 | 0 | 1,172,470 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9991162 .. | NEW JERSEY AUTO INS RISK EXCHANGE | 0 | 0 | | 0 | 0 | 7,187 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9991134 .. | NEW JERSEY COMMERCIAL AUTO INS PROCEDURE | 0 | 0 | | 0 | (236) | 0 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9991160 .. | NEW JERSEY UNSATISFIED CLAIM & JUDGEMENT | 0 | 0 | | 0 | 3,346 | 126,430 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9992108 .. | NEW MEXICO WORKERS COMP REINS POOL | 0 | 0 | | 0 | 0 | 6,048 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9991220 .. | NEW YORK FAIR PLAN | 0 | 0 | | 0 | 0 | 0 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9991139 .. | NORTH CAROLINA REINSURANCE FACILITY | 0 | 0 | | 0 | 547 | 7,525 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9991503 .. | OHIO MINE SUBSIDENCE | 0 | 0 | | 0 | 0 | 0 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9992082 .. | TEXAS SMALL PREMIUM POLICY PLAN | 0 | 0 | | 0 | 0 | 2,178 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9991226 .. | VIRGINIA FAIR PLAN | 0 | 0 | | 0 | 0 | 0 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9991506 .. | WEST VIRGINIA MINE SUBSIDENCE FUND | 0 | 0 | | 0 | 0 | 0 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9991450 .. | WISCONSIN WORKERS COMPENSATION POOL | 0 | 0 | | 0 | 0 | 45,925 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9991423 .. | WORKERS COMP REINSURANCE ASSOCIATION | 0 | 0 | | 0 | 0 | 113,407 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 1099999. Total authorized - pools - mandatory pools | | 0 | 0 | XXX | 0 | 3,657 | 1,949,768 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| Authorized - pools - voluntary pools | | | | | | | | | | | | | | | | | |
| AA-9995010 .. | ANI-NUCLEAR ENERGY LIABILITY INS ASSOC | 0 | 0 | | 0 | 0 | 1,773 | 0 | 1,773 | 2,128 | 0 | 2,128 | 0 | 2,128 | 3 | 0 | 60 |
| AA-9995000 .. | AMERICAN ACCIDENT REINSURANCE GROUP I | 0 | 0 | | 0 | 0 | 315 | 0 | 315 | 378 | 0 | 378 | 0 | 378 | 3 | 0 | 11 |
| AA-9995022 .. | EXCESS & CASUALTY REINSURANCE ASSOC | 0 | 0 | | 0 | 36 | 0 | 0 | 36 | 43 | 37 | 5 | 0 | 5 | 3 | 0 | 0 |
| AA-9995137 .. | GLOBAL AEROSPACE UNDERWRITERS | 0 | 0 | | 0 | 0 | 38 | 0 | 38 | 45 | 0 | 45 | 0 | 45 | 3 | 0 | 1 |
| AA-9993210 .. | GOLDSTREET SYNDICATE CORP SO48 | 0 | 0 | | 0 | 0 | 102 | 0 | 102 | 123 | 0 | 123 | 0 | 123 | 3 | 0 | 3 |
| AA-9995035 .. | MUTUAL REINSURANCE BUREAU | 0 | 0 | | 0 | 0 | 61 | 0 | 61 | 74 | 0 | 74 | 0 | 74 | 3 | 0 | 2 |
| AA-9995043 .. | UNITED STATES AIRCRAFT INSURANCE GROUP | 0 | 0 | | 0 | 0 | 49,282 | 0 | 49,282 | 59,138 | 0 | 59,138 | 0 | 59,138 | 3 | 0 | 1,656 |
| 1199999. Total authorized - pools - voluntary pools | | 0 | 0 | XXX | 0 | 36 | 51,571 | 0 | 51,607 | 61,928 | 37 | 61,891 | 0 | 61,891 | XXX | 0 | 1,733 |
| Authorized - other non-U.S. insurers | | | | | | | | | | | | | | | | | |
| AA-3190385 .. | AAAA INSURANCE COMPANY LTD | 0 | 0 | | 0 | 0 | 14 | 0 | 14 | 17 | 0 | 17 | 0 | 17 | 6 | 0 | 2 |
| AA-1240006 .. | AG INSURANCE | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3 | 0 | 0 |
| AA-1580015 .. | AIOI NISSAY DOWA INSURANCE COMPANY LTD | 0 | 566 | 0033 | 0 | 570 | 1,382 | 276 | 1,676 | 2,011 | 4 | 2,007 | 566 | 1,441 | 2 | 12 | 30 |
| AA-1320229 .. | AXA FRANCE IARD | 0 | 0 | | 0 | 0 | 3 | 1 | 2 | 3 | 0 | 3 | 0 | 3 | 2 | 0 | 0 |
| AA-1121220 .. | AXA INSURANCE UK PLC | 0 | 0 | | 0 | 0 | 37 | 7 | 30 | 35 | 0 | 35 | 0 | 35 | 2 | 0 | 1 |
| AA-1340055 .. | AXA VERSICHERUNG AG | 0 | 0 | | 0 | 8 | 287 | 0 | 295 | 354 | 8 | 346 | 0 | 346 | 2 | 0 | 7 |
| AA-1460185 .. | AXA VERSICHERUNGEN AG | 0 | 0 | | 0 | 0 | 467 | 0 | 467 | 560 | 0 | 560 | 0 | 560 | 2 | 0 | 12 |
| AA-3191085 .. | AFFILIATED CHEMICAL GROUP LTD | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-1120255 .. | AGEAS INSURANCE LIMITED | 0 | 0 | | 0 | 3 | 141 | 28 | 115 | 138 | 3 | 136 | 0 | 136 | 3 | 0 | 4 |
| AA-1460005 .. | ALBA ALLGEMEINE VERS GES AG | 0 | 0 | | 0 | 0 | 71 | 0 | 71 | 85 | 0 | 85 | 0 | 85 | 6 | 0 | 10 |
| AA-1320065 .. | ALLIANZ GLOBAL CORP & SPECIALTY FRANCE | 0 | 0 | | 0 | 0 | 2 | 0 | 2 | 2 | 0 | 2 | 0 | 2 | 2 | 0 | 0 |
| AA-1320013 .. | ALLIANZ IARD | 0 | 0 | | 0 | 0 | 7 | 1 | 6 | 7 | 0 | 7 | 0 | 7 | 2 | 0 | 0 |
| AA-1120445 .. | ALLIANZ INSURANCE PLC | 0 | 0 | | 0 | 0 | 17 | 0 | 17 | 20 | 0 | 20 | 0 | 20 | 2 | 0 | 0 |
| AA-2230120 .. | ALLIANZ SEGUROS SA | 0 | 0 | | 0 | 0 | 71 | 14 | 57 | 69 | 0 | 69 | 0 | 69 | 6 | 0 | 8 |
| AA-3190005 .. | AMERICAN INT'L REINSURANCE COMPANY LTD | 0 | 0 | | 0 | 4 | 186 | 0 | 190 | 229 | 4 | 224 | 0 | 224 | 3 | 0 | 6 |
| AA-3190010 .. | ANCON INSURANCE COMPANY SA | 0 | 165 | 0009 | 0 | 97 | 0 | 0 | 97 | 116 | 0 | 116 | 116 | 0 | 6 | 3 | 0 |
| AA-3190012 .. | ANDERSON HILL INSURANCE LTD | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-1320060 .. | AREAS - CMA | 0 | 0 | | 0 | 1 | 21 | 0 | 22 | 26 | 1 | 25 | 0 | 25 | 6 | 0 | 3 |

# SCHEDULE F - PART 3 (Continued)

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

(Credit Risk)

| | | Collateral | | | | | | | Ceded Reinsurance Credit Risk | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 21 | 22 | 23 | 24 | 25 | 26 | 27 | 28 | 29 | 30 | 31 | 32 | 33 | 34 | 35 | 36 |
| ID Number From Col. 1 | Name of Reinsurer From Col. 3 | 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-1120337 .. | ASPEN INSURANCE UK LTD | 0 | 0 | | 0 | 181 | 12,738 | 0 | 12,919 | 15,503 | 181 | 15,322 | 0 | 15,322 | 3 | 0 | 429 |
| AA-1360015 .. | ASSICURAZIONI GENERALI S.P.A. | 0 | 0 | | 0 | 0 | 1,077 | 215 | 861 | 1,034 | 0 | 1,034 | 0 | 1,034 | 2 | 0 | 22 |
| AA-1320029 .. | ASSURANCES GENERALES DE FRANCE | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 1 | 0 | 1 | 6 | 0 | 0 |
| AA-3191086 .. | ASTRO LTD | 0 | 0 | | 0 | 9 | 3 | 0 | 12 | 15 | 9 | 6 | 0 | 6 | 6 | 0 | 1 |
| AA-1120701 .. | ATLAS ASSURANCE COMPANY LTD | 0 | 0 | | 0 | 0 | 157 | 31 | 126 | 151 | 0 | 151 | 0 | 151 | 6 | 0 | 18 |
| AA-1560390 .. | AVIVA INSURANCE COMPANY OF CANADA | 0 | 0 | | 0 | 0 | 335 | 0 | 335 | 402 | 0 | 402 | 0 | 402 | 2 | 0 | 8 |
| AA-1120660 .. | AVIVA INSURANCE LTD | 0 | 0 | | 0 | 1 | 1,124 | 0 | 1,125 | 1,350 | 1 | 1,349 | 0 | 1,349 | 2 | 0 | 28 |
| AA-1120375 .. | AVIVA INTERNATIONAL INSURANCE LIMITED | 0 | 0 | | 0 | 0 | 6 | 1 | 5 | 6 | 0 | 6 | 0 | 6 | 6 | 0 | 1 |
| AA-1120034 .. | AVIVA LIFE & PENSIONS UK LIMITED | 0 | 5 | 0113 | 0 | 2 | 0 | 0 | 2 | 3 | 0 | 3 | 3 | 0 | 2 | 0 | 0 |
| AA-3194139 .. | AXIS SPECIALTY LTD | 0 | 6,579 | 0032 | 0 | 1,374 | 0 | 0 | 1,374 | 1,648 | 24 | 1,624 | 1,624 | 0 | 3 | 45 | 0 |
| AA-2980055 .. | BANCO DE SEGUROS DEL ESTADO | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-3190201 .. | BENMORE LIMITED | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-2230100 .. | BRADESCO SEGUROS S.A. | 0 | 0 | | 0 | 0 | 156 | 31 | 124 | 149 | 0 | 149 | 0 | 149 | 6 | 0 | 18 |
| AA-1120300 .. | BRITISH RESERVE INSURANCE COMPANY LTD | 0 | 0 | | 0 | 0 | 67 | 13 | 54 | 64 | 0 | 64 | 0 | 64 | 6 | 0 | 8 |
| AA-5320022 .. | BRITISH TRADERS INSURANCE COMPANY LTD | 0 | 0 | | 0 | 0 | 44 | 9 | 36 | 43 | 0 | 43 | 0 | 43 | 6 | 0 | 5 |
| AA-3190336 .. | BROADWAY INSURANCE COMPANY LTD | 0 | 2,216 | 0117 | 0 | 165 | 0 | 0 | 165 | 197 | 0 | 197 | 197 | 0 | 6 | 6 | 0 |
| AA-2232002 .. | CIA REAL BRASILEIRA DE SEGUROS | 0 | 0 | | 0 | 0 | 2 | 0 | 2 | 3 | 0 | 3 | 0 | 3 | 6 | 0 | 0 |
| AA-1240052 .. | CIE EUROPEENE D'ASSURANCES INDUSTRIELLES | 0 | 0 | | 0 | 0 | 3 | 1 | 2 | 3 | 0 | 3 | 0 | 3 | 6 | 0 | 0 |
| AA-1121106 .. | CNA INSURANCE COMPANY LTD | 0 | 0 | | 0 | 0 | 4 | 1 | 3 | 4 | 0 | 4 | 0 | 4 | 3 | 0 | 0 |
| AA-3190636 .. | CORE REINSURANCE COMPANY LIMITED | 0 | 0 | | 0 | 0 | 856 | 0 | 856 | 1,027 | 0 | 1,027 | 0 | 1,027 | 6 | 0 | 123 |
| AA-3161004 .. | CAMARIN LTD | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-1120146 .. | CATALINA LONDON LIMITED | 0 | 25 | 0100 | 0 | 25 | 210 | 0 | 235 | 282 | 0 | 282 | 25 | 258 | 6 | 1 | 31 |
| AA-1120089 .. | CATALINA WORTHING INSURANCE LTD | 0 | 0 | | 0 | 1 | 447 | 89 | 359 | 431 | 1 | 430 | 0 | 430 | 6 | 0 | 52 |
| AA-3770096 .. | CATMONTU INSURANCE COMPANY LTD | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-0051122 .. | CHAPARRAL INTERNATIONAL RE | 0 | 0 | | 0 | 9 | 79 | 16 | 72 | 87 | 9 | 77 | 0 | 77 | 6 | 0 | 9 |
| AA-1120365 .. | CHEVANSTELL LTD | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-1320152 .. | CHUBB EUROPEAN GROUP SE | 0 | 0 | | 0 | 0 | 21 | 4 | 17 | 20 | 0 | 20 | 0 | 20 | 1 | 0 | 0 |
| AA-1420147 .. | CIRRUS REINSURANCE COMPANY A/S | 0 | 0 | | 0 | 0 | 23 | 0 | 23 | 28 | 0 | 28 | 0 | 28 | 6 | 0 | 3 |
| AA-1120345 .. | CITY INTERNATIONAL INSURANCE CO LTD | 0 | 0 | | 0 | 0 | 29 | 0 | 29 | 35 | 0 | 35 | 0 | 35 | 6 | 0 | 4 |
| AA-1560026 .. | COACHMAN INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4 | 0 | 0 |
| AA-1280025 .. | CODAN FORSIKRINGS | 0 | 0 | | 0 | 1 | 23 | 5 | 19 | 23 | 1 | 22 | 0 | 22 | 6 | 0 | 3 |
| AA-1320035 .. | COLISEE RE | 0 | 46 | 0099 | 0 | 46 | 782 | 156 | 672 | 806 | 0 | 806 | 46 | 760 | 6 | 1 | 91 |
| AA-1240100 .. | COMPAGNIE FINANCIERE ET DE REAS DU GR AG | 0 | 0 | | 0 | 4 | 143 | 0 | 148 | 177 | 4 | 173 | 0 | 173 | 6 | 0 | 21 |
| AA-2231020 .. | COMPANHIA UNIAO DE SEGUROS GERAIS | 0 | 0 | | 0 | 0 | 31 | 0 | 31 | 37 | 0 | 37 | 0 | 37 | 6 | 0 | 4 |
| AA-3191098 .. | CREOLE INSURANCE COMPANY LTD | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-3190001 .. | CURTIS BAY INSURANCE COMPANY LTD | 0 | 208 | 0050 | 0 | 3 | 0 | 0 | 3 | 4 | 4 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-3194122 .. | DAVINCI REINSURANCE LTD | 0 | 72 | 0023 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3 | 0 | 0 |
| AA-1120495 .. | DOMINION INSURANCE COMPANY LTD | 0 | 0 | | 0 | 0 | 163 | 33 | 131 | 157 | 0 | 157 | 0 | 157 | 6 | 0 | 19 |
| AA-1340085 .. | E & S RUECKVERSICHERUNGS AG | 0 | 0 | | 0 | 0 | 849 | 0 | 849 | 1,019 | 0 | 1,019 | 0 | 1,019 | 2 | 0 | 21 |
| AA-0000000 .. | EIFLOW INSURANCE LTD | 0 | 0 | | 0 | 0 | 2 | 0 | 2 | 2 | 0 | 2 | 0 | 2 | 6 | 0 | 0 |
| AA-1340240 .. | ERGO VERSICHERUNG AG | 0 | 1 | 0118 | 0 | 18 | 2,226 | 0 | 2,244 | 2,692 | 17 | 2,675 | 1 | 2,675 | 2 | 0 | 56 |
| AA-1120515 .. | EAGLE STAR INSURANCE COMPANY LTD | 0 | 0 | | 0 | 0 | 136 | 27 | 109 | 130 | 0 | 130 | 0 | 130 | 6 | 0 | 16 |
| AA-3191089 .. | ERIEVIEW INSURANCE COMPANY LTD | 0 | 0 | | 0 | 0 | 1 | 0 | 1 | 1 | 0 | 1 | 0 | 1 | 6 | 0 | 0 |
| AA-1360237 .. | EURO-AMERICAN REINSURANCE MANAGEMENT | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 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-1824102 .. | FIDELIDADE COMPANHIA DE SEGUROS SA | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3 | 0 | 0 |
| AA-3191386 .. | FLEMING REINSURANCE LTD | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-1440020 .. | FORSAKRINGSAKTIEBOLAGET ASSURANINVEST MF | 0 | 0 | | 0 | 0 | 5 | 0 | 5 | 6 | 0 | 6 | 0 | 6 | 6 | 0 | 1 |
| AA-1120650 .. | FUJI INTERNATIONAL INSURANCE COMPANY LTD | 0 | 0 | | 0 | 0 | 18 | 0 | 18 | 22 | 0 | 22 | 0 | 22 | 6 | 0 | 3 |
| AA-3194114 .. | GARDEN INSURANCE COMPANY LTD | 0 | 0 | | 0 | (5) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-1340145 .. | GENERAL REINSURANCE AG | 0 | 22 | 0102 | 0 | 38 | 166 | 0 | 204 | 245 | 16 | 229 | 22 | 207 | 1 | 0 | 3 |
| AA-1320022 .. | GENERALI IARD | 0 | 0 | | 0 | 0 | 142 | 28 | 113 | 136 | 0 | 136 | 0 | 136 | 2 | 0 | 3 |
| AA-1340105 .. | GOTHAER VERSICHERUNGSBANK VVAG | 0 | 0 | | 0 | 0 | 42 | 8 | 34 | 40 | 0 | 40 | 0 | 40 | 6 | 0 | 5 |
| AA-1121401 .. | GUILDHALL INSURANCE COMPANY LTD | 0 | 0 | | 0 | 0 | 1 | 0 | 1 | 1 | 0 | 1 | 0 | 1 | 6 | 0 | 0 |
| AA-3191092 .. | GULF COMPANY LTD | 0 | 0 | | 0 | 63 | 0 | 0 | 63 | 76 | 76 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-1340115 .. | HAMBURG INTERNATIONAL REINSURANCE CORP | 0 | 0 | | 0 | 0 | 325 | 0 | 325 | 390 | 0 | 390 | 0 | 390 | 6 | 0 | 47 |
| AA-1340125 .. | HANNOVER RUCK SE | 0 | 0 | | 0 | 110 | 8,217 | 36 | 8,290 | 9,949 | 110 | 9,839 | 0 | 9,839 | 2 | 0 | 207 |
| AA-3190075 .. | HARBOUR ASSURANCE CO OF BERMUDA LTD | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-1460150 .. | HARPER INSURANCE LIMITED | 0 | 0 | | 0 | 0 | 508 | 8 | 500 | 600 | 0 | 600 | 0 | 600 | 6 | 0 | 72 |
| AA-3190246 .. | HELIOS ASSURANCE COMPANY LTD | 0 | 39 | 0127 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-1460080 .. | HELVETIA SCHWEIZERISCHE VERSICHERUNGS AG | 0 | 0 | | 0 | 0 | 250 | 0 | 250 | 299 | 0 | 299 | 0 | 299 | 3 | 0 | 8 |
| AA-1340087 .. | HOCHRHEIN INTERNATIONALE RUCK AG | 0 | 73 | 0002 | 0 | 73 | 266 | 0 | 339 | 407 | 0 | 407 | 73 | 334 | 3 | 2 | 9 |
| AA-5420015 .. | HYUNDAI MARINE & FIRE INS CO LTD | 0 | 0 | | 0 | 0 | 49 | 10 | 39 | 47 | 0 | 47 | 0 | 47 | 3 | 0 | 1 |
| AA-3190092 .. | I N A INTERNATIONAL INSURANCE CO LTD | 0 | 0 | | 0 | 0 | 275 | 0 | 275 | 330 | 0 | 330 | 0 | 330 | 6 | 0 | 40 |
| AA-1320004 .. | I.C.S. ASSURANCE SA | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-3190255 .. | ICIP HOLDING COMPANY | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-3191198 .. | IECD (SAC) LTD | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-2230425 .. | IRB-BRASIL RESSEGUROS SA | 0 | 1,051 | 0081 | 0 | 1,065 | 1,194 | 239 | 2,020 | 2,424 | 14 | 2,410 | 1,051 | 1,360 | 4 | 32 | 45 |
| AA-3190372 .. | INLAKE INSURANCE LTD | 0 | 0 | | 0 | 0 | 89 | 0 | 89 | 106 | 0 | 106 | 0 | 106 | 6 | 0 | 13 |
| AA-0000000 .. | INSURANCE RESOURCES COMPANY LTD | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-1120876 .. | KX REINSURANCE COMPANY LIMITED | 0 | 0 | | 0 | 0 | 274 | 55 | 219 | 263 | 0 | 263 | 0 | 263 | 6 | 0 | 32 |
| AA-5420050 .. | KOREAN REINSURANCE COMPANY | 0 | 0 | | 0 | 0 | 9 | 0 | 9 | 11 | 0 | 11 | 0 | 11 | 3 | 0 | 0 |
| AA-3190871 .. | LANCASHIRE INSURANCE COMPANY LIMITED | 0 | 199 | 0031 | 0 | 41 | 0 | 0 | 41 | 49 | 2 | 47 | 47 | 0 | 3 | 1 | 0 |
| AA-1340150 .. | LANDSCHAFTLICHE BRANDKASSE HANNOVER | 0 | 0 | | 0 | 0 | 303 | 0 | 303 | 364 | 0 | 364 | 0 | 364 | 6 | 0 | 44 |
| AA-1361006 .. | LLOYD ITALICO & L'ANCORA | 0 | 0 | | 0 | 0 | 49 | 0 | 49 | 59 | 0 | 59 | 0 | 59 | 6 | 0 | 7 |
| AA-1127036 .. | LLOYDS SYNDICATE 1036 | 0 | 0 | | 0 | (1) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 |
| AA-1127084 .. | LLOYDS SYNDICATE 1084 | 0 | 0 | | 0 | 13 | 589 | 0 | 601 | 722 | 13 | 709 | 0 | 709 | 2 | 0 | 15 |
| AA-1120105 .. | LLOYDS SYNDICATE 1110 | 0 | 0 | | 0 | 0 | 1,564 | 313 | 1,252 | 1,502 | 0 | 1,502 | 0 | 1,502 | 2 | 0 | 32 |
| AA-1127183 .. | LLOYDS SYNDICATE 1183 | 0 | 0 | | 0 | 23 | 619 | 0 | 643 | 771 | 23 | 748 | 0 | 748 | 2 | 0 | 16 |
| AA-1127200 .. | LLOYDS SYNDICATE 1200 | 0 | 0 | | 0 | 2 | 45 | 0 | 47 | 56 | 2 | 55 | 0 | 55 | 2 | 0 | 1 |
| AA-1127218 .. | LLOYDS SYNDICATE 1218 | 0 | 0 | | 0 | 0 | 94 | 0 | 94 | 113 | 0 | 113 | 0 | 113 | 2 | 0 | 2 |
| AA-1127221 .. | LLOYDS SYNDICATE 1221 | 0 | 0 | | 0 | 1 | 89 | 0 | 91 | 109 | 1 | 107 | 0 | 107 | 2 | 0 | 2 |
| AA-1127225 .. | LLOYDS SYNDICATE 1225 | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 |
| AA-1120085 .. | LLOYDS SYNDICATE 1274 | 0 | 0 | | 0 | 1 | 84 | 0 | 85 | 102 | 1 | 101 | 0 | 101 | 2 | 0 | 2 |
| AA-1127301 .. | LLOYDS SYNDICATE 1301 | 0 | 0 | | 0 | 0 | 1,219 | 0 | 1,219 | 1,463 | 0 | 1,463 | 0 | 1,463 | 2 | 0 | 31 |
| AA-1127414 .. | LLOYDS SYNDICATE 1414 | 0 | 0 | | 0 | 4 | 2,424 | 0 | 2,428 | 2,913 | 4 | 2,909 | 0 | 2,909 | 2 | 0 | 61 |
| AA-1120102 .. | LLOYDS SYNDICATE 1458 | 0 | 0 | | 0 | 16 | 496 | 0 | 512 | 615 | 16 | 599 | 0 | 599 | 2 | 0 | 13 |
| AA-1120198 .. | LLOYDS SYNDICATE 1618 | 0 | 0 | | 0 | (11) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 |
| AA-1120156 .. | LLOYDS SYNDICATE 1686 | 0 | 0 | | 0 | 0 | 66 | 0 | 66 | 80 | 0 | 80 | 0 | 80 | 2 | 0 | 2 |

# 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-1123000 .. | LLOYDS SYNDICATE 185 | 0 | 0 | | 0 | 0 | 6 | 1 | 5 | 6 | 0 | 6 | 0 | 6 | 6 | 0 | 1 |
| AA-1127861 .. | LLOYDS SYNDICATE 1861 | 0 | 0 | | 0 | 0 | 46 | 0 | 46 | 55 | 0 | 55 | 0 | 55 | 2 | 0 | 1 |
| AA-1120096 .. | LLOYDS SYNDICATE 1880 | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 |
| AA-1120054 .. | LLOYDS SYNDICATE 1886 | 0 | 0 | | 0 | (1) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 |
| AA-1120083 .. | LLOYDS SYNDICATE 1910 | 0 | 0 | | 0 | 4 | 889 | 0 | 893 | 1,071 | 4 | 1,067 | 0 | 1,067 | 2 | 0 | 22 |
| AA-1120186 .. | LLOYDS SYNDICATE 1947 | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 |
| AA-1120084 .. | LLOYDS SYNDICATE 1955 | 0 | 0 | | 0 | 80 | 719 | 0 | 799 | 959 | 80 | 879 | 0 | 879 | 2 | 0 | 18 |
| AA-1120103 .. | LLOYDS SYNDICATE 1967 | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 |
| AA-1120106 .. | LLOYDS SYNDICATE 1969 | 0 | 0 | | 0 | (1) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 |
| AA-1120161 .. | LLOYDS SYNDICATE 1980 | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 |
| AA-1128001 .. | LLOYDS SYNDICATE 2001 | 0 | 0 | | 0 | 33 | 2,042 | 0 | 2,074 | 2,489 | 33 | 2,456 | 0 | 2,456 | 2 | 0 | 52 |
| AA-1128003 .. | LLOYDS SYNDICATE 2003 | 0 | 0 | | 0 | 282 | 4,280 | 0 | 4,562 | 5,474 | 282 | 5,192 | 0 | 5,192 | 2 | 0 | 109 |
| AA-1120071 .. | LLOYDS SYNDICATE 2007 | 0 | 0 | | 0 | 1 | 89 | 0 | 90 | 108 | 1 | 106 | 0 | 106 | 2 | 0 | 2 |
| AA-1120245 .. | LLOYDS SYNDICATE 2008 | 0 | 0 | | 0 | 0 | 2,740 | 0 | 2,740 | 3,288 | 0 | 3,288 | 0 | 3,288 | 2 | 0 | 69 |
| AA-1128010 .. | LLOYDS SYNDICATE 2010 | 0 | 0 | | 0 | (18) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 |
| AA-1128121 .. | LLOYDS SYNDICATE 2121 | 0 | 0 | | 0 | 0 | 20 | 0 | 20 | 24 | 0 | 24 | 0 | 24 | 2 | 0 | 0 |
| AA-1123000 .. | LLOYDS SYNDICATE 221 | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-1128488 .. | LLOYDS SYNDICATE 2488 | 0 | 0 | | 0 | 0 | 81 | 0 | 81 | 97 | 0 | 97 | 0 | 97 | 2 | 0 | 2 |
| AA-1123000 .. | LLOYDS SYNDICATE 255 | 0 | 0 | | 0 | 0 | 3 | 1 | 3 | 3 | 0 | 3 | 0 | 3 | 6 | 0 | 0 |
| AA-1128623 .. | LLOYDS SYNDICATE 2623 | 0 | 0 | | 0 | 7 | 219 | 0 | 226 | 272 | 7 | 264 | 0 | 264 | 2 | 0 | 6 |
| AA-1128791 .. | LLOYDS SYNDICATE 2791 | 0 | 0 | | 0 | 0 | 609 | 0 | 609 | 731 | 0 | 731 | 0 | 731 | 2 | 0 | 15 |
| AA-1128987 .. | LLOYDS SYNDICATE 2987 | 0 | 0 | | 0 | 513 | 5,812 | 0 | 6,325 | 7,590 | 513 | 7,077 | 0 | 7,077 | 2 | 0 | 149 |
| AA-1120179 .. | LLOYDS SYNDICATE 2988 | 0 | 0 | | 0 | 0 | 77 | 0 | 77 | 92 | 0 | 92 | 0 | 92 | 2 | 0 | 2 |
| AA-1128999 .. | LLOYDS SYNDICATE 2999 | 0 | 0 | | 0 | 1 | 1,939 | 0 | 1,940 | 2,328 | 1 | 2,326 | 0 | 2,326 | 2 | 0 | 49 |
| AA-1129000 .. | LLOYDS SYNDICATE 3000 | 0 | 0 | | 0 | 0 | 411 | 0 | 411 | 493 | 0 | 493 | 0 | 493 | 2 | 0 | 10 |
| AA-1120082 .. | LLOYDS SYNDICATE 3010 | 0 | 0 | | 0 | 16 | 89 | 0 | 105 | 126 | 16 | 110 | 0 | 110 | 2 | 0 | 2 |
| AA-1126033 .. | LLOYDS SYNDICATE 33 | 0 | 0 | | 0 | 31 | 939 | 0 | 970 | 1,164 | 31 | 1,133 | 0 | 1,133 | 2 | 0 | 24 |
| AA-1120241 .. | LLOYDS SYNDICATE 3500 | 0 | 0 | | 0 | 0 | 1,064 | 213 | 851 | 1,021 | 0 | 1,021 | 0 | 1,021 | 2 | 0 | 21 |
| AA-1126382 .. | LLOYDS SYNDICATE 382 | 0 | 0 | | 0 | 0 | 1 | 0 | 1 | 1 | 0 | 1 | 0 | 1 | 2 | 0 | 0 |
| AA-1126005 .. | LLOYDS SYNDICATE 4000 | 0 | 0 | | 0 | 0 | 16 | 0 | 16 | 20 | 0 | 19 | 0 | 19 | 2 | 0 | 0 |
| AA-1120075 .. | LLOYDS SYNDICATE 4020 | 0 | 0 | | 0 | 0 | 243 | 0 | 243 | 292 | 0 | 292 | 0 | 292 | 2 | 0 | 6 |
| AA-1126435 .. | LLOYDS SYNDICATE 435 | 0 | 0 | | 0 | 81 | 1,416 | 0 | 1,497 | 1,797 | 81 | 1,716 | 0 | 1,716 | 2 | 0 | 36 |
| AA-1126004 .. | LLOYDS SYNDICATE 4444 | 0 | 0 | | 0 | 9 | 403 | 0 | 413 | 495 | 9 | 486 | 0 | 486 | 2 | 0 | 10 |
| AA-1126006 .. | LLOYDS SYNDICATE 4472 | 0 | 0 | | 0 | 400 | 2,257 | 0 | 2,657 | 3,188 | 400 | 2,788 | 0 | 2,788 | 2 | 0 | 59 |
| AA-1126457 .. | LLOYDS SYNDICATE 457 | 0 | 0 | | 0 | 0 | 3 | 1 | 3 | 3 | 0 | 3 | 0 | 3 | 2 | 0 | 0 |
| AA-1126510 .. | LLOYDS SYNDICATE 510 | 0 | 0 | | 0 | 1 | 2,418 | 0 | 2,419 | 2,903 | 1 | 2,901 | 0 | 2,901 | 2 | 0 | 61 |
| AA-1120080 .. | LLOYDS SYNDICATE 5151 | 0 | 0 | | 0 | 2 | 863 | 0 | 865 | 1,038 | 2 | 1,036 | 0 | 1,036 | 2 | 0 | 22 |
| AA-1123000 .. | LLOYDS SYNDICATE 522 | 0 | 0 | | 0 | 0 | 2 | 0 | 2 | 2 | 0 | 2 | 0 | 2 | 2 | 0 | 0 |
| AA-1126566 .. | LLOYDS SYNDICATE 566 | 0 | 0 | | 0 | 148 | 797 | 0 | 945 | 1,134 | 148 | 986 | 0 | 986 | 2 | 0 | 21 |
| AA-1126609 .. | LLOYDS SYNDICATE 609 | 0 | 0 | | 0 | 109 | 575 | 0 | 684 | 821 | 109 | 711 | 0 | 711 | 2 | 0 | 15 |
| AA-1126623 .. | LLOYDS SYNDICATE 623 | 0 | 0 | | 0 | 2 | 48 | 0 | 50 | 60 | 2 | 58 | 0 | 58 | 2 | 0 | 1 |
| AA-1126727 .. | LLOYDS SYNDICATE 727 | 0 | 0 | | 0 | 0 | 1,269 | 0 | 1,269 | 1,523 | 0 | 1,523 | 0 | 1,523 | 2 | 0 | 32 |
| AA-1126780 .. | LLOYDS SYNDICATE 780 | 0 | 0 | | 0 | 34 | 119 | 0 | 153 | 183 | 34 | 149 | 0 | 149 | 2 | 0 | 3 |
| AA-1122000 .. | LLOYDS OF LONDON EQUITAS | 0 | 0 | | 0 | 7 | 9,812 | 31 | 9,788 | 11,746 | 7 | 11,739 | 0 | 11,739 | 6 | 0 | 1,409 |

# 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-1320222 .. | MMA IARD ASSURANCES MUTUELLES | 0 | 1,263 | 0055 | 0 | 1,263 | 161 | 32 | 1,392 | 1,670 | 0 | 1,670 | 1,263 | 407 | 6 | 38 | 49 |
| AA-3190676 .. | MMK REINSURANCE LTD | 0 | 0 | | 0 | 0 | 39 | 0 | 39 | 47 | 0 | 47 | 0 | 47 | 6 | 0 | 6 |
| AA-3191093 .. | MALL OWNERS SURETY TREATY | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-1840000 .. | MAPFRE RE COMPANIA DE REASEGUROS SA | 0 | 3,117 | 0022 | 0 | 1,271 | 0 | 0 | 1,271 | 1,525 | 4 | 1,521 | 1,521 | 0 | 3 | 43 | 0 |
| AA-3190829 .. | MARKEL BERMUDA LIMITED | 0 | 0 | | 0 | 4,136 | 0 | 0 | 4,136 | 4,964 | 4,144 | 819 | 0 | 819 | 3 | 0 | 23 |
| AA-1121425 .. | MARKEL INTERNATIONAL INSURANCE CO LTD | 0 | 0 | | 0 | 24 | 460 | 5 | 480 | 576 | 24 | 551 | 0 | 551 | 3 | 0 | 15 |
| AA-1120973 .. | METROPOLITAN REINSURANCE CO (UK) LTD | 0 | 0 | | 0 | 0 | 4 | 0 | 4 | 5 | 0 | 5 | 0 | 5 | 6 | 0 | 1 |
| 00-0000000 .. | MIDDLESEX ASSURANCE COMPANY LTD | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-3160090 .. | MILSURE INSURANCE LTD | 0 | 0 | | 0 | 0 | 1 | 0 | 1 | 1 | 0 | 1 | 0 | 1 | 6 | 0 | 0 |
| AA-1121395 .. | MITSUI SUMITOMO INS (LONDON) LTD | 0 | 0 | | 0 | 0 | 49 | 10 | 39 | 47 | 0 | 47 | 0 | 47 | 6 | 0 | 6 |
| AA-1121410 .. | MITSUI SUMITOMO INS CO (EUROPE) LTD | 0 | 0 | | 0 | 0 | 304 | 61 | 243 | 292 | 0 | 292 | 0 | 292 | 3 | 0 | 8 |
| AA-1580085 .. | MITSUI SUMITOMO INSURANCE CO LTD | 0 | 42 | 0107 | 0 | 42 | 889 | 1 | 930 | 1,116 | 0 | 1,116 | 42 | 1,074 | 2 | 1 | 23 |
| AA-3770060 .. | MONTGOMERY INSURANCE COMPANY LTD | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-1121200 .. | MOORGATE INSURANCE COMPANY LTD | 0 | 0 | | 0 | 0 | 18 | 0 | 18 | 22 | 0 | 22 | 0 | 22 | 6 | 0 | 3 |
| AA-1340165 .. | MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT | 0 | 356 | 0068 | 0 | 356 | 2,881 | 0 | 3,237 | 3,884 | 0 | 3,884 | 356 | 3,528 | 2 | 7 | 74 |
| AA-1120011 .. | MUNICH REINSURANCE COMPANY UK BRANCH | 0 | 0 | | 0 | 0 | 123 | 25 | 99 | 118 | 0 | 118 | 0 | 118 | 2 | 0 | 2 |
| AA-3160011 .. | MUTUAL INDEMNITY LIMITED | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-1320205 .. | MUTUELLE CENTRALE DE REASSURANCE | 0 | 0 | | 0 | 89 | 64 | 0 | 153 | 184 | 89 | 95 | 0 | 95 | 6 | 0 | 11 |
| AA-1121120 .. | NRG VICTORY REINSURANCE LTD | 0 | 0 | | 0 | 0 | 36 | 0 | 36 | 43 | 0 | 43 | 0 | 43 | 6 | 0 | 5 |
| AA-2232006 .. | NACIONAL COMPANHIA DE SEGUROS | 0 | 0 | | 0 | 0 | 152 | 30 | 121 | 146 | 0 | 146 | 0 | 146 | 6 | 0 | 17 |
| AA-0000000 .. | NATIONAL CASUALTY COMPANY OF AMERICA LTD | 0 | 0 | | 0 | 0 | 233 | 2 | 231 | 278 | 0 | 278 | 0 | 278 | 6 | 0 | 33 |
| AA-1380120 .. | NATIONALE NEDERLANDEN N.V. | 0 | 0 | | 0 | 0 | 73 | 15 | 58 | 70 | 0 | 70 | 0 | 70 | 6 | 0 | 8 |
| AA-5340660 .. | NEW INDIA ASSURANCE COMPANY LTD | 0 | 0 | | 0 | 0 | 36 | 7 | 29 | 34 | 0 | 34 | 0 | 34 | 5 | 0 | 2 |
| AA-3190396 .. | NEWINGTON LIMITED | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-1121075 .. | NIPPON INSURANCE COMPANY OF EUROPE LTD | 0 | 0 | | 0 | 0 | 49 | 10 | 39 | 47 | 0 | 47 | 0 | 47 | 6 | 0 | 6 |
| AA-1121077 .. | NISSAN INSURANCE COMPANY (EUROPE) LTD | 0 | 0 | | 0 | 0 | 1 | 0 | 1 | 1 | 0 | 1 | 0 | 1 | 6 | 0 | 0 |
| AA-1580070 .. | NISSHIN FIRE & MARINE INSURANCE LTD | 0 | 60 | 0122 | 0 | 60 | 265 | 0 | 325 | 390 | 0 | 390 | 60 | 330 | 6 | 2 | 40 |
| AA-3190380 .. | NUTRI SYSTEMS (BERMUDA) LTD | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-1120377 .. | OCEAN MARINE INSURANCE COMPANY LTD | 0 | 20 | 0116 | 0 | 20 | 231 | 46 | 205 | 245 | 0 | 245 | 20 | 226 | 6 | 1 | 27 |
| AA-1422020 .. | OSLO REINSURANCE COMPANY ASA | 0 | 0 | | 0 | 0 | 14 | 0 | 14 | 17 | 0 | 17 | 0 | 17 | 6 | 0 | 2 |
| AA-3190686 .. | PARTNER REINSURANCE COMPANY LTD | 0 | 976 | 0021 | 0 | 976 | 1,487 | 0 | 2,463 | 2,955 | 0 | 2,955 | 976 | 1,980 | 2 | 20 | 42 |
| AA-1780078 .. | PARTNER REINSURANCE EUROPE SE | 0 | 349 | 0005 | 0 | 88 | 0 | 0 | 88 | 105 | 0 | 105 | 105 | 0 | 2 | 2 | 0 |
| AA-0000000 .. | PATHFINDER ASSURANCE LTD | 0 | 0 | | 0 | (24) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-1720060 .. | POHJOLA GROUP PLC | 0 | 0 | | 0 | 0 | 17 | 0 | 17 | 20 | 0 | 20 | 0 | 20 | 6 | 0 | 2 |
| AA-5640001 .. | PREMIER INS CO OF PAKISTAN LTD | 0 | 0 | | 0 | 12 | 88 | 18 | 82 | 99 | 12 | 87 | 0 | 87 | 6 | 0 | 10 |
| AA-1240051 .. | QBE EUROPE NV/SA | 0 | 79 | 0062 | 0 | 31 | 0 | 0 | 31 | 38 | 0 | 38 | 38 | 0 | 3 | 1 | 0 |
| AA-1120481 .. | QBE UK LIMITED | 0 | 0 | | 0 | 0 | 3 | 1 | 2 | 3 | 0 | 3 | 0 | 3 | 3 | 0 | 0 |
| AA-3770390 .. | R&Q RE (CAYMAN) LTD | 0 | 500 | 0069 | 0 | 182 | 0 | 0 | 181 | 218 | 50 | 168 | 168 | 0 | 6 | 5 | 0 |
| AA-3770066 .. | RDM INSURANCE GROUP LTD | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-3770036 .. | RAFFLES INSURANCE LIMITED | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3 | 0 | 0 |
| AA-1121246 .. | RELIANCE NATIONAL INS CO (EUROPE) LTD | 0 | 0 | | 0 | 0 | 132 | 26 | 105 | 126 | 0 | 126 | 0 | 126 | 6 | 0 | 15 |
| AA-3190339 .. | RENAISSANCE REINSURANCE LTD | 0 | 288 | 0024 | 0 | 288 | 1,037 | 0 | 1,325 | 1,589 | 0 | 1,589 | 288 | 1,302 | 2 | 6 | 27 |
| AA-1340201 .. | RHEINLAND VERSICHERUNGS AG | 0 | 0 | | 0 | 0 | 13 | 3 | 10 | 13 | 0 | 13 | 0 | 13 | 6 | 0 | 2 |
| AA-1121270 .. | RIVER THAMES INSURANCE COMPANY LTD | 0 | 124 | 0028 | 0 | 130 | 1,955 | 391 | 1,694 | 2,032 | 5 | 2,027 | 124 | 1,903 | 6 | 4 | 228 |

# 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-1120465 .. | RIVERSTONE INSURANCE (UK) LTD | 0 | 0 | | 0 | 2 | 470 | 0 | 472 | 567 | 2 | 565 | 0 | 565 | 6 | 0 | 68 |
| AA-1120188 .. | ROMBALDS RUN-OFF LIMITED | 0 | 0 | | 0 | 0 | 64 | 0 | 64 | 77 | 0 | 77 | 0 | 77 | 6 | 0 | 9 |
| AA-1120013 .. | ROYAL INSURANCE (UK) LTD | 0 | 0 | | 0 | 0 | 45 | 0 | 44 | 53 | 0 | 53 | 0 | 53 | 6 | 0 | 6 |
| AA-3770432 .. | S.I.R. INSURANCE SPC LTD | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-3190729 .. | SBI REINSURANCE COMPANY LTD | 0 | 0 | | 0 | 0 | 38 | 0 | 38 | 46 | 0 | 46 | 0 | 46 | 6 | 0 | 6 |
| AA-1320158 .. | SCOR S.E. | 0 | 0 | | 0 | 0 | 29 | 0 | 29 | 35 | 0 | 35 | 0 | 35 | 3 | 0 | 1 |
| AA-1340260 .. | SV SPARKASSEN-VERSICHERUNG GEBAUDE | 0 | 0 | | 0 | 9 | 35 | 0 | 45 | 53 | 9 | 44 | 0 | 44 | 6 | 0 | 5 |
| AA-3771181 .. | SCOTT & WHITE ASSURANCE LTD | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-1569750 .. | SCOTTISH & YORK INSURANCE COMPANY LTD | 0 | 0 | | 0 | 0 | 17 | 0 | 18 | 21 | 0 | 21 | 0 | 21 | 2 | 0 | 0 |
| AA-1121310 .. | SCOTTISH LION INSURANCE COMPANY LTD | 0 | 0 | | 0 | 0 | 91 | 18 | 73 | 87 | 0 | 87 | 0 | 87 | 6 | 0 | 10 |
| AA-1580105 .. | SECOM GENERAL INSURANCE COMPANY LTD | 0 | 0 | | 0 | 0 | 6 | 0 | 6 | 7 | 0 | 7 | 0 | 7 | 3 | 0 | 0 |
| AA-1760001 .. | SJOVA ALMENNAR TRYGGINGAR HF | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-1440080 .. | SKANDIA INSURANCE COMPANY LTD | 0 | 0 | | 0 | 0 | 99 | 0 | 99 | 119 | 0 | 119 | 0 | 119 | 6 | 0 | 14 |
| AA-1580110 .. | SOMPO JAPAN INSURANCE INC | 0 | 1,489 | 0003 | 0 | 1,498 | 1,352 | 270 | 2,579 | 3,095 | 9 | 3,087 | 1,489 | 1,598 | 2 | 31 | 34 |
| AA-1961001 .. | SOUTH BRITISH INSURANCE COMPANY LTD | 0 | 0 | | 0 | 0 | 41 | 8 | 33 | 40 | 0 | 40 | 0 | 40 | 6 | 0 | 5 |
| AA-1120485 .. | SOVEREIGN INSURANCE (UK) LIMITED | 0 | 0 | | 0 | 0 | 49 | 0 | 49 | 59 | 0 | 59 | 0 | 59 | 6 | 0 | 7 |
| AA-1420110 .. | SPAREBANK 1 SKADEFORSIKRING AS | 0 | 0 | | 0 | 0 | 1 | 0 | 1 | 1 | 0 | 1 | 0 | 1 | 6 | 0 | 0 |
| AA-1121366 .. | SPHERE DRAKE INSURANCE LIMITED | 0 | 0 | | 0 | 9 | 39 | 8 | 41 | 49 | 9 | 39 | 0 | 39 | 6 | 0 | 5 |
| AA-3771017 .. | ST IVES INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 18 | 4 | 14 | 17 | 0 | 17 | 0 | 17 | 6 | 0 | 2 |
| AA-1120735 .. | SUECIA RE & MARINE INSURANCE COMPANY LTD | 0 | 0 | | 0 | 0 | 1 | 0 | 1 | 1 | 0 | 1 | 0 | 1 | 6 | 0 | 0 |
| AA-2230055 .. | SUL AMERICA BANDEIRANTE PARTICIPACOES SA | 0 | 0 | | 0 | 0 | 53 | 11 | 42 | 51 | 0 | 51 | 0 | 51 | 6 | 0 | 6 |
| AA-1440105 .. | SWEDISH CLUB | 0 | 77 | 0075 | 0 | 77 | 183 | 0 | 260 | 312 | 0 | 312 | 77 | 235 | 4 | 2 | 8 |
| AA-1370021 .. | SWISS RE EUROPE S.A. | 0 | 27 | 0087 | 0 | 30 | 1,268 | 0 | 1,298 | 1,558 | 3 | 1,554 | 27 | 1,527 | 2 | 1 | 32 |
| AA-1360240 .. | SWISS RE ITALIA SPA | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-1120512 .. | SWISS RE SPECIALTY INSURANCE (UK) LTD | 0 | 0 | | 0 | 0 | 12 | 2 | 10 | 11 | 0 | 11 | 0 | 11 | 6 | 0 | 1 |
| AA-3191028 .. | T AND C INSURANCE LTD | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-3191140 .. | TEDDINGTON INSURANCE COMPANY LTD | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-1560450 .. | TEMPLE INS CO | 0 | 0 | | 0 | 0 | 374 | 0 | 374 | 449 | 0 | 449 | 0 | 449 | 2 | 0 | 9 |
| AA-1121575 .. | TENECOM LIMITED | 0 | 0 | | 0 | 0 | 374 | 75 | 299 | 359 | 0 | 359 | 0 | 359 | 6 | 0 | 43 |
| AA-3191272 .. | TERRA NOVA (BERMUDA) INSURANCE CO LTD | 0 | 0 | | 0 | 0 | 32 | 6 | 26 | 31 | 0 | 31 | 0 | 31 | 6 | 0 | 4 |
| AA-1580095 .. | TOA REINSURANCE COMPANY LTD | 0 | 0 | | 0 | 2 | 41 | 0 | 43 | 52 | 2 | 50 | 0 | 50 | 3 | 0 | 1 |
| AA-1580100 .. | TOKIO MARINE & NICHIDO FIRE INS CO LTD | 0 | 0 | | 0 | 0 | 15 | 0 | 15 | 18 | 0 | 18 | 0 | 18 | 1 | 0 | 0 |
| AA-1121445 .. | TOKIO MARINE KILN INSURANCE LTD | 0 | 0 | | 0 | 0 | 42 | 0 | 42 | 51 | 0 | 51 | 0 | 51 | 6 | 0 | 6 |
| AA-1561019 .. | TRADERS GENERAL INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 281 | 0 | 281 | 337 | 0 | 337 | 0 | 337 | 2 | 0 | 7 |
| AA-3190228 .. | TRADERS INSURANCE LIMITED | 0 | 3,511 | 0064 | 0 | 1,170 | 0 | 0 | 1,170 | 1,404 | 0 | 1,404 | 1,404 | 0 | 2 | 29 | 0 |
| AA-2230060 .. | TRADITIO COMPANHIA DE SEGUROS | 0 | 0 | | 0 | 0 | 1 | 0 | 1 | 1 | 0 | 1 | 0 | 1 | 6 | 0 | 0 |
| AA-3160056 .. | TRANSATLANTIC INSURANCE COMPANY LTD | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-1340225 .. | TRANSATLANTISCHE BETEILIGUNGS AG | 0 | 0 | | 0 | 78 | 94 | 0 | 172 | 206 | 78 | 128 | 0 | 128 | 6 | 0 | 15 |
| AA-1120431 .. | TUREGUM INSURANCE COMPANY (UK) LTD | 0 | 0 | | 0 | 0 | 102 | 20 | 81 | 98 | 0 | 98 | 0 | 98 | 6 | 0 | 12 |
| AA-1420080 .. | UNI MUTUAL GENERAL INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-1121065 .. | UNDERSHAFT (BONUS) LIMITED | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-3160079 .. | UNDERWRITERS REINSURANCE CO | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-1360255 .. | UNIPOL ASSICURAZIONI S.P.A. | 0 | 0 | | 0 | 0 | 116 | 23 | 93 | 112 | 0 | 112 | 0 | 112 | 3 | 0 | 3 |
| AA-3771000 .. | UNITED INSURANCE COMPANY | 0 | 1,572 | 0084 | 0 | 696 | 0 | 0 | 696 | 835 | 281 | 554 | 554 | 0 | 6 | 17 | 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-2232001 .. | VERA CRUZ SEGURADORA SA | 0 | 0 | | 0 | 0 | 33 | 0 | 33 | 40 | 0 | 40 | 0 | 40 | 6 | 0 | 5 |
| AA-1120740 .. | WASA INTERNATIONAL (UK) INSURANCE CO LTD | 0 | 0 | | 0 | 0 | 177 | 1 | 176 | 211 | 0 | 211 | 0 | 211 | 6 | 0 | 25 |
| AA-3191097 .. | WESTEL LTD | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-3191047 .. | WETTERAU INSURANCE COMPANY LTD | 0 | 62 | 0047 | 0 | 94 | 2 | 0 | 96 | 115 | 32 | 83 | 62 | 21 | 6 | 2 | 3 |
| AA-0000000 .. | WILLOW GROVE INSURANCE LTD | 0 | 183 | 0013 | 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 |
| AA-1120386 .. | WORLD AUXILLARY INSURANCE CORP LTD | 0 | 0 | | 0 | 0 | 170 | 3 | 167 | 201 | 0 | 201 | 0 | 201 | 6 | 0 | 24 |
| AA-1340255 .. | WUERTTEMBERGISCHE VERSICHERUNG AG | 0 | 0 | | 0 | 1 | 92 | 0 | 93 | 111 | 1 | 110 | 0 | 110 | 4 | 0 | 4 |
| AA-1780123 .. | XL INSURANCE COMPANY SE | 0 | 0 | | 0 | 1 | 1 | 0 | 1 | 1 | 1 | 1 | 0 | 1 | 2 | 0 | 0 |
| AA-1340046 .. | ZURICH INSURANCE EUROPE AG | 0 | 0 | | 0 | 0 | 56 | 0 | 56 | 67 | 0 | 67 | 0 | 67 | 2 | 0 | 1 |
| 1299999. Total authorized - other non-U.S. insurers | | 0 | 25,361 | XXX | 0 | 18,311 | 102,964 | 3,039 | 118,297 | 141,956 | 7,071 | 134,885 | 12,345 | 122,539 | XXX | 316 | 5,094 |
| 1499999. Total authorized excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999) | | 0 | 42,077 | XXX | 6,516 | (22,952) | 61,337,550 | 17,588 | 3,658,040 | 4,389,648 | 259,673 | 4,129,975 | 22,567 | 4,107,407 | XXX | 549 | 96,451 |
| 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 | 6,816 | 6,816 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 |
| AA-1560039 .. | TRAVELERS INSURANCE COMPANY OF CANADA | 0 | 0 | | 0 | 0 | 2 | 2 | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 |
| AA-1780121 .. | TRAVELERS INSURANCE DAC | 0 | 0 | | 0 | 0 | 1,675 | 1,675 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 |
| 2099999. Total unauthorized - affiliates - other (non-U.S.) - other | | 0 | 0 | XXX | 0 | 0 | 8,493 | 8,493 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 |
| 2199999. Total unauthorized - affiliates - other (non-U.S.) | | 0 | 0 | XXX | 0 | 0 | 8,493 | 8,493 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 |
| 2299999. Total unauthorized - affiliates | | 0 | 0 | XXX | 0 | 0 | 8,493 | 8,493 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 |
| Unauthorized - other U.S. unaffiliated insurers | | | | | | | | | | | | | | | | | |
| 52-1474358 .. | ACA FINANCIAL GUARANTY CORPORATION | 0 | 0 | | 0 | 0 | 1 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| 00-0000000 .. | AERO ASSURANCE LTD | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| 36-3544354 .. | AGRINATIONAL INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| 00-0000000 .. | AGRISURANCE INC | 0 | 0 | | 67,044 | 62,088 | 0 | 0 | 62,088 | 74,505 | 5,939 | 68,566 | 67,044 | 1,522 | 6 | 2,011 | 183 |
| 00-0000000 .. | ARMINIUS FIRE & CASUALTY INC | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| 13-4934590 .. | ATLANTIC MUTUAL INSURANCE COMPANY | 0 | 0 | | 0 | (6) | 6 | 0 | 0 | 0 | (6) | 6 | 0 | 6 | 6 | 0 | 1 |
| 38-0315280 .. | AUTO OWNERS INSURANCE COMPANY | 0 | 2,727 | 0037 | 0 | 1,254 | 0 | 0 | 1,254 | 1,505 | 0 | 1,504 | 1,504 | 0 | 2 | 32 | 0 |
| 00-0000000 .. | BEAUMONT INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| 00-0000000 .. | BUENA VISTA INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| 00-0000000 .. | C-U FIRST LTD INSURANCE COMPANY | 0 | 0 | | 4,188 | 2,910 | 0 | 0 | 2,910 | 3,493 | 265 | 3,228 | 3,228 | 0 | 6 | 97 | 0 |
| 00-0000000 .. | COLLEGE INSURANCE COMPANY | 0 | 0 | | 30,420 | 20,850 | 0 | 0 | 20,850 | 25,020 | 691 | 24,328 | 24,328 | 0 | 6 | 730 | 0 |
| 00-0000000 .. | COUNTY REINSURANCE COMPANY | 0 | 0 | | 5,202 | 4,877 | 0 | 0 | 4,877 | 5,852 | 0 | 5,852 | 5,202 | 650 | 6 | 156 | 78 |
| 83-2884745 .. | DEALER MANAGEMENT GROUP, INC. | 0 | 9,496 | 0114 | 0 | 7,890 | 0 | 0 | 7,890 | 9,468 | 436 | 9,031 | 9,031 | 0 | 6 | 271 | 0 |
| 00-0000000 .. | DIVERSIFIED INSURANCE COMPANY LLC | 0 | 4,284 | 0038 | 0 | 749 | 0 | 0 | 749 | 898 | 0 | 898 | 898 | 0 | 6 | 27 | 0 |
| 45-1504844 .. | ERS INSURANCE, INC | 0 | 3,017 | 0061 | 0 | 967 | 0 | 0 | 967 | 1,161 | 140 | 1,021 | 1,021 | 0 | 6 | 31 | 0 |
| 03-0346985 .. | EXCHANGE INDEMNITY COMPANY | 0 | 7,000 | 0008 | 0 | 3,807 | 0 | 0 | 3,807 | 4,569 | 2,179 | 2,390 | 2,390 | 0 | 6 | 72 | 0 |
| 00-0000000 .. | F L INSURANCE CORPORATION | 0 | 299 | 0043 | 0 | 112 | 0 | 0 | 112 | 135 | 0 | 135 | 135 | 0 | 6 | 4 | 0 |
| 00-0000000 .. | FIRST MUTUAL TRANSPORTATION ASSURANCE CO | 0 | 0 | | 10,373 | 2,956 | 0 | 0 | 2,956 | 3,548 | 0 | 3,548 | 3,548 | 0 | 6 | 106 | 0 |
| 00-0000000 .. | FOOD SERVICES RISK MANAGEMENT INC | 0 | 0 | | 0 | 0 | 10 | 10 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| 00-0000000 .. | FORTUNA ASSURANCE COMPANY | 0 | 4,750 | 0088 | 0 | 3,062 | 0 | 0 | 3,062 | 3,674 | 289 | 3,385 | 3,385 | 0 | 6 | 102 | 0 |
| 00-0000000 .. | GREEN MOUNTAIN SPONSORED CAPTIVE INS CO | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 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) |
| 27-1731029 .. | HAMPTON SOULES INSURANCE COMPANY | 0 | 150 | 0083 | 1,563 | 496 | 0 | 0 | 496 | 596 | 33 | 563 | 563 | 0 | 6 | 17 | 0 |
| 06-1206658 .. | HOUSING AUTHORITY RISK RETENTION GROUP | 0 | 13,781 | 0110 | 0 | 12,808 | 0 | 0 | 12,808 | 15,369 | 0 | 15,369 | 13,781 | 1,588 | 2 | 289 | 33 |
| 04-3785815 .. | HOUSING PARTNERSHIP INSURANCE EXCHANGE | 0 | 0 | | 15,283 | 9,816 | 0 | 0 | 9,816 | 11,779 | 687 | 11,092 | 11,092 | 0 | 6 | 333 | 0 |
| 00-0000000 .. | INS INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| 00-0000000 .. | INDEPENDENT INNOVATIVE CAPTIVE INS CO | 0 | 659 | 0016 | 0 | 313 | 0 | 0 | 313 | 375 | 46 | 329 | 329 | 0 | 6 | 10 | 0 |
| 13-5339725 .. | INSURANCE CORPORATION OF NEW YORK | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| 00-0000000 .. | MFH RISK INSURANCE COMPANY, LLC | 0 | 4,900 | 0070 | 0 | (221) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| 36-3985972 .. | MSIG SPECIALTY INSURANCE USA INC | 0 | 0 | | 0 | 0 | 31 | 31 | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 |
| 00-0000000 .. | NATIONAL TELECOM CORPORATION | 0 | 0 | | 0 | (17) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4 | 0 | 0 |
| 00-0000000 .. | PEACE CHURCH SPONSORED CAPTIVE LLC | 0 | 0 | | 6,052 | 2,509 | 0 | 0 | 2,509 | 3,011 | 36 | 2,975 | 2,975 | 0 | 6 | 89 | 0 |
| 00-0000000 .. | PENWALD INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| 00-0000000 .. | PORTS INSURANCE COMPANY INC | 0 | 0 | | 76 | 115 | 100 | 100 | 115 | 138 | 39 | 99 | 76 | 23 | 6 | 2 | 3 |
| 74-2539021 .. | PRIMERA INS CO | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| 00-0000000 .. | QCS INSURANCE COMPANY | 0 | 0 | | 1,741 | 1,472 | 0 | 0 | 1,472 | 1,767 | 549 | 1,217 | 1,217 | 0 | 6 | 37 | 0 |
| 00-0000000 .. | SAMMARNICK INSURANCE CORPORATION | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| 00-0000000 .. | SKANSKA ASSURANCE INC | 0 | 1,762 | 0076 | 0 | 200 | 0 | 0 | 200 | 241 | 0 | 241 | 241 | 0 | 6 | 7 | 0 |
| 03-0360498 .. | SPECIALTY TRADE INSURANCE COMPANY | 0 | 0 | | 0 | 123 | 0 | 0 | 123 | 148 | 148 | 0 | 0 | 0 | 6 | 0 | 0 |
| 00-0000000 .. | SUNDANCE BAY TENANT LIABILITY INS LLC | 0 | 998 | 0041 | 0 | (36) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| 00-0000000 .. | SUPERIOR GUARANTY INSURANCE COMPANY | 0 | 100 | 0103 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| 00-0000000 .. | THREE RIVERS INSURANCE COMPANY | 0 | 389 | 0012 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| 00-0000000 .. | UNION CAPTIVE INSURANCE INC | 0 | 0 | | 46 | 25 | 0 | 0 | 25 | 30 | 8 | 22 | 22 | 0 | 6 | 1 | 0 |
| 47-0363416 .. | UNIVERSAL SURETY COMPANY | 0 | 0 | | 10,056 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3 | 0 | 0 |
| 2399999. Total unauthorized - other U.S. unaffiliated insurers | | 0 | 54,314 | XXX | 152,043 | 139,119 | 149 | 143 | 139,400 | 167,280 | 11,480 | 155,799 | 152,010 | 3,789 | XXX | 4,423 | 298 |
| Unauthorized - other non-U.S. insurers | | | | | | | | | | | | | | | | | |
| AA-3190385 .. | AAAA INSURANCE COMPANY LTD | 0 | 969 | 0111 | 0 | 187 | 0 | 0 | 187 | 224 | 27 | 197 | 197 | 0 | 6 | 6 | 0 |
| AA-1240006 .. | AG INSURANCE | 0 | 0 | | 0 | 0 | 19 | 19 | 0 | 0 | 0 | 0 | 0 | 0 | 3 | 0 | 0 |
| AA-1580015 .. | AIOI NISSAY DOWA INSURANCE COMPANY LTD | 0 | 2,027 | 0044 | 0 | 1,801 | 0 | 0 | 1,801 | 2,162 | 0 | 2,162 | 2,027 | 135 | 2 | 43 | 3 |
| AA-3191454 .. | AXA XL REINSURANCE LTD | 0 | 6,060 | 0078 | 0 | 1,851 | 0 | 0 | 1,851 | 2,221 | 2 | 2,219 | 2,219 | 0 | 2 | 47 | 0 |
| AA-1384101 .. | ACHMEA SCHADEVERZEKERINGEN NV | 0 | 0 | | 0 | 107 | 0 | 0 | 107 | 128 | 128 | 0 | 0 | 0 | 3 | 0 | 0 |
| AA-3191448 .. | ADA RE LTD | 0 | 0 | | 612 | 591 | 0 | 0 | 591 | 709 | 0 | 709 | 612 | 97 | 6 | 18 | 12 |
| AA-3194128 .. | ALLIED WORLD ASSURANCE COMPANY LTD | 0 | 12,652 | 0059 | 0 | 11,962 | 0 | 0 | 11,962 | 14,355 | 1,957 | 12,397 | 12,397 | 0 | 2 | 260 | 0 |
| AA-3191298 .. | ANTARES REINSURANCE COMPANY LIMITED | 0 | 188 | 0014 | 0 | 408 | 25 | 25 | 408 | 490 | 220 | 270 | 188 | 82 | 4 | 6 | 3 |
| AA-3194126 .. | ARCH REINSURANCE LTD | 0 | 0 | | 5,771 | 4 | 0 | 0 | 4 | 5 | 0 | 5 | 5 | 0 | 2 | 0 | 0 |
| AA-3190932 .. | ARGO RE LIMITED | 0 | 194 | 0101 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4 | 0 | 0 |
| AA-3190522 .. | ASHMONT INSURANCE COMPANY LTD | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-1440023 .. | ASSA ABLOY FORSAKRINGS AB | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-1360015 .. | ASSICURAZIONI GENERALI S.P.A. | 0 | 0 | | 0 | 4 | 0 | 0 | 4 | 5 | 5 | 0 | 0 | 0 | 2 | 0 | 0 |
| AA-3191086 .. | ASTRO LTD | 0 | 229 | 0086 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-1840003 .. | ATRADIUS CREDITO Y CAUC SA DE SEG Y REAS | 0 | 0 | | 0 | 2 | 0 | 0 | 2 | 3 | 3 | 0 | 0 | 0 | 3 | 0 | 0 |
| AA-0000000 .. | AUTO DEALERS INSURANCE COMPANY LTD | 0 | 611 | 0015 | 0 | 456 | 0 | 0 | 456 | 547 | 0 | 547 | 547 | 0 | 6 | 16 | 0 |
| AA-1120660 .. | AVIVA INSURANCE LTD | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 |
| AA-1240029 .. | BALOISE BELGIUM NV/SA | 0 | 0 | | 0 | (2) | 24 | 22 | 0 | 0 | (2) | 2 | 0 | 2 | 3 | 0 | 0 |
| AA-1460025 .. | BALOISE INSURANCE LTD | 0 | 4,356 | 0082 | 0 | 4,628 | 1,019 | 1,019 | 4,628 | 5,554 | 272 | 5,282 | 4,356 | 926 | 3 | 122 | 26 |

# 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-1340075 .. | BALOISE SACHVERSICHERUNG AG DEUTSCHLAND | 0 | 0 | | 0 | 0 | 778 | 778 | 0 | 0 | 0 | 0 | 0 | 0 | 3 | 0 | 0 |
| AA-3190201 .. | BENMORE LIMITED | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-3190336 .. | BROADWAY INSURANCE COMPANY LTD | 0 | 0 | | 0 | 0 | 5 | 5 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-3190907 .. | CHS INSURANCE COMPANY LTD | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-3190387 .. | CAL SOUTHAMPTON REINSURANCE LTD | 0 | 0 | | 9,592 | 9,122 | 0 | 0 | 9,122 | 10,947 | 3,069 | 7,878 | 7,878 | 0 | 6 | 236 | 0 |
| AA-3190821 .. | CAPTECH REINSURANCE COMPANY | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-3774156 .. | CARESOUTH INDEMNITY LTD | 0 | 0 | | 0 | 26 | 0 | 0 | 26 | 31 | 31 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-3770509 .. | CARING COMMUNITIES INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-3190507 .. | CARRIBER INSURANCE COMPANY LTD | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-1460018 .. | CATLIN RE SWITZERLAND LTD | 0 | 56 | 0001 | 0 | 55 | 0 | 0 | 55 | 67 | 0 | 67 | 56 | 11 | 2 | 1 | 0 |
| AA-3770096 .. | CATMONTU INSURANCE COMPANY LTD | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-1780116 .. | CHAUCER INSURANCE COMPANY DAC | 0 | 1,783 | 0035 | 0 | 1,240 | 0 | 0 | 1,240 | 1,488 | 258 | 1,230 | 1,230 | 0 | 3 | 34 | 0 |
| AA-3190770 .. | CHUBB TEMPEST REINSURANCE LTD | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 |
| AA-1120345 .. | CITY INTERNATIONAL INSURANCE CO LTD | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-3190405 .. | CLIENTS ASSURANCE POOL LTD | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-1780011 .. | COCA-COLA REINSURANCE SERVICES | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-1320035 .. | COLISEE RE | 0 | 16 | 0085 | 0 | (1) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-3190433 .. | COMMERCIAL RISK REINSURANCE CO LTD | 0 | 3,420 | 0057 | 0 | 254 | 0 | 0 | 254 | 304 | 69 | 236 | 236 | 0 | 6 | 7 | 0 |
| AA-3191435 .. | CONDUIT REINSURANCE LIMITED | 0 | 1,005 | 0108 | 0 | 393 | 0 | 0 | 393 | 472 | 0 | 472 | 472 | 0 | 4 | 14 | 0 |
| AA-1120191 .. | CONVEX INSURANCE UK LTD | 0 | 5,161 | 0096 | 0 | 519 | 0 | 0 | 519 | 623 | 24 | 599 | 599 | 0 | 3 | 17 | 0 |
| AA-3191400 .. | CONVEX RE LIMITED | 0 | 1,943 | 0106 | 0 | 659 | 0 | 0 | 659 | 791 | 26 | 765 | 765 | 0 | 3 | 21 | 0 |
| AA-3190586 .. | COVENTRY ASSURANCE LTD | 0 | 300 | 0093 | 0 | (839) | 906 | 67 | 0 | 0 | (1,139) | 1,139 | 300 | 839 | 6 | 9 | 101 |
| AA-0000000 .. | DCB INSURANCE LIMITED | 0 | 1,594 | 0115 | 0 | 1,736 | 0 | 0 | 1,736 | 2,083 | 778 | 1,305 | 1,305 | 0 | 6 | 39 | 0 |
| AA-3191323 .. | DAVIES INSURANCE LIMITED | 0 | 9,946 | 0098 | 13,625 | 13,291 | 0 | 0 | 13,291 | 15,949 | 1,564 | 14,385 | 14,385 | 0 | 6 | 432 | 0 |
| AA-1124111 .. | DERWENT INSURANCE LIMITED | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-1340240 .. | ERGO VERSICHERUNG AG | 0 | 12,011 | 0066 | 0 | 12,011 | 5,370 | 5,370 | 12,011 | 14,413 | 0 | 14,413 | 12,011 | 2,402 | 2 | 252 | 50 |
| AA-3770140 .. | EMCA INSURANCE COMPANY, LTD | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-3194130 .. | ENDURANCE SPECIALTY INSURANCE LTD | 0 | 162 | 0060 | 0 | 6 | 0 | 0 | 6 | 7 | 0 | 7 | 7 | 0 | 2 | 0 | 0 |
| AA-1124129 .. | ENDURANCE WORLDWIDE INS LTD | 0 | 838 | 0063 | 0 | 525 | 0 | 0 | 525 | 630 | 247 | 383 | 383 | 0 | 2 | 8 | 0 |
| AA-3190747 .. | ENERGY INSURANCE LTD | 0 | 2,638 | 0071 | 0 | 118 | 0 | 0 | 118 | 141 | 0 | 141 | 141 | 0 | 6 | 4 | 0 |
| AA-3194101 .. | EVEREST REINSURANCE BERMUDA LTD | 0 | 1,040 | 0065 | 0 | 556 | 0 | 0 | 556 | 668 | 187 | 480 | 480 | 0 | 2 | 10 | 0 |
| AA-1720160 .. | FENNIA MUTUAL INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 15 | 15 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-1824102 .. | FIDELIDADE COMPANHIA DE SEGUROS SA | 0 | 0 | | 0 | 0 | 295 | 295 | 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-3770152 .. | FIRST EMPLOYERS INSURANCE COMPANY SPC | 0 | 0 | | 89 | 35 | 0 | 0 | 35 | 43 | 8 | 34 | 34 | 0 | 6 | 1 | 0 |
| AA-3770287 .. | FLEET SOLUTIONS INSURANCE LTD | 0 | 343 | 0058 | 0 | 125 | 0 | 0 | 125 | 150 | (137) | 287 | 287 | 0 | 6 | 9 | 0 |
| AA-3191386 .. | FLEMING REINSURANCE LTD | 0 | 0 | | 0 | 60 | 0 | 0 | 60 | 71 | 71 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-0000000 .. | FORESIGHT INSURANCE COMPANY LTD | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-5280027 .. | FUBON INSURANCE COMPANY LTD | 0 | 0 | | 0 | 0 | 369 | 369 | 0 | 0 | 0 | 0 | 0 | 0 | 3 | 0 | 0 |
| AA-1420030 .. | GJENSIDIGE FORSIKRING ASA | 0 | 0 | | 0 | 0 | 10 | 10 | 0 | 0 | 0 | 0 | 0 | 0 | 3 | 0 | 0 |
| AA-1340097 .. | GOTHAER ALLGEMEINE VERSICHERUNG AG | 0 | 606 | 0124 | 0 | 606 | 2,325 | 2,325 | 606 | 727 | 0 | 727 | 606 | 121 | 3 | 17 | 3 |
| AA-1340043 .. | GREAT LAKES INSURANCE SE | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 |
| AA-3191437 .. | GROUP ARK INSURANCE LIMITED | 0 | 1,128 | 0095 | 0 | 92 | 0 | 0 | 92 | 111 | 0 | 111 | 111 | 0 | 3 | 3 | 0 |
| AA-1320032 .. | GROUPAMA ASSURANCES MUTUELLES | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 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-3191092 .. | GULF COMPANY LTD | 0 | 0 | | 0 | 0 | 24 | 24 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-3191190 .. | HAMILTON RE LIMITED | 0 | 16,293 | 0036 | 0 | 16,022 | 0 | 0 | 16,022 | 19,226 | 2,608 | 16,619 | 16,293 | 326 | 3 | 456 | 9 |
| AA-3190060 .. | HANNOVER RE (BERMUDA) LTD | 0 | 2,599 | 0091 | 0 | 1,226 | 0 | 0 | 1,226 | 1,472 | 7 | 1,465 | 1,465 | 0 | 2 | 31 | 0 |
| AA-3190075 .. | HARBOUR ASSURANCE CO OF BERMUDA LTD | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-1460080 .. | HELVETIA SCHWEIZERISCHE VERSICHERUNGS AG | 0 | 0 | | 0 | (1) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3 | 0 | 0 |
| AA-3770336 .. | HEXAGON INSURANCE COMPANY, LTD. | 0 | 0 | | 9,709 | 2,368 | 0 | 0 | 2,368 | 2,842 | (39) | 2,881 | 2,881 | 0 | 6 | 86 | 0 |
| AA-3190875 .. | HISCOX INSURANCE COMPANY (BERMUDA) LTD | 0 | 7,935 | 0129 | 0 | 117 | 0 | 0 | 117 | 140 | 0 | 140 | 140 | 0 | 3 | 4 | 0 |
| AA-1120525 .. | HISCOX INSURANCE COMPANY LTD | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3 | 0 | 0 |
| AA-3770115 .. | IWLA INSURANCE COMPANY | 0 | 0 | | 0 | 6 | 0 | 0 | 6 | 7 | 7 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-1444101 .. | IF SKADEFORSAKRING AB | 0 | 0 | | 0 | 0 | 84 | 84 | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 |
| AA-1930680 .. | INSURANCE AUSTRALIA LTD | 0 | 0 | | 0 | 0 | 14 | 14 | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 |
| AA-3190425 .. | KEYCORP INSURANCE COMPANY LTD | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-5420050 .. | KOREAN REINSURANCE COMPANY | 0 | 64 | 0074 | 0 | 167 | 7 | 7 | 167 | 201 | 103 | 98 | 64 | 33 | 3 | 2 | 1 |
| AA-1440060 .. | LANSFORSAKRINGAR AB (PUBL) | 0 | 0 | | 0 | 0 | 460 | 460 | 0 | 0 | 0 | 0 | 0 | 0 | 3 | 0 | 0 |
| AA-3190373 .. | LEETS ASSURANCE LTD | 0 | 307 | 0006 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-3770150 .. | LIBRIS INDEMNITY COMPANY | 0 | 0 | | 0 | (15) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-1123000 .. | LLOYDS SYNDICATE 529 | 0 | 0 | | 0 | 0 | 302 | 302 | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 |
| AA-1123000 .. | LLOYDS SYNDICATE 5820 | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 |
| AA-3191493 .. | LONG POINT RE IV LTD | 0 | 0 | | 575,000 | 10,379 | 0 | 0 | 10,379 | 12,455 | 12,455 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-3191239 .. | LUMEN RE LIMITED | 0 | 1,025 | 0053 | 1,219 | 1,554 | 0 | 0 | 1,554 | 1,865 | 0 | 1,865 | 1,865 | 0 | 3 | 52 | 0 |
| AA-8310013 .. | LYRA INSURANCE GUERNSEY LIMITED | 0 | 2,425 | 0123 | 0 | 289 | 0 | 0 | 289 | 347 | 75 | 272 | 272 | 0 | 6 | 8 | 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 | 1,057 | 1,057 | 0 | 0 | 0 | 0 | 0 | 0 | 3 | 0 | 0 |
| AA-1460019 .. | MS AMLIN AG | 0 | 9,315 | 0105 | 0 | 1,348 | 0 | 0 | 1,348 | 1,618 | 25 | 1,593 | 1,593 | 0 | 2 | 33 | 0 |
| AA-1240057 .. | MSIG EUROPE SE | 0 | 0 | | 0 | 84 | 1,508 | 1,508 | 84 | 101 | 84 | 17 | 0 | 17 | 3 | 0 | 0 |
| AA-3191593 .. | MEREO INSURANCE LIMITED | 0 | 0 | | 0 | 64 | 14 | 14 | 64 | 77 | 64 | 13 | 0 | 13 | 4 | 0 | 0 |
| AA-3191030 .. | MERIDIAN INSURANCE COMPANY LTD | 0 | 215 | 0073 | 0 | 113 | 0 | 0 | 113 | 136 | 38 | 98 | 98 | 0 | 6 | 3 | 0 |
| AA-3160090 .. | MILSURE INSURANCE LTD | 0 | 110 | 0049 | 0 | 20 | 0 | 0 | 20 | 24 | 24 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-1580085 .. | MITSUI SUMITOMO INSURANCE CO LTD | 0 | 1,095 | 0126 | 0 | 346 | 0 | 0 | 346 | 415 | 0 | 415 | 415 | 0 | 2 | 9 | 0 |
| AA-3770060 .. | MONTGOMERY INSURANCE COMPANY LTD | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-3190429 .. | MT. FRANKLIN INSURANCE LTD | 0 | 468 | 0048 | 0 | 148 | 0 | 2 | 146 | 176 | (13) | 188 | 188 | 0 | 6 | 6 | 0 |
| AA-1340165 .. | MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 |
| AA-0000000 .. | NDS INSURANCE LTD SPC | 0 | 6,510 | 0077 | 0 | 6,878 | 937 | 937 | 6,878 | 8,254 | 368 | 7,886 | 6,510 | 1,376 | 6 | 195 | 165 |
| AA-3190891 .. | NEW AGE INSURANCE LTD | 0 | 347 | 0097 | 0 | 401 | 231 | 231 | 401 | 481 | 54 | 427 | 347 | 80 | 6 | 10 | 10 |
| AA-3190396 .. | NEWINGTON LIMITED | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-1560247 .. | NORTHBRIDGE GENERAL INSURANCE CORP | 0 | 0 | | 0 | (6) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 |
| AA-3774118 .. | NORTHSTAR INSURANCE LIMITED | 0 | 73 | 0130 | 0 | 13 | 0 | 0 | 13 | 15 | 15 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-3774160 .. | OCEAN STATE INSURANCE CO LTD | 0 | 150 | 0120 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-0000000 .. | OXFORD INDEMNITY COMPANY LTD | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-9240019 .. | PICC PROPERTY AND CASUALTY CO LTD | 0 | 0 | | 0 | 0 | 178 | 178 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-3190921 .. | PTS INSURANCE LIMITED | 0 | 0 | | 0 | 49 | 0 | 0 | 49 | 58 | 58 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-1780078 .. | PARTNER REINSURANCE EUROPE SE | 0 | 422 | 0092 | 0 | 89 | 0 | 0 | 89 | 107 | 2 | 105 | 105 | 0 | 2 | 2 | 0 |
| AA-0000000 .. | PATHFINDER ASSURANCE LTD | 0 | 0 | | 0 | 0 | 6 | 6 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-0000000 .. | PHELPS DODGE | 0 | 79 | 0094 | 0 | 3 | 0 | 0 | 3 | 4 | 0 | 4 | 4 | 0 | 6 | 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-3190505 .. | PREFERRED INSURANCE COMPANY LTD | 0 | 0 | | 0 | 83 | 0 | 0 | 83 | 100 | 100 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-1120481 .. | QBE UK LIMITED | 0 | 782 | 0080 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3 | 0 | 0 |
| AA-3191356 .. | R&Q RE (BERMUDA) LTD | 0 | 0 | | 5,633 | 8,878 | 0 | 0 | 8,878 | 10,653 | 8,775 | 1,879 | 1,879 | 0 | 6 | 56 | 0 |
| AA-1340004 .. | R+V VERSICHERUNG AG | 0 | 0 | | 0 | (1) | 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-1120583 .. | RIVER RE LIMITED | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-1121277 .. | ROYAL & SUN ALLIANCE REINSURANCE LTD | 0 | 2 | 0112 | 0 | 1 | 0 | 0 | 1 | 1 | 0 | 1 | 1 | 0 | 3 | 0 | 0 |
| AA-1560745 .. | SCOR CANADA REINSURANCE CO | 0 | 0 | | 0 | 0 | 1 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 3 | 0 | 0 |
| AA-1320158 .. | SCOR S.E. | 0 | 975 | 0072 | 0 | 79 | 0 | 0 | 79 | 95 | 0 | 95 | 95 | 0 | 3 | 3 | 0 |
| AA-3190712 .. | SEG INSURANCE LTD | 0 | 0 | | 0 | 29 | 0 | 0 | 29 | 35 | 35 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-3770273 .. | SAFE TRUCKING INSURANCE LTD | 0 | 33,038 | 0104 | 36,823 | 75,716 | 0 | 0 | 75,716 | 90,859 | 23,175 | 67,684 | 67,684 | 0 | 6 | 2,031 | 0 |
| AA-3771181 .. | SCOTT & WHITE ASSURANCE LTD | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-3190813 .. | SEDGWICK BERMUDA AGI (SAC) LIMITED | 0 | 0 | | 0 | 107 | 0 | 0 | 107 | 128 | 128 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-3191157 .. | SIGNAL MUTUAL INDEMNITY ASSOCIATION LTD | 0 | 689 | 0119 | 0 | 689 | 80 | 95 | 674 | 809 | 0 | 809 | 689 | 120 | 6 | 21 | 14 |
| AA-3191321 .. | SIRIUSPOINT BERMUDA INSURANCE CO LTD | 0 | 831 | 0128 | 0 | 493 | 0 | 0 | 493 | 591 | 0 | 591 | 591 | 0 | 4 | 18 | 0 |
| AA-1360184 .. | SOCIETA REALE MUTUA DI ASSICURAZIONI | 0 | 0 | | 0 | 0 | 214 | 214 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-1580110 .. | SOMPO JAPAN INSURANCE INC | 0 | 576 | 0090 | 0 | 15,959 | 0 | 0 | 15,959 | 19,151 | 19,151 | 0 | 0 | 0 | 2 | 0 | 0 |
| AA-0000000 .. | SOUTHWIRE INTERNATIONAL INSURANCE CO | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-1121397 .. | SUN ALLIANCE & LONDON INSURANCE PLC | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-1460125 .. | SWISS MOBILIAR INSURANCE COMPANY | 0 | 0 | | 0 | 2 | 367 | 367 | 2 | 3 | 2 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-1370021 .. | SWISS RE EUROPE S.A. | 0 | 107 | 0011 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 |
| AA-3774143 .. | TANCAYMAN INSURANCE COMPANY SPC LTD | 0 | 0 | | 3,939 | 2,130 | 0 | 0 | 2,130 | 2,556 | 200 | 2,356 | 2,356 | 0 | 6 | 71 | 0 |
| AA-3190150 .. | TATE & LYLE REINSURANCE LTD | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-3774108 .. | THE FOUNDATION GROUP LTD | 0 | 685 | 0079 | 0 | 557 | 0 | 0 | 557 | 668 | 74 | 595 | 595 | 0 | 6 | 18 | 0 |
| AA-3774126 .. | THE INDEPENDENCE GROUP LTD | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-0000000 .. | THERMO RE | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-3190228 .. | TRADERS INSURANCE LIMITED | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 |
| AA-3770199 .. | TRAFFIC INSURANCE LIMITED | 0 | 160,953 | 0010 | 0 | 131,064 | 0 | 0 | 131,064 | 157,276 | 29,941 | 127,336 | 127,336 | 0 | 6 | 3,820 | 0 |
| AA-3194166 .. | UBERRIMAE FIDEI INSURANCE COMPANY LTD | 0 | 249 | 0034 | 0 | 121 | 0 | 0 | 121 | 145 | 109 | 37 | 37 | 0 | 6 | 1 | 0 |
| AA-1360255 .. | UNIPOL ASSICURAZIONI S.P.A. | 0 | 0 | | 0 | 8 | 251 | 251 | 8 | 9 | 8 | 2 | 0 | 2 | 3 | 0 | 0 |
| AA-3771000 .. | UNITED INSURANCE COMPANY | 0 | 0 | | 0 | 0 | 1 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-3191432 .. | VANTAGE RISK LTD | 0 | 0 | | 4,800 | 4,062 | 0 | 0 | 4,062 | 4,874 | 264 | 4,611 | 4,611 | 0 | 4 | 138 | 0 |
| AA-3774134 .. | VISION INSURANCE COMPANY | 0 | 79 | 0089 | 0 | 18 | 0 | 0 | 18 | 22 | 4 | 18 | 18 | 0 | 6 | 1 | 0 |
| AA-1930011 .. | WFI INSURANCE LIMITED | 0 | 0 | | 0 | 0 | 17 | 17 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-3160340 .. | WATERMAN INSURANCE INC | 0 | 0 | | 0 | 1 | 26 | 26 | 1 | 1 | 1 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-3191097 .. | WESTEL LTD | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-3190102 .. | WESTLAKE INSURANCE COMPANY (BERMUDA) LTD | 0 | 0 | | 1,436 | 621 | 0 | 0 | 621 | 745 | 0 | 745 | 745 | 0 | 6 | 22 | 0 |
| AA-3190549 .. | WIN INSURANCE, LTD | 0 | 45 | 0051 | 0 | 8 | 0 | 0 | 8 | 10 | 4 | 5 | 5 | 0 | 6 | 0 | 0 |
| AA-3190467 .. | WIRCON INSURANCE COMPANY LTD | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| AA-3190368 .. | WOBURN INSURANCE LTD | 0 | 1,120 | 0125 | 0 | 337 | 0 | 0 | 337 | 404 | 59 | 345 | 345 | 0 | 6 | 10 | 0 |
| AA-1340265 .. | WUESTENROT & WUERTTEMBERGISCHE AG | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5 | 0 | 0 |
| AA-3194100 .. | WYNDHAM INSURANCE COMPANY (SAC) LTD | 0 | 0 | | 355 | 352 | 0 | 0 | 352 | 423 | 158 | 265 | 265 | 0 | 6 | 8 | 0 |
| AA-3191315 .. | XL BERMUDA LTD | 0 | 1,112 | 0109 | 0 | 368 | 0 | 0 | 368 | 442 | 0 | 442 | 442 | 0 | 2 | 9 | 0 |
| AA-1780072 .. | XL RE EUROPE SE | 0 | 2,889 | 0121 | 0 | 641 | 0 | 0 | 641 | 770 | 0 | 770 | 770 | 0 | 2 | 16 | 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-1340046 .. | ZURICH INSURANCE EUROPE AG | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 |
| AA-1120001 .. | ZURICH SPECIALTIES LONDON LTD | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 |
| 2699999. Total unauthorized - other non-U.S. insurers | | 0 | 324,841 | XXX | 668,603 | 346,575 | 16,942 | 16,118 | 347,424 | 416,909 | 105,791 | 311,118 | 304,537 | 6,581 | XXX | 8,774 | 398 |
| 2899999. Total unauthorized excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999) | | 0 | 379,155 | XXX | 820,646 | 485,694 | 25,583 | 24,753 | 486,824 | 584,189 | 117,271 | 466,918 | 456,547 | 10,371 | XXX | 13,197 | 696 |
| 3299999. Total certified - affiliates - U.S. non-pool | | 0 | 0 | XXX | 0 | 0 | 0 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 3599999. Total certified - affiliates - other (non-U.S.) | | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 |
| 3699999. Total certified - affiliates | | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 |
| Certified - other non-U.S. insurers | | | | | | | | | | | | | | | | | |
| CR-3194126 .. | ARCH REINSURANCE LTD | 0 | 0 | | 28,040 | 8,197 | 0 | 0 | 8,197 | 9,837 | 0 | 9,837 | 9,837 | 0 | 2 | 207 | 0 |
| CR-3194122 .. | DAVINCI REINSURANCE LTD | 181 | 390 | 0046 | 0 | 571 | 571 | 0 | 1,142 | 1,371 | 0 | 1,371 | 571 | 800 | 3 | 16 | 22 |
| CR-3194130 .. | ENDURANCE SPECIALTY INSURANCE LTD | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 |
| CR-3194130 .. | ENDURANCE SPECIALTY INSURANCE LTD | 0 | 228 | 0042 | 0 | 6 | 0 | 0 | 6 | 7 | 1 | 6 | 6 | 0 | 2 | 0 | 0 |
| CR-3191289 .. | FIDELIS INSURANCE BERMUDA LTD | 0 | 686 | 0040 | 0 | 325 | 0 | 0 | 325 | 390 | 0 | 390 | 390 | 0 | 3 | 11 | 0 |
| CR-1340125 .. | HANNOVER RUCK SE | 3,268 | 0 | | 0 | 3,417 | 29,411 | 0 | 32,827 | 39,393 | 149 | 39,244 | 3,268 | 35,976 | 2 | 69 | 756 |
| CR-3190875 .. | HISCOX INSURANCE COMPANY (BERMUDA) LTD | 0 | 5,431 | 0052 | 0 | 789 | 0 | 0 | 789 | 947 | 8 | 938 | 938 | 0 | 3 | 26 | 0 |
| CR-3190339 .. | RENAISSANCE REINSURANCE LTD | 0 | 1,581 | 0039 | 0 | 1,581 | 4,403 | 0 | 5,984 | 7,181 | 0 | 7,181 | 1,581 | 5,600 | 2 | 33 | 118 |
| CR-1460023 .. | RENAISSANCERE EUROPE AG | 0 | 11,753 | 0045 | 0 | 3,203 | 0 | 0 | 3,203 | 3,844 | 72 | 3,772 | 3,772 | 0 | 2 | 79 | 0 |
| CR-3191315 .. | XL BERMUDA LTD | 0 | 4,242 | 0056 | 0 | 189 | 0 | 0 | 189 | 227 | 18 | 210 | 210 | 0 | 2 | 4 | 0 |
| CR-3191315 .. | XL BERMUDA LTD | 0 | 1,273 | 0054 | 0 | 268 | 0 | 0 | 268 | 321 | 0 | 321 | 321 | 0 | 2 | 7 | 0 |
| 4099999. Total certified - other non-U.S. insurers | | 3,449 | 25,584 | XXX | 28,040 | 18,546 | 34,385 | 0 | 52,932 | 63,518 | 248 | 63,270 | 20,895 | 42,376 | XXX | 452 | 895 |
| 4299999. Total certified excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999) | | 3,449 | 25,584 | XXX | 28,040 | 18,546 | 34,385 | 0 | 52,932 | 63,518 | 248 | 63,270 | 20,895 | 42,376 | XXX | 452 | 895 |
| 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 |
| Reciprocal jurisdiction - affiliates - other (non-U.S.) - other | | | | | | | | | | | | | | | | | |
| RJ-1126003 .. | LLOYDS SYNDICATE 5000 | 0 | 0 | | 0 | 221 | 60 | 0 | 282 | 338 | 221 | 117 | 0 | 117 | 2 | 0 | 2 |
| 4899999. Total reciprocal jurisdiction - affiliates - other (non-U.S.) - other | | 0 | 0 | XXX | 0 | 221 | 60 | 0 | 282 | 338 | 221 | 117 | 0 | 117 | XXX | 0 | 2 |
| 4999999. Total reciprocal jurisdiction - affiliates - other (non-U.S.) | | 0 | 0 | XXX | 0 | 221 | 60 | 0 | 282 | 338 | 221 | 117 | 0 | 117 | XXX | 0 | 2 |
| 5099999. Total reciprocal jurisdiction - affiliates | | 0 | 0 | XXX | 0 | 221 | 60 | 0 | 282 | 338 | 221 | 117 | 0 | 117 | XXX | 0 | 2 |
| Reciprocal jurisdiction - other non-U.S. insurers | | | | | | | | | | | | | | | | | |
| RJ-3191454 .. | AXA XL REINSURANCE LTD | 0 | 0 | | 0 | 3,941 | 7,387 | 0 | 11,328 | 13,594 | 3,941 | 9,652 | 0 | 9,652 | 2 | 0 | 203 |
| RJ-3194126 .. | ARCH REINSURANCE LTD | 0 | 0 | | 0 | 5,204 | 20,086 | 0 | 25,290 | 30,348 | 5,204 | 25,144 | 0 | 25,144 | 2 | 0 | 528 |
| RJ-3191352 .. | ASCOT BERMUDA LIMITED | 0 | 0 | | 0 | 994 | 2,871 | 0 | 3,865 | 4,638 | 994 | 3,644 | 0 | 3,644 | 3 | 0 | 102 |
| RJ-3194168 .. | ASPEN BERMUDA LIMITED | 0 | 0 | | 0 | 777 | 21 | 0 | 798 | 958 | 777 | 181 | 0 | 181 | 3 | 0 | 5 |
| RJ-3190913 .. | CANOPIUS REINSURANCE LIMITED | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4 | 0 | 0 |
| RJ-3191435 .. | CONDUIT REINSURANCE LIMITED | 0 | 0 | | 0 | 511 | 0 | 0 | 511 | 613 | 515 | 98 | 0 | 98 | 4 | 0 | 3 |
| RJ-1120191 .. | CONVEX INSURANCE UK LTD | 0 | 0 | | 0 | 4,243 | 23,222 | 0 | 27,465 | 32,958 | 4,243 | 28,715 | 0 | 28,715 | 3 | 0 | 804 |
| RJ-3191400 .. | CONVEX RE LIMITED | 0 | 0 | | 0 | 3,450 | 13,742 | 0 | 17,192 | 20,630 | 3,450 | 17,180 | 0 | 17,180 | 3 | 0 | 481 |
| RJ-1340028 .. | DEVK RUCKVERSICH UND BETEILIGUNGS AG | 0 | 0 | | 0 | 171 | 178 | 0 | 349 | 418 | 171 | 248 | 0 | 248 | 3 | 0 | 7 |
| RJ-3194122 .. | DAVINCI REINSURANCE LTD | 0 | 0 | | 0 | 1,408 | 894 | 0 | 2,302 | 2,763 | 1,408 | 1,354 | 0 | 1,354 | 3 | 0 | 38 |
| RJ-3194130 .. | ENDURANCE SPECIALTY INSURANCE LTD | 0 | 0 | | 0 | 2,266 | 79 | 0 | 2,345 | 2,814 | 2,266 | 548 | 0 | 548 | 2 | 0 | 12 |

# 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-3194101 .. | EVEREST REINSURANCE BERMUDA LTD | 0 | 0 | | 0 | 0 | 235 | 0 | 235 | 282 | 0 | 282 | 0 | 282 | 2 | 0 | 6 |
| RJ-3191289 .. | FIDELIS INSURANCE BERMUDA LTD | 0 | 0 | | 0 | 3,280 | 2,001 | 0 | 5,281 | 6,338 | 3,280 | 3,058 | 0 | 3,058 | 3 | 0 | 86 |
| RJ-3191437 .. | GROUP ARK INSURANCE LIMITED | 0 | 0 | | 0 | 467 | 3,915 | 0 | 4,381 | 5,257 | 467 | 4,791 | 0 | 4,791 | 3 | 0 | 134 |
| RJ-3190060 .. | HANNOVER RE (BERMUDA) LTD | 0 | 0 | | 0 | 1,036 | 31 | 0 | 1,067 | 1,280 | 1,036 | 244 | 0 | 244 | 2 | 0 | 5 |
| RJ-1340125 .. | HANNOVER RUCK SE | 0 | 0 | | 0 | 18,185 | 143,666 | 0 | 161,851 | 194,221 | 18,185 | 176,036 | 0 | 176,036 | 2 | 0 | 3,697 |
| RJ-3190875 .. | HISCOX INSURANCE COMPANY (BERMUDA) LTD | 0 | 0 | | 0 | 1,846 | 2,094 | 0 | 3,940 | 4,728 | 1,846 | 2,882 | 0 | 2,882 | 3 | 0 | 81 |
| RJ-3190871 .. | LANCASHIRE INSURANCE COMPANY LIMITED | 0 | 179 | 0019 | 0 | 2,672 | 13,585 | 0 | 16,257 | 19,509 | 2,493 | 17,015 | 179 | 16,836 | 3 | 5 | 471 |
| RJ-1127036 .. | LLOYDS SYNDICATE 1036 | 0 | 0 | | 0 | 125 | 388 | 0 | 513 | 615 | 125 | 490 | 0 | 490 | 2 | 0 | 10 |
| RJ-1127084 .. | LLOYDS SYNDICATE 1084 | 0 | 0 | | 0 | 1,603 | 2,247 | 0 | 3,850 | 4,621 | 1,603 | 3,017 | 0 | 3,017 | 2 | 0 | 63 |
| RJ-1127183 .. | LLOYDS SYNDICATE 1183 | 0 | 0 | | 0 | 200 | 1,070 | 0 | 1,270 | 1,524 | 200 | 1,324 | 0 | 1,324 | 2 | 0 | 28 |
| RJ-1127200 .. | LLOYDS SYNDICATE 1200 | 0 | 0 | | 0 | 57 | 22 | 0 | 79 | 95 | 57 | 38 | 0 | 38 | 2 | 0 | 1 |
| RJ-1127218 .. | LLOYDS SYNDICATE 1218 | 0 | 0 | | 0 | 68 | 207 | 0 | 275 | 330 | 68 | 262 | 0 | 262 | 2 | 0 | 6 |
| RJ-1127221 .. | LLOYDS SYNDICATE 1221 | 0 | 0 | | 0 | 0 | 26 | 0 | 26 | 31 | 0 | 31 | 0 | 31 | 2 | 0 | 1 |
| RJ-1127225 .. | LLOYDS SYNDICATE 1225 | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 |
| RJ-1120085 .. | LLOYDS SYNDICATE 1274 | 0 | 0 | | 0 | 404 | 428 | 0 | 832 | 999 | 404 | 594 | 0 | 594 | 2 | 0 | 12 |
| RJ-1127301 .. | LLOYDS SYNDICATE 1301 | 0 | 0 | | 0 | 39 | 0 | 0 | 39 | 46 | 39 | 7 | 0 | 7 | 2 | 0 | 0 |
| RJ-1127414 .. | LLOYDS SYNDICATE 1414 | 0 | 0 | | 0 | 2,574 | 9,925 | 0 | 12,499 | 14,998 | 2,574 | 12,424 | 0 | 12,424 | 2 | 0 | 261 |
| RJ-1120198 .. | LLOYDS SYNDICATE 1618 | 0 | 0 | | 0 | 566 | 2,916 | 0 | 3,482 | 4,178 | 566 | 3,612 | 0 | 3,612 | 2 | 0 | 76 |
| RJ-1120156 .. | LLOYDS SYNDICATE 1686 | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 |
| RJ-1120157 .. | LLOYDS SYNDICATE 1729 | 0 | 0 | | 0 | 384 | 7 | 0 | 391 | 469 | 384 | 85 | 0 | 85 | 2 | 0 | 2 |
| RJ-1120171 .. | LLOYDS SYNDICATE 1856 | 0 | 0 | | 0 | 537 | 59 | 0 | 596 | 715 | 537 | 178 | 0 | 178 | 2 | 0 | 4 |
| RJ-1120096 .. | LLOYDS SYNDICATE 1880 | 0 | 0 | | 0 | 24 | 111 | 0 | 135 | 162 | 24 | 139 | 0 | 139 | 2 | 0 | 3 |
| RJ-1120054 .. | LLOYDS SYNDICATE 1886 | 0 | 0 | | 0 | 0 | 13 | 0 | 13 | 16 | 0 | 16 | 0 | 16 | 2 | 0 | 0 |
| RJ-1120083 .. | LLOYDS SYNDICATE 1910 | 0 | 0 | | 0 | 777 | 10 | 0 | 787 | 944 | 777 | 167 | 0 | 167 | 2 | 0 | 4 |
| RJ-1120186 .. | LLOYDS SYNDICATE 1947 | 0 | 0 | | 0 | 0 | 39 | 0 | 39 | 47 | 0 | 47 | 0 | 47 | 2 | 0 | 1 |
| RJ-1120084 .. | LLOYDS SYNDICATE 1955 | 0 | 0 | | 0 | 594 | 1,063 | 0 | 1,657 | 1,988 | 594 | 1,394 | 0 | 1,394 | 2 | 0 | 29 |
| RJ-1120106 .. | LLOYDS SYNDICATE 1969 | 0 | 0 | | 0 | 3 | 4 | 0 | 7 | 9 | 3 | 6 | 0 | 6 | 2 | 0 | 0 |
| RJ-1128001 .. | LLOYDS SYNDICATE 2001 | 0 | 0 | | 0 | 2,354 | 2,391 | 0 | 4,745 | 5,694 | 2,354 | 3,340 | 0 | 3,340 | 2 | 0 | 70 |
| RJ-1128003 .. | LLOYDS SYNDICATE 2003 | 0 | 0 | | 0 | 0 | 263 | 0 | 263 | 316 | 0 | 316 | 0 | 316 | 2 | 0 | 7 |
| RJ-1128010 .. | LLOYDS SYNDICATE 2010 | 0 | 0 | | 0 | 367 | 1,152 | 0 | 1,520 | 1,823 | 367 | 1,456 | 0 | 1,456 | 2 | 0 | 31 |
| RJ-1128623 .. | LLOYDS SYNDICATE 2623 | 0 | 0 | | 0 | 1,197 | 579 | 0 | 1,777 | 2,132 | 1,197 | 935 | 0 | 935 | 2 | 0 | 20 |
| RJ-1128791 .. | LLOYDS SYNDICATE 2791 | 0 | 0 | | 0 | 789 | 12 | 0 | 801 | 961 | 789 | 172 | 0 | 172 | 2 | 0 | 4 |
| RJ-1120236 .. | LLOYDS SYNDICATE 2843 | 0 | 0 | | 0 | 117 | 19 | 0 | 135 | 162 | 117 | 46 | 0 | 46 | 2 | 0 | 1 |
| RJ-1128987 .. | LLOYDS SYNDICATE 2987 | 0 | 0 | | 0 | 1,586 | 3,532 | 0 | 5,118 | 6,142 | 1,586 | 4,555 | 0 | 4,555 | 2 | 0 | 96 |
| RJ-1120179 .. | LLOYDS SYNDICATE 2988 | 0 | 0 | | 0 | 0 | 49 | 0 | 49 | 59 | 0 | 59 | 0 | 59 | 2 | 0 | 1 |
| RJ-1129000 .. | LLOYDS SYNDICATE 3000 | 0 | 0 | | 0 | 104 | 324 | 0 | 429 | 514 | 104 | 410 | 0 | 410 | 2 | 0 | 9 |
| RJ-1120082 .. | LLOYDS SYNDICATE 3010 | 0 | 0 | | 0 | 255 | 599 | 0 | 854 | 1,025 | 255 | 770 | 0 | 770 | 2 | 0 | 16 |
| RJ-1120227 .. | LLOYDS SYNDICATE 3123 | 0 | 0 | | 0 | 206 | 55 | 0 | 261 | 313 | 206 | 107 | 0 | 107 | 2 | 0 | 2 |
| RJ-1126033 .. | LLOYDS SYNDICATE 33 | 0 | 0 | | 0 | 2,629 | 8,332 | 0 | 10,961 | 13,153 | 2,629 | 10,524 | 0 | 10,524 | 2 | 0 | 221 |
| RJ-1120055 .. | LLOYDS SYNDICATE 3623 | 0 | 0 | | 0 | 0 | 4 | 0 | 4 | 5 | 0 | 5 | 0 | 5 | 2 | 0 | 0 |
| RJ-1126005 .. | LLOYDS SYNDICATE 4000 | 0 | 0 | | 0 | 149 | 303 | 0 | 452 | 543 | 149 | 394 | 0 | 394 | 2 | 0 | 8 |
| RJ-1120075 .. | LLOYDS SYNDICATE 4020 | 0 | 0 | | 0 | 77 | 36 | 0 | 113 | 135 | 77 | 59 | 0 | 59 | 2 | 0 | 1 |
| RJ-1126435 .. | LLOYDS SYNDICATE 435 | 0 | 0 | | 0 | 532 | 20 | 0 | 552 | 662 | 532 | 130 | 0 | 130 | 2 | 0 | 3 |
| RJ-1126004 .. | LLOYDS SYNDICATE 4444 | 0 | 0 | | 0 | 1,779 | 243 | 0 | 2,022 | 2,426 | 1,779 | 648 | 0 | 648 | 2 | 0 | 14 |

# 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 | 870 | 1,206 | 0 | 2,076 | 2,491 | 870 | 1,621 | 0 | 1,621 | 2 | 0 | 34 |
| RJ-1126457 .. | LLOYDS SYNDICATE 457 | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 |
| RJ-1120090 .. | LLOYDS SYNDICATE 4711 | 0 | 0 | | 0 | 64 | 2 | 0 | 66 | 79 | 64 | 15 | 0 | 15 | 2 | 0 | 0 |
| RJ-1126510 .. | LLOYDS SYNDICATE 510 | 0 | 0 | | 0 | 96 | 446 | 0 | 542 | 650 | 96 | 554 | 0 | 554 | 2 | 0 | 12 |
| RJ-1126566 .. | LLOYDS SYNDICATE 566 | 0 | 0 | | 0 | 719 | 5,969 | 0 | 6,688 | 8,026 | 719 | 7,307 | 0 | 7,307 | 2 | 0 | 153 |
| RJ-1126609 .. | LLOYDS SYNDICATE 609 | 0 | 0 | | 0 | 0 | 578 | 0 | 578 | 693 | 0 | 693 | 0 | 693 | 2 | 0 | 15 |
| RJ-1126623 .. | LLOYDS SYNDICATE 623 | 0 | 0 | | 0 | 439 | 218 | 0 | 658 | 789 | 439 | 350 | 0 | 350 | 2 | 0 | 7 |
| RJ-1126727 .. | LLOYDS SYNDICATE 727 | 0 | 0 | | 0 | 46 | 0 | 0 | 46 | 55 | 46 | 9 | 0 | 9 | 2 | 0 | 0 |
| RJ-3191239 .. | LUMEN RE LIMITED | 0 | 0 | | 0 | 360 | 0 | 0 | 360 | 432 | 363 | 69 | 0 | 69 | 3 | 0 | 2 |
| RJ-1460019 .. | MS AMLIN AG | 0 | 0 | | 0 | 6,515 | 34,830 | 0 | 41,345 | 49,614 | 6,515 | 43,099 | 0 | 43,099 | 2 | 0 | 905 |
| RJ-1840000 .. | MAPFRE RE COMPANIA DE REASEGUROS SA | 0 | 0 | | 0 | 2,457 | 7,393 | 0 | 9,850 | 11,820 | 2,457 | 9,363 | 0 | 9,363 | 3 | 0 | 262 |
| RJ-1340165 .. | MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 |
| RJ-3190686 .. | PARTNER REINSURANCE COMPANY LTD | 0 | 0 | | 0 | 4,239 | 0 | 0 | 4,239 | 5,086 | 4,274 | 813 | 0 | 813 | 2 | 0 | 17 |
| RJ-3190339 .. | RENAISSANCE REINSURANCE LTD | 0 | 504 | 0018 | 0 | 1,913 | 215 | 0 | 2,128 | 2,553 | 1,408 | 1,145 | 504 | 640 | 2 | 11 | 13 |
| RJ-1460023 .. | RENAISSANCERE EUROPE AG | 0 | 10,779 | 0017 | 0 | 11,148 | 3,821 | 0 | 14,970 | 17,964 | 369 | 17,595 | 10,779 | 6,815 | 2 | 226 | 143 |
| RJ-1460146 .. | SWISS REINSURANCE COMPANY LIMITED | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 |
| RJ-3191388 .. | VERMEER REINSURANCE LTD | 0 | 0 | | 0 | 482 | 0 | 0 | 482 | 578 | 486 | 92 | 0 | 92 | 3 | 0 | 3 |
| RJ-1780072 .. | XL RE EUROPE SE | 0 | 0 | | 0 | 956 | 392 | 0 | 1,349 | 1,618 | 956 | 662 | 0 | 662 | 2 | 0 | 14 |
| 5499999. Total reciprocal jurisdiction - other non-U.S. insurers | | 0 | 11,463 | XXX | 0 | 100,850 | 325,526 | 0 | 426,377 | 511,652 | 89,435 | 422,217 | 11,463 | 410,754 | XXX | 242 | 9,246 |
| 5699999. Total reciprocal jurisdiction excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999) | | 0 | 11,463 | XXX | 0 | 101,071 | 325,586 | 0 | 426,658 | 511,990 | 89,656 | 422,334 | 11,463 | 410,871 | XXX | 242 | 9,248 |
| 5799999. Total authorized, unauthorized, reciprocal jurisdiction and certified excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999) | | 3,449 | 458,278 | XXX | 855,202 | 582,360 | 61,723,104 | 42,341 | 4,624,454 | 5,549,345 | 466,848 | 5,082,497 | 511,472 | 4,571,025 | XXX | 14,440 | 107,290 |
| 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 | | 3,449 | 458,278 | XXX | 855,202 | 582,360 | 61,723,104 | 42,341 | 4,624,454 | 5,549,345 | 466,848 | 5,082,497 | 511,472 | 4,571,025 | XXX | 14,440 | 107,290 |

# 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 | | | | | | | | | | | | | | | | | | |
| 06-0848755 .. | AUTOMOBILE INSURANCE CO OF HARTFORD CT | 24,507 | 0 | 0 | 0 | 0 | 0 | 24,507 | 0 | 0 | 24,507 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 06-0291290 .. | CHARTER OAK FIRE INSURANCE COMPANY | 23,556 | 0 | 0 | 0 | 0 | 0 | 23,556 | 0 | 0 | 23,556 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 06-1067463 .. | FARMINGTON CASUALTY COMPANY | 26,596 | 0 | 0 | 0 | 0 | 0 | 26,596 | 0 | 0 | 26,596 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 52-0616768 .. | FIDELITY & GUARANTY INS UNDERWRITERS INC | 1,818 | 0 | 0 | 0 | 0 | 0 | 1,818 | 0 | 0 | 1,818 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 41-0983992 .. | NORTHFIELD INSURANCE COMPANY | 2,535 | 0 | 0 | 0 | 0 | 0 | 2,535 | 0 | 0 | 2,535 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 94-6051964 .. | NORTHLAND CASUALTY COMPANY | 2,504 | 0 | 0 | 0 | 0 | 0 | 2,504 | 0 | 0 | 2,504 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 41-6009967 .. | NORTHLAND INSURANCE COMPANY | 21,824 | 0 | 0 | 0 | 0 | 0 | 21,824 | 0 | 0 | 21,824 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 06-0303275 .. | PHOENIX INSURANCE COMPANY | 89,738 | 0 | 0 | 0 | 0 | 0 | 89,738 | 0 | 0 | 89,738 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 41-0406690 .. | ST PAUL FIRE & MARINE INSURANCE COMPANY | 446,936 | 0 | 0 | 0 | 0 | 0 | 446,936 | 0 | 0 | 446,936 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 41-0963301 .. | ST PAUL GUARDIAN INSURANCE COMPANY | 1,789 | 0 | 0 | 0 | 0 | 0 | 1,789 | 0 | 0 | 1,789 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 41-0881659 .. | ST PAUL MERCURY INSURANCE COMPANY | 8,127 | 0 | 0 | 0 | 0 | 0 | 8,127 | 0 | 0 | 8,127 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 36-2542404 .. | ST PAUL PROTECTIVE INSURANCE COMPANY | 12,211 | 0 | 0 | 0 | 0 | 0 | 12,211 | 0 | 0 | 12,211 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 41-1230819 .. | ST PAUL SURPLUS LINES INSURANCE COMPANY | 193 | 0 | 0 | 0 | 0 | 0 | 193 | 0 | 0 | 193 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 06-6033509 .. | STANDARD FIRE INSURANCE COMPANY | 86,896 | 0 | 0 | 0 | 0 | 0 | 86,896 | 0 | 0 | 86,896 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 36-2999370 .. | TRAVCO PERSONAL INSURANCE COMPANY | 2,530 | 0 | 0 | 0 | 0 | 0 | 2,530 | 0 | 0 | 2,530 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 35-1838077 .. | TRAVCO INSURANCE COMPANY | 4,830 | 0 | 0 | 0 | 0 | 0 | 4,830 | 0 | 0 | 4,830 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 06-6033504 .. | TRAVELERS CASUALTY & SURETY COMPANY | 371,427 | 0 | 0 | 0 | 0 | 0 | 371,427 | 0 | 0 | 371,427 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 06-1286266 .. | TRAVELERS CASUALTY CO OF CONNECTICUT | 8,416 | 0 | 0 | 0 | 0 | 0 | 8,416 | 0 | 0 | 8,416 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 41-1435765 .. | TRAVELERS CASUALTY COMPANY | 5,188 | 0 | 0 | 0 | 0 | 0 | 5,188 | 0 | 0 | 5,188 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 06-0876835 .. | TRAVELERS CASUALTY INS CO OF AMERICA | 49,190 | 0 | 0 | 0 | 0 | 0 | 49,190 | 0 | 0 | 49,190 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 95-3634110 .. | TRAVELERS COMMERCIAL CASUALTY COMPANY | 8,434 | 0 | 0 | 0 | 0 | 0 | 8,434 | 0 | 0 | 8,434 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 06-1286268 .. | TRAVELERS COMMERCIAL INSURANCE COMPANY | 8,408 | 0 | 0 | 0 | 0 | 0 | 8,408 | 0 | 0 | 8,408 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 41-1435766 .. | TRAVELERS CONSTITUTION STATE INS CO | 5,188 | 0 | 0 | 0 | 0 | 0 | 5,188 | 0 | 0 | 5,188 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 06-1203698 .. | TRAVELERS EXCESS AND SURPLUS LINES CO | 15,635 | 0 | 0 | 0 | 0 | 0 | 15,635 | 0 | 0 | 15,635 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 35-1838079 .. | TRAVELERS HOME AND MARINE INSURANCE CO | 4,830 | 0 | 0 | 0 | 0 | 0 | 4,830 | 0 | 0 | 4,830 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 06-0336212 .. | TRAVELERS INDEMNITY CO OF CONNECTICUT | 27,181 | 0 | 0 | 0 | 0 | 0 | 27,181 | 0 | 0 | 27,181 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 58-6020487 .. | TRAVELERS INDEMNITY COMPANY OF AMERICA | 15,294 | 0 | 0 | 0 | 0 | 0 | 15,294 | 0 | 0 | 15,294 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 36-3703200 .. | TRAVELERS PERSONAL INSURANCE COMPANY | 4,830 | 0 | 0 | 0 | 0 | 0 | 4,830 | 0 | 0 | 4,830 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 06-1286264 .. | TRAVELERS PERSONAL SECURITY INSURANCE CO | 4,830 | 0 | 0 | 0 | 0 | 0 | 4,830 | 0 | 0 | 4,830 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 36-2719165 .. | TRAVELERS PROP CAS CO OF AMERICA | 19,291 | 0 | 0 | 0 | 0 | 0 | 19,291 | 0 | 0 | 19,291 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 06-1286274 .. | TRAVELERS PROPERTY CASUALTY INSURANCE CO | 5,367 | 0 | 0 | 0 | 0 | 0 | 5,367 | 0 | 0 | 5,367 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 52-0515280 .. | UNITED STATES FIDELITY & GUARANTY CO | 85,524 | 0 | 0 | 0 | 0 | 0 | 85,524 | 0 | 0 | 85,524 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 0199999. Total authorized - affiliates - U.S. intercompany pooling | | 1,395,622 | 0 | 0 | 0 | 0 | 0 | 1,395,622 | 0 | 0 | 1,395,622 | 0 | 0 | 0.0 | 0.0 | 0.0 | XXX | 0 |
| Authorized - affiliates - U.S. non-pool - captive | | | | | | | | | | | | | | | | | | |
| 93-2131852 .. | TRAVELERS GROUP CAPTIVE INSURANCE CO | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 0299999. Total authorized - affiliates - U.S. non-pool - captive | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | XXX | 0 |
| Authorized - affiliates - U.S. non-pool - other | | | | | | | | | | | | | | | | | | |
| 42-1091525 .. | FIDELITY AND GUARANTY INSURANCE CO | 128 | 0 | 0 | 0 | 0 | 0 | 128 | 0 | 0 | 128 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 06-0303275 .. | PHOENIX INSURANCE COMPANY | 0 | 62 | 0 | 0 | 0 | 62 | 62 | 0 | 0 | 62 | 0 | 0 | 100.0 | 0.0 | 0.0 | YES | 0 |
| 06-6033504 .. | TRAVELERS CASUALTY & SURETY COMPANY | (5) | 0 | 0 | 0 | 5 | 5 | 0 | 0 | 0 | 0 | 5 | 0 | 0.0 | 0.0 | 0.0 | YES | 5 |
| 06-0907370 .. | TRAVELERS CASUALTY AND SURETY OF AMERICA | 802 | 0 | 0 | 0 | 0 | 0 | 802 | 0 | 0 | 802 | 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 |
| 06-0566050 .. | TRAVELERS INDEMNITY COMPANY | (3) | 0 | 0 | 0 | 3 | 3 | 0 | 0 | 0 | 0 | 3 | 98 | 0.0 | 3.1 | 0.0 | YES | 3 |
| 0399999. Total authorized - affiliates - U.S. non-pool - other | | 922 | 62 | 0 | 0 | 8 | 70 | 992 | 0 | 0 | 992 | 8 | 98 | 7.1 | 0.7 | 0.8 | XXX | 8 |
| 0499999. Total authorized - affiliates - U.S. non-pool | | 922 | 62 | 0 | 0 | 8 | 70 | 992 | 0 | 0 | 992 | 8 | 98 | 7.1 | 0.7 | 0.8 | XXX | 8 |
| 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 | | 1,396,543 | 62 | 0 | 0 | 8 | 70 | 1,396,613 | 0 | 0 | 1,396,613 | 8 | 98 | 0.0 | 0.0 | 0.0 | XXX | 8 |
| Authorized - other U.S. unaffiliated insurers | | | | | | | | | | | | | | | | | | |
| 13-3333609 .. | 21ST CENTURY NORTH AMERICA INSURANCE CO | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 95-2371728 .. | ACE AMERICAN INSURANCE COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 06-0237820 .. | ACE PROPERTY & CASUALTY INSURANCE CO | 9 | 104 | 59 | 0 | 70 | 233 | 243 | 67 | 67 | 175 | 3 | 26 | 96.2 | 1.5 | 29.0 | YES | 3 |
| 75-1940467 .. | ACIG INSURANCE COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 36-6033855 .. | AGCS MARINE INSURANCE COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 00-0000000 .. | AEGEN INTERNATIONAL INCORPORATED | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 36-3544354 .. | AGRINATIONAL INSURANCE COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 06-1022232 .. | ALEA NORTH AMERICA INSURANCE COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 63-0262164 .. | ALFA MUTUAL INSURANCE COMPANY | 2 | 5 | 3 | 9 | 38 | 55 | 57 | 19 | 19 | 38 | 27 | 33 | 96.5 | 38.7 | 65.8 | NO | 0 |
| 06-1182357 .. | ALLIED WORLD INSURANCE COMPANY | 19 | 0 | 0 | 0 | 0 | 0 | 19 | 0 | 0 | 19 | 0 | 3,523 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 36-0719665 .. | ALLSTATE INSURANCE COMPANY | 512 | 42 | 44 | 0 | 78 | 163 | 675 | 75 | 75 | 601 | 3 | 4,831 | 24.1 | 0.1 | 11.5 | YES | 3 |
| 04-2680300 .. | ALLSTATE VEHICLE & PROPERTY INS CO | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100.0 | 100.0 | 99.7 | NO | 0 |
| 36-2661954 .. | AMERICAN AGRICULTURAL INSURANCE COMPANY | 2,107 | 0 | 0 | 32 | 8 | 39 | 2,147 | 0 | 0 | 2,147 | 39 | 2,473 | 1.8 | 0.9 | 0.4 | YES | 39 |
| 52-2048110 .. | AMERICAN ALTERNATIVE INSURANCE CORP | 2 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 | 2 | 0 | 44 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 59-0593886 .. | AMERICAN BANKERS INSURANCE CO OF FLORIDA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 111 | 100.0 | 0.0 | 0.0 | YES | 0 |
| 31-0973761 .. | AMERICAN EMPIRE INSURANCE COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 52-0696632 .. | AMERICAN HEALTH AND LIFE INSURANCE CO | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 13-5124990 .. | AMERICAN HOME ASSURANCE COMPANY | 37 | 97 | 36 | 19 | 462 | 614 | 651 | 233 | 233 | 419 | 248 | 308 | 94.3 | 34.2 | 71.0 | NO | 0 |
| 74-0484030 .. | AMERICAN NATIONAL INSURANCE COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 74-3211949 .. | AMERICAN PET INSURANCE COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 38-1630841 .. | AMERICAN ROAD INSURANCE COMPANY | 9 | 10 | 3 | 0 | (1) | 13 | 22 | 1 | 1 | 20 | 0 | 12 | 58.2 | 0.0 | (2.9) | YES | 0 |
| 35-0145825 .. | AMERICAN UNITED LIFE INSURANCE COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 06-1430254 .. | ARCH REINSURANCE COMPANY | 3,203 | 0 | 0 | 0 | 0 | 0 | 3,203 | 0 | 0 | 3,203 | 0 | 23,982 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 94-1390273 .. | ARGONAUT INSURANCE COMPANY | 2 | 55 | (15) | 0 | 30 | 70 | 72 | 22 | 22 | 50 | 8 | 14 | 96.8 | 13.2 | 42.3 | YES | 8 |
| 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 | 2,250 | 0 | 0 | 0 | 0 | 0 | 2,250 | 0 | 0 | 2,250 | 0 | 5,069 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 51-0434766 .. | AXIS REINSURANCE COMPANY | 1,163 | 0 | 1 | 0 | 0 | 1 | 1,164 | 0 | 0 | 1,164 | 0 | 3,039 | 0.1 | 0.0 | 0.0 | YES | 0 |
| 23-1502700 .. | BEDIVERE INSURANCE COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 47-0574325 .. | BERKLEY INSURANCE COMPANY | 282 | 0 | 122 | 0 | 0 | 122 | 404 | 0 | 0 | 404 | 0 | 1,445 | 30.2 | 0.0 | 0.0 | YES | 0 |
| 43-1432586 .. | BERKLEY REGIONAL INSURANCE CO | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 51-0400307 .. | BERKSHIRE HATHAWAY DIRECT INSURANCE CO | 1 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 1 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 06-6105395 .. | CENTURY INDEMNITY COMPANY | 21 | 0 | 182 | 0 | 0 | 182 | 203 | 0 | 0 | 203 | 0 | 41 | 89.8 | 0.0 | 0.0 | YES | 0 |
| 13-3531373 .. | CERITY INSURANCE COMPANY | 39 | 0 | 0 | 22 | 6 | 28 | 67 | 0 | 0 | 67 | 28 | 28 | 41.8 | 29.4 | 8.4 | NO | 0 |
| 31-0542366 .. | CINCINNATI INSURANCE COMPANY | 2,871 | 2 | 4 | 6 | 53 | 65 | 2,935 | 17 | 17 | 2,918 | 42 | 1,659 | 2.2 | 0.9 | 1.8 | YES | 42 |
| 36-2994662 .. | COLISEUM REINSURANCE COMPANY | 7 | 0 | 9 | 0 | 0 | 9 | 16 | 0 | 0 | 16 | 0 | 146 | 58.4 | 0.0 | 0.0 | YES | 0 |
| 47-0490411 .. | COLUMBIA CASUALTY COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 377 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 06-0303370 .. | CONNECTICUT GENERAL LIFE INSURANCE CO | 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 |
| 36-2114545 .. | CONTINENTAL CASUALTY COMPANY | 69 | 219 | 150 | 62 | 311 | 742 | 811 | 184 | 184 | 626 | 189 | 278 | 91.5 | 20.9 | 38.4 | NO | 0 |
| 13-5010440 .. | CONTINENTAL INSURANCE COMPANY | 163 | 326 | 91 | 18 | 765 | 1,200 | 1,364 | 333 | 333 | 1,030 | 450 | 632 | 88.0 | 27.0 | 56.1 | NO | 0 |
| 37-0807507 .. | COUNTRY MUTUAL INSURANCE COMPANY | 33 | 0 | 0 | 0 | 0 | 0 | 33 | 0 | 0 | 33 | 0 | 98 | 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 |
| 00-0000000 .. | DAMPKRAFT INSURANCE COMPANY | (27) | 0 | 0 | 0 | 0 | 0 | (27) | 0 | 0 | (27) | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 95-3014772 .. | DOCTORS COMPANY AN INTERINSURANCE EXCH | 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 | 13 | 0 | 0 | 17 | 4 | 20 | 33 | 0 | 0 | 32 | 20 | 53 | 61.2 | 23.0 | 10.7 | NO | 0 |
| 63-0329091 .. | EMC PROPERTY & CASUALTY COMPANY | 0 | 42 | 0 | 0 | 0 | 42 | 42 | 0 | 0 | 42 | 0 | 0 | 100.0 | 0.0 | 0.0 | YES | 0 |
| 39-0264050 .. | EMPLOYERS INSURANCE COMPANY OF WAUSAU | 50 | 57 | (132) | 36 | 570 | 531 | 581 | 465 | 465 | 116 | 141 | 302 | 91.4 | 33.7 | 98.1 | NO | 0 |
| 42-0234980 .. | EMPLOYERS MUTUAL CASUALTY COMPANY | 36 | 0 | 4 | 6 | 80 | 90 | 125 | 15 | 15 | 110 | 71 | 83 | 71.5 | 36.5 | 63.5 | NO | 0 |
| 35-2293075 .. | ENDURANCE ASSURANCE CORPORATION | 5,411 | 0 | 0 | 0 | 0 | 0 | 5,411 | 0 | 0 | 5,411 | 0 | 8,375 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 25-6038677 .. | ERIE INSURANCE EXCHANGE | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 36-2950161 .. | EVANSTON INSURANCE COMPANY | (3) | 0 | 0 | 0 | 0 | 0 | (3) | 0 | 0 | (3) | 0 | 30 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 22-2005057 .. | EVEREST REINSURANCE COMPANY | 4,835 | 0 | 9 | 0 | 38 | 47 | 4,882 | 0 | 0 | 4,882 | 38 | 8,140 | 1.0 | 0.3 | 0.8 | YES | 38 |
| 36-2467238 .. | EVERGREEN NATIONAL INDEMNITY CO | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 00-0000000 .. | F L INSURANCE CORPORATION | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 05-0316605 .. | FACTORY MUTUAL INSURANCE COMPANY | 89 | 55 | 28 | 31 | 183 | 298 | 387 | 81 | 81 | 306 | 133 | 1,354 | 77.1 | 8.0 | 47.4 | YES | 133 |
| 13-3333610 .. | FAIR AMERICAN INS & REINS COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 48-0214040 .. | FARMERS ALLIANCE MUTUAL INSURANCE CO | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 13-2915260 .. | FARMERS GROUP PROP & CAS INS CO | 31 | 301 | 5 | 225 | 155 | 686 | 717 | 18 | 18 | 700 | 362 | 419 | 95.6 | 32.4 | 21.6 | NO | 0 |
| 42-0245840 .. | FARMERS MUTUAL HAIL INSURANCE CO OF IOWA | 1 | 0 | 0 | 8 | 2 | 10 | 11 | 0 | 0 | 11 | 10 | 19 | 90.6 | 32.6 | 15.6 | NO | 0 |
| 13-1963496 .. | FEDERAL INSURANCE COMPANY | (113) | 0 | 0 | 0 | 0 | 0 | (113) | 0 | 0 | (113) | 0 | 168 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 13-2710717 .. | FINANCIAL GUARANTY INSURANCE COMPANY | 2 | 6 | 10 | 0 | 0 | 16 | 18 | 1 | 1 | 18 | 0 | 28 | 89.2 | 0.0 | 2.4 | YES | 0 |
| 95-1466743 .. | FINANCIAL INDEMNITY COMPANY | 0 | 42 | 0 | 0 | 0 | 42 | 42 | 0 | 0 | 42 | 0 | 0 | 100.0 | 0.0 | 0.0 | YES | 0 |
| 06-1325038 .. | FINIAL REINSURANCE COMPANY | 243 | 0 | 250 | 0 | 0 | 250 | 493 | 0 | 0 | 493 | 0 | 88 | 50.7 | 0.0 | 0.0 | YES | 0 |
| 04-2198460 .. | FIRST STATE INSURANCE COMPANY | 13 | 0 | 0 | 0 | 0 | 0 | 13 | 0 | 0 | 13 | 0 | 4,234 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 00-0000000 .. | FRONT RANGE INSURANCE COMPANY INC | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 75-1588101 .. | GEICO GENERAL INSURANCE COMPANY | 4 | 0 | 0 | 0 | 0 | 0 | 4 | 0 | 0 | 4 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 91-0231910 .. | GENERAL INSURANCE COMPANY OF AMERICA | 9 | 3 | 15 | 4 | 104 | 126 | 134 | 47 | 47 | 87 | 61 | 131 | 93.5 | 27.9 | 77.1 | NO | 0 |
| 13-2572994 .. | GENERAL RE LIFE CORPORATION | 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 | 3,724 | 150 | 6 | 5,915 | 420 | 6,491 | 10,215 | 6,316 | 6,316 | 3,899 | 19 | 4,375 | 63.5 | 0.2 | 4.1 | YES | 19 |
| 13-3029255 .. | GENERAL SECURITY NATIONAL INSURANCE CO | 272 | 0 | 0 | 11 | 21 | 31 | 303 | 0 | 0 | 303 | 31 | 304 | 10.3 | 5.1 | 6.8 | YES | 31 |
| 06-0876629 .. | GENERAL STAR INDEMNITY COMPANY | 21 | 0 | 0 | 0 | 0 | 0 | 21 | 0 | 0 | 21 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 13-1958482 .. | GENERAL STAR NATIONAL INSURANCE COMPANY | 4 | 54 | 18 | 0 | 26 | 98 | 102 | 20 | 20 | 82 | 6 | 36 | 96.3 | 5.2 | 25.7 | YES | 6 |
| 13-5617450 .. | GENERALI - U.S. BRANCH | (45) | 42 | 5 | 0 | 0 | 47 | 2 | 0 | 0 | 2 | 0 | 5 | 2,447.9 | 0.0 | 0.0 | YES | 0 |
| 13-5009848 .. | GLOBAL REINSURANCE CORP OF AMERICA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 31-0501234 .. | GREAT AMERICAN INSURANCE COMPANY | 19 | 58 | 45 | 59 | 260 | 423 | 442 | 125 | 125 | 317 | 194 | 254 | 95.6 | 34.0 | 58.9 | NO | 0 |
| 13-5117400 .. | GREATER NEW YORK MUTUAL INSURANCE CO | 2 | 0 | 2 | 5 | 33 | 40 | 42 | 14 | 14 | 28 | 24 | 21 | 95.7 | 49.2 | 79.7 | NO | 0 |
| 95-1479095 .. | GREENWICH INSURANCE COMPANY | 0 | 42 | 0 | 0 | 0 | 42 | 42 | 0 | 0 | 42 | 0 | 0 | 100.0 | 0.0 | 0.0 | YES | 0 |
| 22-2222789 .. | GUARANTEE INSURANCE COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 13-5129825 .. | HANOVER INSURANCE COMPANY | 18 | 37 | 27 | 45 | 237 | 345 | 363 | 113 | 113 | 250 | 168 | 218 | 94.9 | 36.0 | 65.1 | NO | 0 |
| 06-0383030 .. | HARTFORD ACCIDENT & INDEMNITY COMPANY | 10 | 23 | 0 | 0 | (1) | 22 | 32 | 1 | 1 | 30 | 0 | 75 | 68.1 | 0.0 | (3.0) | YES | 0 |
| 06-0383750 .. | HARTFORD FIRE INSURANCE COMPANY | 41 | 23 | 38 | 0 | 12 | 72 | 113 | 6 | 6 | 107 | 6 | 540 | 63.6 | 0.9 | 10.6 | YES | 6 |
| 06-0384680 .. | HARTFORD STEAM BOILER INSPECTION&INS CO | 3 | 0 | 6 | 1 | 52 | 58 | 61 | 23 | 23 | 38 | 29 | 50 | 95.1 | 33.4 | 84.3 | NO | 0 |
| 38-0829290 .. | HASTINGS MUTUAL INSURANCE COMPANY | 2 | 0 | 5 | 12 | 43 | 59 | 61 | 18 | 18 | 43 | 36 | 26 | 96.3 | 52.3 | 69.6 | NO | 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 |
| 61-0904881 .. | HEALTH CARE INDEMNITY INC | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 74-1296673 .. | HIGHLANDS INSURANCE COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 02-0308052 .. | HOME INSURANCE COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 59-1027412 .. | HORACE MANN INSURANCE COMPANY | 0 | 42 | 0 | 0 | 0 | 42 | 42 | 0 | 0 | 42 | 0 | 0 | 100.0 | 0.0 | 0.0 | YES | 0 |
| 06-1206659 .. | HOUSING AUTHORITY PROPERTY INS A MUT | 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 |
| 47-6025666 .. | INLAND INSURANCE COMPANY | 0 | 0 | 2 | 14 | 25 | 41 | 41 | 7 | 7 | 34 | 32 | 18 | 99.8 | 61.4 | 60.2 | NO | 0 |
| 23-0723970 .. | INSURANCE COMPANY OF NORTH AMERICA | 248 | 156 | 95 | 0 | 106 | 357 | 606 | 101 | 101 | 505 | 5 | 13 | 59.0 | 0.9 | 17.4 | YES | 5 |
| 59-1680233 .. | INSURANCE COMPANY OF THE AMERICAS | 0 | 0 | 0 | 0 | 73 | 73 | 73 | 0 | 0 | 73 | 73 | 0 | 100.0 | 100.0 | 100.0 | NO | 0 |
| 95-2769232 .. | INSURANCE COMPANY OF THE WEST | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 56-0751402 .. | INTEGON GENERAL INSURANCE CORPORATION | 1 | 0 | 5 | 0 | 40 | 45 | 47 | 15 | 15 | 32 | 26 | 0 | 97.0 | 80.5 | 86.3 | NO | 0 |
| 01-0233346 .. | JOHN HANCOCK LIFE INSURANCE COMPANY USA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 25-1149494 .. | LEXINGTON INSURANCE COMPANY | 0 | 0 | 0 | 0 | 9 | 9 | 9 | 0 | 0 | 9 | 9 | 16 | 100.0 | 35.4 | 100.0 | NO | 0 |
| 04-1543470 .. | LIBERTY MUTUAL INSURANCE COMPANY | 2,100 | 67 | 43 | 142 | 434 | 686 | 2,786 | 203 | 203 | 2,583 | 372 | 1,929 | 24.6 | 8.3 | 15.6 | YES | 372 |
| 23-0867770 .. | LIBERTY MUTUAL MID-ATLANTIC INS CO | 0 | 0 | 0 | 10 | 2 | 12 | 12 | 0 | 0 | 12 | 12 | 1 | 100.0 | 91.9 | 14.7 | NO | 0 |
| 35-0472300 .. | LINCOLN NATIONAL LIFE 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 | 3 | 0 | 0 | 0 | 0 | 0 | 3 | 0 | 0 | 3 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 36-1410470 .. | LUMBERMENS MUTUAL CASUALTY COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 36-3347420 .. | MAPFRE INSURANCE COMPANY | 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 | 2,660 | 0 | 0 | 0 | 0 | 0 | 2,660 | 0 | 0 | 2,660 | 0 | 416 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 36-3101262 .. | MARKEL INSURANCE COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 59-0615164 .. | MEDMARC CASUALTY INSURANCE 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 | 9 | 15 | 24 | 24 | 1 | 1 | 23 | 22 | 1 | 98.9 | 93.1 | 62.3 | NO | 0 |
| 04-1614490 .. | MERRIMACK MUTUAL FIRE INSURANCE COMPANY | 10 | 11 | 12 | 18 | 111 | 151 | 161 | 56 | 56 | 105 | 72 | 117 | 93.6 | 32.3 | 68.6 | NO | 0 |
| 04-2482364 .. | METROMILE INSURANCE COMPANY | 15 | 0 | 1 | 71 | 55 | 127 | 142 | 5 | 5 | 137 | 121 | 133 | 89.2 | 44.9 | 38.5 | NO | 0 |
| 36-1475332 .. | MIDSTATES REINSURANCE CORPORATION | 8 | 0 | 0 | 0 | 0 | 0 | 8 | 0 | 0 | 8 | 0 | 34 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 00-0000000 .. | MINNETONKA INSURANCE COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 95-1728812 .. | MISSION INSURANCE COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 22-3818012 .. | MITSUI SUMITOMO INSURANCE CO OF AMERICA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 644 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 13-3467153 .. | MITSUI SUMITOMO INSURANCE USA INC | 0 | 0 | 0 | 2 | 1 | 3 | 3 | 0 | 0 | 3 | 3 | 4 | 100.0 | 43.9 | 35.6 | NO | 0 |
| 04-1630650 .. | MONARCH LIFE INSURANCE COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 31-4259550 .. | MOTORISTS MUTUAL INSURANCE COMPANY | 3 | 0 | 3 | 8 | 53 | 64 | 67 | 23 | 23 | 44 | 37 | 39 | 95.5 | 45.3 | 78.8 | NO | 0 |
| 38-0855585 .. | MOTORS INSURANCE CORPORATION | 231 | 39 | 81 | 0 | 6 | 126 | 357 | 0 | 0 | 357 | 6 | 87 | 35.3 | 1.4 | 1.8 | YES | 6 |
| 13-4924125 .. | MUNICH REINSURANCE AMERICA INC | 19,446 | 13,757 | 203 | 0 | 5,422 | 19,383 | 38,828 | 5,422 | 5,422 | 33,406 | 0 | 20,950 | 49.9 | 0.0 | 14.0 | YES | 0 |
| 06-0493340 .. | NASSAU LIFE INSURANCE COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 95-2488300 .. | NATIONAL AMERICAN INSURANCE CO OF CA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 38-0865250 .. | NATIONAL CASUALTY COMPANY | 4 | 0 | (83) | 0 | 71 | (12) | (8) | 71 | 71 | (79) | 0 | 132 | 147.4 | 0.4 | (898.8) | YES | 0 |
| 47-0355979 .. | NATIONAL INDEMNITY COMPANY | 11,549 | 16 | 2 | 0 | 56 | 73 | 11,623 | 53 | 53 | 11,570 | 3 | 6,160 | 0.6 | 0.0 | 0.5 | YES | 3 |
| 36-2403971 .. | NATIONAL LIABILITY & FIRE INSURANCE CO | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 00-0000000 .. | NATIONAL TELECOM CORPORATION | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 25-0687550 .. | NATIONAL UNION FIRE INSURANCE CO OF PA | 54 | 42 | 2 | 0 | 8 | 52 | 105 | 34 | 34 | 72 | 0 | 44 | 49.2 | 0.0 | 7.8 | YES | 0 |
| 31-4177100 .. | NATIONWIDE MUTUAL INSURANCE COMPANY | 4,443 | 9 | (14) | 0 | 23 | 18 | 4,461 | 48 | 48 | 4,413 | 0 | 4,479 | 0.4 | 0.0 | 0.5 | YES | 0 |
| 13-3138390 .. | NAVIGATORS INSURANCE COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 06-1053492 .. | NEW ENGLAND REINSURANCE CORPORATION | 722 | 855 | 5 | 43 | 211 | 1,115 | 1,836 | 97 | 97 | 1,739 | 157 | 6,669 | 60.7 | 1.9 | 11.5 | YES | 157 |
| 22-2187459 .. | NEW JERSEY RE-INSURANCE COMPANY | 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 |
| 22-1964135 .. | NORTH RIVER INSURANCE COMPANY | 0 | 97 | 0 | 0 | 0 | 97 | 97 | 0 | 0 | 97 | 0 | 5 | 99.9 | 0.0 | 0.0 | YES | 0 |
| 41-0446480 .. | NORTH STAR MUTUAL INSURANCE COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 62-0929818 .. | OAKWOOD INSURANCE COMPANY | 0 | 0 | 0 | 0 | 5 | 5 | 5 | 0 | 0 | 5 | 5 | 36 | 100.0 | 12.4 | 100.0 | YES | 5 |
| 47-0698507 .. | ODYSSEY REINSURANCE COMPANY | 1,415 | 0 | 13 | 0 | 0 | 13 | 1,428 | 0 | 0 | 1,428 | 0 | 2,302 | 0.9 | 0.0 | 0.0 | YES | 0 |
| 25-0410420 .. | OLD REPUBLIC INSURANCE COMPANY | 144 | 29 | 0 | 0 | 1 | 31 | 174 | 0 | 0 | 174 | 1 | 70 | 17.5 | 0.6 | 0.8 | YES | 1 |
| 95-1078160 .. | PACIFIC INDEMNITY COMPANY | 2 | 2 | 1 | 0 | 16 | 18 | 20 | 0 | 0 | 20 | 15 | 0 | 90.4 | 76.9 | 77.4 | NO | 0 |
| 13-3031176 .. | PARTNER REINSURANCE CO OF THE US | 9,613 | 0 | 51 | 0 | 0 | 51 | 9,665 | 0 | 0 | 9,665 | 0 | 9,163 | 0.5 | 0.0 | 0.0 | YES | 0 |
| 13-2919779 .. | PEERLESS INDEMNITY INSURANCE COMPANY | 2 | 0 | 5 | 15 | 49 | 69 | 71 | 19 | 19 | 52 | 45 | 45 | 96.6 | 45.9 | 68.8 | NO | 0 |
| 23-0959220 .. | PENNSYLVANIA LUMBERMENS MUTUAL INS CO | 1 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 1 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 23-1642962 .. | PENNSYLVANIA MANUFACTURERS ASSOC INS CO | 3 | 0 | 0 | 0 | 3 | 3 | 6 | 0 | 0 | 6 | 3 | 20 | 53.2 | 12.5 | 53.2 | YES | 3 |
| 13-3801089 .. | PLYMOUTH ROCK ASSURANCE PREFERRED CORP | 0 | 0 | 0 | 5 | 2 | 6 | 6 | 0 | 0 | 6 | 6 | 6 | 100.0 | 50.8 | 25.3 | NO | 0 |
| 36-3030511 .. | PRAETORIAN INSURANCE COMPANY | 0 | 0 | 0 | 10 | 1 | 11 | 11 | 0 | 0 | 11 | 11 | 10 | 97.9 | 51.2 | 8.1 | NO | 0 |
| 34-6513736 .. | PROGRESSIVE CASUALTY INSURANCE COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 35-6021485 .. | PROTECTIVE INSURANCE COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 05-0204450 .. | PROVIDENCE WASHINGTON INSURANCE COMPANY | 3 | 0 | 6 | 10 | 276 | 292 | 295 | 224 | 224 | 71 | 62 | 227 | 99.0 | 20.8 | 93.5 | NO | 0 |
| 22-1211670 .. | PRUDENTIAL INSURANCE COMPANY OF AMERICA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 13-1188550 .. | PUBLIC SERVICE INSURANCE COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 22-2311816 .. | QBE INS CORP | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 23-1641984 .. | QBE REINSURANCE CORPORATION | 511 | 2 | 3 | 42 | 122 | 170 | 680 | 12 | 12 | 668 | 152 | 448 | 24.9 | 13.6 | 18.0 | YES | 152 |
| 23-1740414 .. | R&Q REINSURANCE COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 37-0915434 .. | RLI INSURANCE COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 61 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 91-1060766 .. | RED SHIELD INSURANCE COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 41-0451140 .. | RELIASTAR LIFE INSURANCE COMPANY | 10 | 0 | 0 | 0 | 0 | 0 | 10 | 0 | 0 | 10 | 0 | 98 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 52-1952955 .. | RENAISSANCE REINSURANCE US INC | 4,752 | 0 | 0 | 0 | 0 | 0 | 4,752 | 0 | 0 | 4,752 | 0 | 4,051 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 95-2801326 .. | REPUBLIC INDEMNITY COMPANY OF AMERICA | 0 | 42 | 0 | 0 | 0 | 42 | 42 | 0 | 0 | 42 | 0 | 0 | 100.0 | 0.0 | 0.0 | YES | 0 |
| 31-4290270 .. | REPUBLIC-FRANKLIN INSURANCE COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100.0 | 0.0 | 100.0 | YES | 0 |
| 86-0274508 .. | REPWEST INSURANCE COMPANY | 3 | 0 | 0 | 0 | 0 | 0 | 3 | 0 | 0 | 3 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 75-1444207 .. | SCOR REINSURANCE COMPANY | 5,757 | 0 | 0 | 0 | 52 | 52 | 5,809 | 0 | 0 | 5,809 | 52 | 5,606 | 0.9 | 0.5 | 0.9 | YES | 52 |
| 41-1459789 .. | SFM MUTUAL INSURANCE COMPANY | 13 | 0 | 0 | 0 | 0 | 0 | 13 | 0 | 0 | 13 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 43-0727872 .. | SAFETY NATIONAL CASUALTY CORP | 78 | 0 | 0 | 0 | 0 | 0 | 78 | 0 | 0 | 78 | 0 | 16 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 13-2941133 .. | SENECA INSURANCE COMPANY | 14 | 0 | 0 | 0 | 0 | 0 | 14 | 0 | 0 | 14 | 0 | 36 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 39-0333950 .. | SENTRY INSURANCE COMPANY | 47 | 0 | 158 | 8 | 153 | 319 | 366 | 51 | 51 | 315 | 110 | 0 | 87.3 | 35.0 | 41.9 | NO | 0 |
| 13-2997499 .. | SIRIUSPOINT AMERICA INSURANCE COMPANY | 4 | 122 | 429 | 37 | 57 | 645 | 649 | 70 | 70 | 578 | 23 | 587 | 99.4 | 2.0 | 8.7 | YES | 23 |
| 02-0537812 .. | SOMPO AMERICA FIRE & MARINE INSURANCE CO | 1 | 0 | 0 | 0 | 26 | 26 | 27 | 0 | 0 | 27 | 26 | 0 | 97.2 | 97.2 | 97.2 | NO | 0 |
| 13-2554270 .. | SOMPO AMERICA INSURANCE COMPANY | 337 | 0 | 5 | 22 | 82 | 109 | 446 | 28 | 28 | 418 | 76 | 1,144 | 24.4 | 4.9 | 18.3 | YES | 76 |
| 04-1027270 .. | SPARTA INSURANCE COMPANY | 3 | 67 | 0 | 0 | 5 | 72 | 75 | 0 | 0 | 75 | 5 | 0 | 95.9 | 6.4 | 6.4 | YES | 5 |
| 00-0000000 .. | ST GEORGE INSURANCE COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 38-2626205 .. | STAR INSURANCE COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 8 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 22-3590451 .. | STARNET INSURANCE COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100.0 | 100.0 | 100.0 | NO | 0 |
| 75-1670124 .. | STARR INDEMNITY & LIABILITY COMPANY | 164 | 499 | 26 | 57 | 146 | 727 | 891 | 46 | 46 | 845 | 157 | 330 | 81.6 | 13.3 | 16.3 | YES | 157 |
| 37-0533080 .. | STATE FARM FIRE & CASUALTY COMPANY | 3 | 0 | 6 | 1 | 51 | 58 | 61 | 23 | 23 | 38 | 29 | 33 | 95.1 | 41.4 | 84.2 | NO | 0 |
| 13-3031274 .. | SUECIA INSURANCE CO | 0 | 0 | 2 | 0 | 0 | 2 | 2 | 0 | 0 | 2 | 0 | 0 | 100.0 | 0.0 | 0.0 | YES | 0 |
| 00-0000000 .. | SUPERIOR GUARANTY INSURANCE COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 13-3440360 .. | SWISS RE CORP SOLUTIONS ELITE INS CORP | 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 | 30,768 | 249 | 75 | 8 | 56 | 387 | 31,155 | 27 | 27 | 31,128 | 36 | 43,144 | 1.2 | 0.0 | 0.2 | YES | 36 |

# 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 |
| 94-1517098 .. | TIG INSURANCE COMPANY | 175 | 87 | 723 | 0 | 658 | 1,468 | 1,643 | 657 | 657 | 987 | 1 | 1,912 | 89.3 | 0.0 | 40.0 | YES | 1 |
| 74-1321032 .. | TEXAS FARM BUREAU MUTUAL INSURANCE CO | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 31-0978280 .. | THE MIDWESTERN INDEMNITY COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 13-2918573 .. | TOA REINSURANCE COMPANY OF AMERICA | 50 | 0 | 0 | 0 | 27 | 27 | 77 | 0 | 0 | 77 | 27 | 119 | 35.0 | 13.8 | 35.0 | YES | 27 |
| 13-4032666 .. | TOKIO MARINE AMERICA INSURANCE COMPANY | 162 | 0 | 3 | 65 | 68 | 136 | 298 | 14 | 14 | 284 | 119 | 946 | 45.7 | 9.7 | 22.8 | YES | 119 |
| 31-4423946 .. | TRANSAMERICA CASUALTY INSURANCE COMPANY | 2 | 0 | 0 | 3 | 0 | 3 | 4 | 3 | 3 | 2 | 0 | 23 | 63.8 | 0.0 | 0.0 | YES | 0 |
| 13-5616275 .. | TRANSATLANTIC REINSURANCE COMPANY | 18,860 | 0 | 644 | 0 | 0 | 644 | 19,504 | 0 | 0 | 19,504 | 0 | 9,934 | 3.3 | 0.0 | 0.0 | YES | 0 |
| 47-0547953 .. | UNION INSURANCE COMPANY | 4 | 0 | 0 | 0 | 0 | 0 | 4 | 0 | 0 | 4 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 13-2959091 .. | UNITED AMERICAS INSURANCE COMPANY (UAIC) | 0 | 0 | 0 | 0 | 28 | 28 | 28 | 0 | 0 | 28 | 28 | 0 | 100.0 | 100.0 | 100.0 | NO | 0 |
| 42-0644327 .. | UNITED FIRE & CASUALTY COMPANY | 0 | 0 | 0 | 7 | 1 | 9 | 9 | 0 | 0 | 9 | 9 | 0 | 99.7 | 97.8 | 16.6 | NO | 0 |
| 13-5459190 .. | UNITED STATES FIRE INSURANCE COMPANY | 2 | 43 | 0 | 0 | 11 | 54 | 56 | 10 | 10 | 46 | 2 | 33 | 96.6 | 2.1 | 20.5 | YES | 2 |
| 13-3088732 .. | WCF NATIONAL INSURANCE COMPANY | 4 | 0 | 12 | 20 | 108 | 140 | 144 | 44 | 44 | 100 | 85 | 84 | 97.4 | 46.1 | 75.1 | NO | 0 |
| 41-0430825 .. | WESTERN NATIONAL MUTUAL INS CO | 0 | 0 | 2 | 9 | 36 | 47 | 47 | 7 | 7 | 40 | 38 | 0 | 99.8 | 94.8 | 77.0 | NO | 0 |
| 48-0921045 .. | WESTPORT INSURANCE CORPORATION | 243 | 1 | 9 | 18 | 90 | 117 | 361 | 33 | 33 | 328 | 76 | 1,814 | 32.6 | 3.5 | 25.0 | YES | 76 |
| 00-0000000 .. | WHITE MOUNTAIN INSURANCE COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 36-0947200 .. | WILCAC LIFE INSURANCE COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 13-3787296 .. | XL INSURANCE COMPANY OF NEW YORK INC | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 25 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 13-1290712 .. | XL REINSURANCE AMERICA INC | 16,231 | 21 | 190 | 0 | 82 | 293 | 16,524 | 48 | 48 | 16,476 | 34 | 10,041 | 1.8 | 0.1 | 0.5 | YES | 34 |
| 47-0619962 .. | YCI, INC. | 2 | 1 | 1 | 0 | (1) | 1 | 3 | 0 | 0 | 2 | 0 | 14 | 39.4 | 0.0 | (39.6) | YES | 0 |
| 94-1590201 .. | YOSEMITE INSURANCE COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 95-1651549 .. | ZENITH INSURANCE COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 111 | 100.0 | 0.1 | 100.0 | YES | 0 |
| 36-2781080 .. | ZURICH AMERICAN INS COMPANY OF ILLINOIS | 6 | 2 | 10 | 49 | 132 | 192 | 198 | 37 | 37 | 161 | 144 | 91 | 97.0 | 57.2 | 66.7 | NO | 0 |
| 36-4233459 .. | ZURICH AMERICAN INSURANCE COMPANY | 52 | 91 | 0 | 0 | 67 | 158 | 210 | 68 | 68 | 141 | 0 | 16 | 75.3 | 0.0 | 32.0 | YES | 0 |
| 0999999. Total authorized - other U.S. unaffiliated insurers | | 158,407 | 18,141 | 3,760 | 7,246 | 13,187 | 42,335 | 200,742 | 15,775 | 15,775 | 184,966 | 4,716 | 211,996 | 21.1 | 1.2 | 6.6 | XXX | 1,642 |
| Authorized - pools - mandatory pools | | | | | | | | | | | | | | | | | | |
| AA-9992109 .. | ARKANSAS STOCK POOL FOR ASSIGNED RISKS | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-9992117 .. | ASSIGNED RISK POOL | 5 | 0 | 0 | 0 | 0 | 0 | 5 | 0 | 0 | 5 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-9991201 .. | CALIFORNIA FAIR PLAN | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-9991161 .. | COMMONWEALTH AUTOMOBILE REINSURERS | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-9991310 .. | FLORIDA HURRICANE CATASTROPHE FUND | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-9991500 .. | ILLINOIS MINE SUBSIDENCE FUND | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 87 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-9992110 .. | ILLINOIS STOCK POOL FOR ASSIGNED RISKS | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-9991501 .. | INDIANA MINE SUBSIDENCE FUND | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-9991414 .. | INDIANA WORKERS COMP ASSIGNED RISK POOL | 1,849 | 0 | 0 | 0 | 0 | 0 | 1,849 | 0 | 0 | 1,849 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-9991502 .. | KENTUCKY MINE SUBSIDENCE FUND | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-9991421 .. | MASSACHUSETTS VOLUNTARY WORK COMP POOL | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-9992122 .. | MASSACHUSETTS WORK COMP ASSIG RISK POOL | 3,575 | 0 | 0 | 0 | 0 | 0 | 3,575 | 0 | 0 | 3,575 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-9991159 .. | MICHIGAN CATASTROPHE CLAIM ASSOCIATION | 14,334 | 0 | 0 | 0 | 0 | 0 | 14,334 | 0 | 0 | 14,334 | 0 | 1,945 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-9992114 .. | MICHIGAN WORKERS COMP INS FACILITY | 2,356 | 0 | 0 | 0 | 0 | 0 | 2,356 | 0 | 0 | 2,356 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-9991423 .. | MINNESOTA WORKERS COMPENSATION POOL | 130 | 0 | 0 | 0 | 0 | 0 | 130 | 0 | 0 | 130 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-9990036 .. | MISSOURI AGGREGATE XOL REINS MECHANISM | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-9992118 .. | NATIONAL WORKERS COMP REINSURANCE POOL | 59,736 | 0 | 0 | 0 | 0 | 0 | 59,736 | 0 | 0 | 59,736 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-9991162 .. | NEW JERSEY AUTO INS RISK EXCHANGE | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-9991134 .. | NEW JERSEY COMMERCIAL AUTO INS PROCEDURE | (228) | 0 | 0 | 0 | 0 | 0 | (228) | 0 | 0 | (228) | 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-9991160 .. | NEW JERSEY UNSATISFIED CLAIM & JUDGEMENT | 4,680 | 0 | 0 | 0 | 0 | 0 | 4,680 | 0 | 0 | 4,680 | 0 | 1,647 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-9992108 .. | NEW MEXICO WORKERS COMP REINS POOL | 133 | 0 | 0 | 0 | 0 | 0 | 133 | 0 | 0 | 133 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-9991220 .. | NEW YORK FAIR PLAN | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-9991139 .. | NORTH CAROLINA REINSURANCE FACILITY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-9991503 .. | OHIO MINE SUBSIDENCE | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-9992082 .. | TEXAS SMALL PREMIUM POLICY PLAN | 29 | 0 | 0 | 0 | 0 | 0 | 29 | 0 | 0 | 29 | 0 | 4 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-9991226 .. | VIRGINIA FAIR PLAN | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-9991506 .. | WEST VIRGINIA MINE SUBSIDENCE FUND | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-9991450 .. | WISCONSIN WORKERS COMPENSATION POOL | 732 | 0 | 0 | 0 | 0 | 0 | 732 | 0 | 0 | 732 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-9991423 .. | WORKERS COMP REINSURANCE ASSOCIATION | 2,280 | 0 | 0 | 0 | 0 | 0 | 2,280 | 0 | 0 | 2,280 | 0 | 1,494 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 1099999. Total authorized - pools - mandatory pools | | 89,611 | 0 | 0 | 0 | 0 | 0 | 89,611 | 0 | 0 | 89,611 | 0 | 5,176 | 0.0 | 0.0 | 0.0 | XXX | 0 |
| Authorized - pools - voluntary pools | | | | | | | | | | | | | | | | | | |
| AA-9995010 .. | ANI-NUCLEAR ENERGY LIABILITY INS ASSOC | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-9995000 .. | AMERICAN ACCIDENT REINSURANCE GROUP I | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-9995022 .. | EXCESS & CASUALTY REINSURANCE ASSOC | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-9995137 .. | GLOBAL AEROSPACE UNDERWRITERS | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-9993210 .. | GOLDSTREET SYNDICATE CORP SO48 | 102 | 0 | 0 | 0 | 0 | 0 | 102 | 0 | 0 | 102 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-9995035 .. | MUTUAL REINSURANCE BUREAU | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-9995043 .. | UNITED STATES 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 | | 103 | 0 | 0 | 0 | 0 | 0 | 103 | 0 | 0 | 103 | 0 | 0 | 0.0 | 0.0 | 0.0 | XXX | 0 |
| Authorized - other non-U.S. insurers | | | | | | | | | | | | | | | | | | |
| AA-3190385 .. | AAAA INSURANCE COMPANY LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1240006 .. | AG INSURANCE | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1580015 .. | AIOI NISSAY DOWA INSURANCE COMPANY LTD | 60 | 0 | 3 | 0 | 34 | 37 | 97 | 8 | 8 | 89 | 25 | 35 | 38.0 | 20.4 | 34.4 | NO | 0 |
| AA-1320229 .. | AXA FRANCE IARD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 50.0 | 50.0 | 50.0 | NO | 0 |
| AA-1121220 .. | AXA INSURANCE UK PLC | 2 | 0 | 0 | 16 | 7 | 23 | 25 | 0 | 0 | 25 | 23 | 0 | 93.4 | 93.4 | 30.2 | NO | 0 |
| AA-1340055 .. | AXA VERSICHERUNG AG | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 20 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1460185 .. | AXA VERSICHERUNGEN AG | 0 | 0 | (35) | 0 | 2 | (33) | (33) | 0 | 0 | (33) | 2 | 0 | 100.0 | 0.0 | (5.9) | YES | 2 |
| AA-3191085 .. | AFFILIATED CHEMICAL GROUP LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1120255 .. | AGEAS INSURANCE LIMITED | 2 | 0 | (4) | 2 | 2 | 1 | 2 | 0 | 0 | 2 | 4 | 0 | 29.2 | 207.0 | 103.8 | NO | 0 |
| AA-1460005 .. | ALBA ALLGEMEINE VERS GES AG | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1320065 .. | ALLIANZ GLOBAL CORP & SPECIALTY FRANCE | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1320013 .. | ALLIANZ IARD | 0 | 0 | 0 | 5 | 2 | 7 | 7 | 0 | 0 | 7 | 7 | 0 | 100.0 | 100.0 | 32.3 | NO | 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-2230120 .. | ALLIANZ SEGUROS SA | 0 | 0 | 0 | 0 | 29 | 29 | 29 | 0 | 0 | 29 | 29 | 0 | 100.0 | 100.0 | 100.0 | NO | 0 |
| AA-3190005 .. | AMERICAN INT'L REINSURANCE COMPANY LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 10 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3190010 .. | ANCON INSURANCE COMPANY SA | 5 | 0 | 0 | 0 | 0 | 0 | 5 | 0 | 0 | 5 | 0 | 3 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3190012 .. | ANDERSON HILL INSURANCE LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1320060 .. | AREAS - CMA | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 1 | 0 | 4 | 29.4 | 4.3 | 29.4 | YES | 0 |
| AA-1120337 .. | ASPEN INSURANCE UK LTD | 628 | 0 | 0 | 0 | 0 | 0 | 628 | 0 | 0 | 628 | 0 | 1,967 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1360015 .. | ASSICURAZIONI GENERALI S.P.A. | 7 | 2 | 0 | 0 | 4 | 6 | 12 | 0 | 0 | 12 | 4 | 0 | 45.5 | 31.7 | 31.7 | NO | 0 |
| AA-1320029 .. | ASSURANCES GENERALES DE FRANCE | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3191086 .. | ASTRO LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1120701 .. | ATLAS ASSURANCE COMPANY LTD | 0 | 0 | 1 | 44 | 65 | 110 | 110 | 2 | 2 | 108 | 107 | 18 | 99.9 | 84.7 | 59.0 | NO | 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<br>1 - 29 Days | 39<br>30 - 90 Days | 40<br>91 - 120 Days | 41<br>Over 120 Days | 42<br>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-1560390 .. | AVIVA INSURANCE COMPANY OF CANADA | 4 | 0 | 0 | 0 | 1 | 1 | 5 | 1 | 1 | 4 | 0 | 0 | 14.8 | 0.0 | 14.8 | YES | 0 |
| AA-1120660 .. | AVIVA INSURANCE LTD | 0 | 0 | 6 | 0 | 0 | 6 | 6 | 0 | 0 | 6 | 0 | 179 | 96.0 | 0.0 | 1.4 | YES | 0 |
| AA-1120375 .. | AVIVA INTERNATIONAL INSURANCE LIMITED | 0 | 0 | 0 | 5 | 0 | 5 | 5 | 0 | 0 | 5 | 5 | 0 | 100.0 | 100.0 | 0.0 | NO | 0 |
| AA-1120034 .. | AVIVA LIFE & PENSIONS UK LIMITED | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7 | 100.0 | 5.3 | 100.0 | YES | 0 |
| AA-3194139 .. | AXIS SPECIALTY LTD | 313 | 0 | 26 | 0 | 0 | 26 | 339 | 0 | 0 | 339 | 0 | 494 | 7.7 | 0.0 | 0.0 | YES | 0 |
| AA-2980055 .. | BANCO DE SEGUROS DEL ESTADO | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 29 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3190201 .. | BENMORE LIMITED | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-2230100 .. | BRADESCO SEGUROS S.A. | 0 | 0 | 2 | 5 | 21 | 28 | 29 | 0 | 0 | 29 | 26 | 0 | 98.7 | 91.0 | 74.5 | NO | 0 |
| AA-1120300 .. | BRITISH RESERVE INSURANCE COMPANY LTD | 0 | 0 | 0 | 0 | 32 | 32 | 32 | 0 | 0 | 32 | 32 | 0 | 100.0 | 100.0 | 100.0 | NO | 0 |
| AA-5320022 .. | BRITISH TRADERS INSURANCE COMPANY LTD | 6 | 0 | 0 | 0 | 4 | 4 | 10 | 0 | 0 | 10 | 4 | 0 | 42.6 | 42.6 | 42.6 | NO | 0 |
| AA-3190336 .. | BROADWAY INSURANCE COMPANY LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-2232002 .. | CIA REAL BRASILEIRA DE SEGUROS | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1240052 .. | CIE EUROPEENE D'ASSURANCES INDUSTRIELLES | 0 | 0 | 0 | 0 | 2 | 2 | 2 | 0 | 0 | 2 | 2 | 3 | 100.0 | 47.9 | 100.0 | NO | 0 |
| AA-1121106 .. | CNA INSURANCE COMPANY LTD | 0 | 0 | 0 | 0 | 1 | 1 | 1 | 0 | 0 | 1 | 1 | 0 | 62.6 | 62.6 | 62.6 | NO | 0 |
| AA-3190636 .. | CORE REINSURANCE COMPANY LIMITED | 79 | 0 | 0 | 0 | 0 | 0 | 79 | 0 | 0 | 79 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3161004 .. | CAMARIN LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1120146 .. | CATALINA LONDON LIMITED | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1120089 .. | CATALINA WORTHING INSURANCE LTD | 1 | 0 | 0 | 0 | 95 | 95 | 96 | 0 | 0 | 96 | 95 | 75 | 98.7 | 55.4 | 98.7 | NO | 0 |
| AA-3770096 .. | CATMONTU INSURANCE COMPANY LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-0051122 .. | CHAPARRAL INTERNATIONAL RE | 0 | 0 | 8 | 0 | 11 | 19 | 19 | 0 | 0 | 19 | 11 | 0 | 100.0 | 57.8 | 57.8 | NO | 0 |
| AA-1120365 .. | CHEVANSTELL LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1320152 .. | CHUBB EUROPEAN GROUP SE | 3 | 0 | 0 | 0 | 2 | 2 | 4 | 0 | 0 | 4 | 2 | 0 | 39.6 | 39.6 | 39.6 | NO | 0 |
| AA-1420147 .. | CIRRUS REINSURANCE COMPANY A/S | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1120345 .. | CITY INTERNATIONAL INSURANCE CO LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1560026 .. | COACHMAN INSURANCE COMPANY | 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 | 2 | 0 | 1 | 3 | 3 | 0 | 0 | 3 | 1 | 0 | 91.2 | 26.7 | 25.5 | NO | 0 |
| AA-1320035 .. | COLISEE RE | 4 | 0 | 0 | 0 | 38 | 38 | 42 | 0 | 0 | 42 | 38 | 82 | 90.6 | 30.5 | 90.6 | NO | 0 |
| AA-1240100 .. | COMPAGNIE FINANCIERE ET DE REAS DU GR AG | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 10 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-2231020 .. | COMPANHIA UNIAO DE SEGUROS GERAIS | 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-3190001 .. | CURTIS BAY INSURANCE COMPANY LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3194122 .. | DAVINCI REINSURANCE LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1120495 .. | DOMINION INSURANCE COMPANY LTD | 0 | 0 | 0 | 0 | 5 | 5 | 5 | 0 | 0 | 5 | 5 | 0 | 100.0 | 100.0 | 100.0 | NO | 0 |
| AA-1340085 .. | E & S RUECKVERSICHERUNGS AG | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (2.4) | 0.0 | 0.0 | YES | 0 |
| AA-0000000 .. | EIFLOW INSURANCE LTD | 0 | 0 | 0 | 1 | 1 | 2 | 2 | 0 | 0 | 2 | 2 | 0 | 100.0 | 100.0 | 61.5 | NO | 0 |
| AA-1340240 .. | ERGO VERSICHERUNG AG | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 59 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1120515 .. | EAGLE STAR INSURANCE COMPANY LTD | 0 | 0 | 1 | 23 | 42 | 65 | 65 | 4 | 4 | 61 | 60 | 0 | 99.8 | 98.6 | 63.8 | NO | 0 |
| AA-3191089 .. | ERIEVIEW INSURANCE COMPANY LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1360237 .. | EURO-AMERICAN REINSURANCE MANAGEMENT | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1824102 .. | FIDELIDADE COMPANHIA DE SEGUROS SA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3191386 .. | FLEMING REINSURANCE LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1440020 .. | FORSAKRINGSAKTIEBOLAGET ASSURANINVEST MF | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1120650 .. | FUJI INTERNATIONAL INSURANCE COMPANY LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3194114 .. | GARDEN 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 | 21 | 0 | 0 | 21 | 21 | 0 | 0 | 21 | 0 | 0 | 98.7 | 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 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-1320022 .. | GENERALI IARD | 0 | 0 | 0 | 0 | 70 | 70 | 70 | 0 | 0 | 70 | 70 | 0 | 100.0 | 100.0 | 100.0 | NO | 0 |
| AA-1340105 .. | GOTHAER VERSICHERUNGSBANK VVAG | 0 | 0 | 0 | 0 | 15 | 15 | 15 | 0 | 0 | 15 | 15 | 1 | 100.0 | 91.7 | 100.0 | NO | 0 |
| AA-1121401 .. | GUILDHALL INSURANCE COMPANY LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 61.1 | 61.1 | 61.1 | NO | 0 |
| AA-3191092 .. | GULF COMPANY LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1340115 .. | HAMBURG INTERNATIONAL REINSURANCE CORP | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 18 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1340125 .. | HANNOVER RUCK SE | 206 | 0 | 5 | 92 | 88 | 186 | 393 | 21 | 21 | 372 | 160 | 730 | 47.4 | 14.5 | 22.5 | YES | 160 |
| AA-3190075 .. | HARBOUR ASSURANCE CO OF BERMUDA LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1460150 .. | HARPER INSURANCE LIMITED | 1 | 0 | 0 | 0 | 41 | 41 | 42 | 0 | 0 | 42 | 41 | 376 | 97.7 | 9.7 | 97.7 | YES | 41 |
| AA-3190246 .. | HELIOS ASSURANCE COMPANY LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1460080 .. | HELVETIA SCHWEIZERISCHE VERSICHERUNGS AG | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1340087 .. | HOCHRHEIN INTERNATIONALE RUCK AG | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-5420015 .. | HYUNDAI MARINE & FIRE INS CO LTD | 0 | 0 | 0 | 0 | 42 | 42 | 42 | 0 | 0 | 42 | 42 | 0 | 100.0 | 100.0 | 100.0 | NO | 0 |
| AA-3190092 .. | I N A INTERNATIONAL INSURANCE CO LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1320004 .. | I.C.S. ASSURANCE SA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3190255 .. | ICIP HOLDING COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3191198 .. | IECD (SAC) LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100.0 | 0.0 | 100.0 | YES | 0 |
| AA-2230425 .. | IRB-BRASIL RESSEGUROS SA | 1 | 0 | 8 | 0 | 85 | 92 | 93 | 0 | 0 | 93 | 85 | 93 | 98.9 | 45.3 | 90.8 | NO | 0 |
| AA-3190372 .. | INLAKE INSURANCE LTD | 7 | 0 | 0 | 0 | 0 | 0 | 7 | 0 | 0 | 7 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-0000000 .. | INSURANCE RESOURCES COMPANY LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1120876 .. | KX REINSURANCE COMPANY LIMITED | 7 | 0 | 36 | 0 | 29 | 66 | 73 | 0 | 0 | 73 | 30 | 0 | 90.4 | 40.8 | 40.3 | NO | 0 |
| AA-5420050 .. | KOREAN REINSURANCE COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3190871 .. | LANCASHIRE INSURANCE COMPANY LIMITED | 40 | 0 | 0 | 0 | 0 | 0 | 40 | 0 | 0 | 40 | 0 | 137 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1340150 .. | LANDSCHAFTLICHE BRANDKASSE HANNOVER | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1361006 .. | LLOYD ITALICO & L'ANCORA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1127036 .. | LLOYDS SYNDICATE 1036 | 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 | 13 | 0 | 0 | 0 | 0 | 0 | 13 | 0 | 0 | 13 | 0 | 457 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1120105 .. | LLOYDS SYNDICATE 1110 | 5 | 0 | 0 | 0 | 3 | 3 | 7 | 0 | 0 | 7 | 3 | 0 | 36.4 | 36.4 | 36.4 | NO | 0 |
| AA-1127183 .. | LLOYDS SYNDICATE 1183 | 87 | 0 | 0 | 0 | 0 | 0 | 87 | 0 | 0 | 87 | 0 | 248 | 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-1127218 .. | LLOYDS SYNDICATE 1218 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1127221 .. | LLOYDS SYNDICATE 1221 | 1 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 1 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1127225 .. | LLOYDS SYNDICATE 1225 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1120085 .. | LLOYDS SYNDICATE 1274 | 34 | 0 | 0 | 0 | 0 | 0 | 34 | 0 | 0 | 34 | 0 | 77 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1127301 .. | LLOYDS SYNDICATE 1301 | 577 | 0 | 0 | 0 | 0 | 0 | 577 | 0 | 0 | 577 | 0 | 231 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1127414 .. | LLOYDS SYNDICATE 1414 | 2,641 | 0 | 0 | 0 | 0 | 0 | 2,641 | 0 | 0 | 2,641 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1120102 .. | LLOYDS SYNDICATE 1458 | 198 | 0 | 0 | 0 | 0 | 0 | 198 | 0 | 0 | 198 | 0 | 33 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1120198 .. | LLOYDS SYNDICATE 1618 | 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 | 10 | 0 | 0 | 0 | 0 | 0 | 10 | 0 | 0 | 10 | 0 | 169 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1123000 .. | LLOYDS SYNDICATE 185 | 2 | 0 | 0 | 0 | 3 | 3 | 5 | 0 | 0 | 5 | 3 | 0 | 58.0 | 58.0 | 58.0 | NO | 0 |
| AA-1127861 .. | LLOYDS SYNDICATE 1861 | 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-1120054 .. | LLOYDS SYNDICATE 1886 | 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 | 559 | 0 | 0 | 0 | 0 | 0 | 559 | 0 | 0 | 559 | 0 | 756 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1120186 .. | LLOYDS SYNDICATE 1947 | 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 | 59 | 0 | 0 | 0 | 0 | 0 | 59 | 0 | 0 | 59 | 0 | 475 | 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-1120103 .. | LLOYDS SYNDICATE 1967 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1120106 .. | LLOYDS SYNDICATE 1969 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1120161 .. | LLOYDS SYNDICATE 1980 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1128001 .. | LLOYDS SYNDICATE 2001 | 1,011 | 0 | 0 | 0 | 0 | 0 | 1,011 | 0 | 0 | 1,011 | 0 | 408 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1128003 .. | LLOYDS SYNDICATE 2003 | 1,131 | 0 | 0 | 0 | 0 | 0 | 1,131 | 0 | 0 | 1,131 | 0 | 2,149 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1120071 .. | LLOYDS SYNDICATE 2007 | 59 | 0 | 0 | 0 | 0 | 0 | 59 | 0 | 0 | 59 | 0 | 11 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1120245 .. | LLOYDS SYNDICATE 2008 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1128010 .. | LLOYDS SYNDICATE 2010 | 5 | 0 | 0 | 0 | 0 | 0 | 5 | 0 | 0 | 5 | 0 | 56 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1128121 .. | LLOYDS SYNDICATE 2121 | 8 | 0 | 0 | 0 | 0 | 0 | 8 | 0 | 0 | 8 | 0 | 7 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1123000 .. | LLOYDS SYNDICATE 221 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 50.0 | 50.0 | 50.0 | NO | 0 |
| AA-1128488 .. | LLOYDS SYNDICATE 2488 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1123000 .. | LLOYDS SYNDICATE 255 | 1 | 0 | 0 | 0 | 2 | 2 | 3 | 0 | 0 | 3 | 2 | 0 | 64.1 | 64.1 | 64.1 | NO | 0 |
| AA-1128623 .. | LLOYDS SYNDICATE 2623 | 159 | 0 | 0 | 0 | 0 | 0 | 159 | 0 | 0 | 159 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1128791 .. | LLOYDS SYNDICATE 2791 | 289 | 0 | 0 | 0 | 0 | 0 | 289 | 0 | 0 | 289 | 0 | 116 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1128987 .. | LLOYDS SYNDICATE 2987 | 3,349 | 0 | 0 | 0 | 0 | 0 | 3,349 | 0 | 0 | 3,349 | 0 | 2,685 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1120179 .. | LLOYDS SYNDICATE 2988 | 77 | 0 | 0 | 0 | 0 | 0 | 77 | 0 | 0 | 77 | 0 | 2 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1128999 .. | LLOYDS SYNDICATE 2999 | 29 | 11 | 0 | 0 | 0 | 11 | 40 | 0 | 0 | 40 | 0 | 61 | 26.9 | 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-1120082 .. | LLOYDS SYNDICATE 3010 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 170 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1126033 .. | LLOYDS SYNDICATE 33 | 593 | 0 | 0 | 0 | 0 | 0 | 593 | 0 | 0 | 593 | 0 | 192 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1120241 .. | LLOYDS SYNDICATE 3500 | 0 | 0 | 0 | 0 | 1 | 1 | 1 | 0 | 0 | 1 | 1 | 0 | 100.0 | 100.0 | 100.0 | NO | 0 |
| AA-1126382 .. | LLOYDS SYNDICATE 382 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1126005 .. | LLOYDS SYNDICATE 4000 | 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 | 249 | 0 | 0 | 0 | 0 | 0 | 249 | 0 | 0 | 249 | 0 | 56 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1126435 .. | LLOYDS SYNDICATE 435 | 3 | 0 | 0 | 0 | 0 | 0 | 3 | 0 | 0 | 3 | 0 | 41 | 11.3 | 0.8 | 11.3 | YES | 0 |
| AA-1126004 .. | LLOYDS SYNDICATE 4444 | 13 | 0 | 91 | 0 | 0 | 91 | 104 | 0 | 0 | 104 | 0 | 0 | 87.1 | 0.0 | 0.0 | YES | 0 |
| AA-1126006 .. | LLOYDS SYNDICATE 4472 | 7 | 0 | 0 | 0 | 0 | 0 | 7 | 0 | 0 | 7 | 0 | 1,018 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1126457 .. | LLOYDS SYNDICATE 457 | 1 | 0 | 0 | 0 | 1 | 1 | 2 | 0 | 0 | 2 | 1 | 0 | 62.9 | 62.9 | 62.9 | NO | 0 |
| AA-1126510 .. | LLOYDS SYNDICATE 510 | 2,758 | 0 | 0 | 0 | 0 | 0 | 2,758 | 0 | 0 | 2,758 | 0 | 664 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1120080 .. | LLOYDS SYNDICATE 5151 | 234 | 0 | 303 | 0 | 0 | 303 | 537 | 0 | 0 | 537 | 0 | 7 | 56.4 | 0.0 | 0.0 | YES | 0 |
| AA-1123000 .. | LLOYDS SYNDICATE 522 | 1 | 0 | 0 | 0 | 1 | 1 | 2 | 0 | 0 | 2 | 1 | 0 | 64.3 | 64.3 | 64.3 | NO | 0 |
| AA-1126566 .. | LLOYDS SYNDICATE 566 | 1 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 1 | 0 | 565 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1126609 .. | LLOYDS SYNDICATE 609 | 31 | 0 | 0 | 0 | 0 | 0 | 31 | 0 | 0 | 31 | 0 | 78 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1126623 .. | LLOYDS SYNDICATE 623 | 35 | 0 | 0 | 0 | 0 | 0 | 35 | 0 | 0 | 35 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1126727 .. | LLOYDS SYNDICATE 727 | 28 | 0 | 0 | 0 | 0 | 0 | 28 | 0 | 0 | 28 | 0 | 58 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1126780 .. | LLOYDS SYNDICATE 780 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1122000 .. | LLOYDS OF LONDON EQUITAS | 41 | 0 | 0 | 0 | 155 | 155 | 196 | 1 | 1 | 195 | 154 | 647 | 79.0 | 18.3 | 79.0 | YES | 154 |
| AA-1320222 .. | MMA IARD ASSURANCES MUTUELLES | 0 | 0 | 0 | 0 | 83 | 83 | 83 | 0 | 0 | 83 | 83 | 0 | 100.0 | 100.0 | 100.0 | NO | 0 |
| AA-3190676 .. | MMK REINSURANCE LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3191093 .. | MALL OWNERS SURETY TREATY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1840000 .. | MAPFRE RE COMPANIA DE REASEGUROS SA | 169 | 0 | 0 | 0 | 0 | 0 | 169 | 0 | 0 | 169 | 0 | 451 | 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-1121425 .. | MARKEL INTERNATIONAL INSURANCE CO LTD | 2 | 0 | 0 | 8 | 15 | 23 | 25 | 0 | 0 | 25 | 23 | 144 | 91.3 | 13.6 | 60.5 | YES | 23 |
| AA-1120973 .. | METROPOLITAN REINSURANCE CO (UK) LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 00-0000000 .. | MIDDLESEX ASSURANCE COMPANY 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-3160090 .. | MILSURE INSURANCE LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1121395 .. | MITSUI SUMITOMO INS (LONDON) LTD | 0 | 0 | 0 | 0 | 28 | 28 | 28 | 0 | 0 | 28 | 28 | 30 | 100.0 | 48.7 | 99.1 | NO | 0 |
| AA-1121410 .. | MITSUI SUMITOMO INS CO (EUROPE) LTD | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 1 | 0 | 0 | 31.9 | 31.9 | 31.9 | NO | 0 |
| AA-1580085 .. | MITSUI SUMITOMO INSURANCE CO LTD | 11 | 0 | 0 | 0 | 7 | 7 | 19 | 0 | 0 | 19 | 7 | 149 | 38.3 | 4.2 | 38.3 | YES | 7 |
| AA-3770060 .. | MONTGOMERY INSURANCE COMPANY LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1121200 .. | MOORGATE INSURANCE COMPANY LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1340165 .. | MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 34 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1120011 .. | MUNICH REINSURANCE COMPANY UK BRANCH | 0 | 0 | 0 | 0 | 8 | 8 | 8 | 0 | 0 | 8 | 8 | 22 | 100.0 | 28.0 | 100.0 | NO | 0 |
| AA-3160011 .. | MUTUAL INDEMNITY LIMITED | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1320205 .. | MUTUELLE CENTRALE DE REASSURANCE | 6 | 0 | 5 | 0 | 0 | 5 | 11 | 0 | 0 | 11 | 0 | 1 | 46.3 | 0.0 | 0.0 | YES | 0 |
| AA-1121120 .. | NRG VICTORY REINSURANCE LTD | 37 | 0 | 0 | 0 | 0 | 0 | 37 | 0 | 0 | 37 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-2232006 .. | NACIONAL COMPANHIA DE SEGUROS | 1 | 0 | 0 | 0 | 59 | 59 | 60 | 0 | 0 | 60 | 59 | 0 | 98.5 | 98.5 | 98.5 | NO | 0 |
| AA-0000000 .. | NATIONAL CASUALTY COMPANY OF AMERICA LTD | 0 | 0 | 108 | 0 | 10 | 119 | 119 | 3 | 3 | 116 | 8 | 14 | 100.0 | 5.9 | 8.7 | YES | 8 |
| AA-1380120 .. | NATIONALE NEDERLANDEN N.V. | 0 | 0 | 14 | 0 | 33 | 47 | 47 | 20 | 20 | 27 | 13 | 0 | 100.0 | 48.6 | 70.1 | NO | 0 |
| AA-5340660 .. | NEW INDIA ASSURANCE COMPANY LTD | 0 | 0 | 0 | 0 | 10 | 10 | 10 | 0 | 0 | 10 | 10 | 0 | 100.0 | 100.0 | 100.0 | NO | 0 |
| AA-3190396 .. | NEWINGTON LIMITED | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1121075 .. | NIPPON INSURANCE COMPANY OF EUROPE LTD | 0 | 0 | 0 | 0 | 5 | 5 | 5 | 0 | 0 | 5 | 5 | 0 | 100.0 | 100.0 | 100.0 | NO | 0 |
| AA-1121077 .. | NISSAN INSURANCE COMPANY (EUROPE) LTD | 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 | 2 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 | 2 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3190380 .. | NUTRI SYSTEMS (BERMUDA) LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1120377 .. | OCEAN MARINE INSURANCE COMPANY LTD | 12 | 0 | 0 | 20 | 0 | 20 | 32 | 0 | 0 | 32 | 20 | 2 | 63.4 | 59.3 | 0.6 | NO | 0 |
| AA-1422020 .. | OSLO REINSURANCE COMPANY ASA | 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 | 2,178 | 0 | 0 | 0 | 0 | 0 | 2,178 | 0 | 0 | 2,178 | 0 | 265 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1780078 .. | PARTNER REINSURANCE EUROPE SE | 2 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 | 2 | 0 | 10 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-0000000 .. | PATHFINDER ASSURANCE LTD | (25) | 0 | 0 | 0 | 0 | 0 | (25) | 0 | 0 | (25) | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1720060 .. | POHJOLA GROUP PLC | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-5640001 .. | PREMIER INS CO OF PAKISTAN LTD | 0 | 0 | 0 | 1 | 83 | 84 | 84 | 0 | 0 | 84 | 84 | 0 | 100.0 | 100.0 | 99.1 | NO | 0 |
| AA-1240051 .. | QBE EUROPE NV/SA | 10 | 0 | 0 | 0 | 0 | 0 | 10 | 0 | 0 | 10 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1120481 .. | QBE UK LIMITED | 0 | 0 | 0 | 1 | 2 | 2 | 2 | 0 | 0 | 2 | 2 | 0 | 95.2 | 95.2 | 71.5 | NO | 0 |
| AA-3770390 .. | R&Q RE (CAYMAN) LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100.0 | 32.2 | 32.2 | NO | 0 |
| AA-3770066 .. | RDM INSURANCE GROUP LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3770036 .. | RAFFLES INSURANCE LIMITED | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1121246 .. | RELIANCE NATIONAL INS CO (EUROPE) LTD | 0 | 0 | 0 | 0 | 23 | 23 | 23 | 0 | 0 | 23 | 23 | 0 | 100.0 | 100.0 | 100.0 | NO | 0 |
| AA-3190339 .. | RENAISSANCE REINSURANCE LTD | 289 | 0 | 0 | 0 | 0 | 0 | 289 | 0 | 0 | 289 | 0 | 647 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1340201 .. | RHEINLAND VERSICHERUNGS AG | 0 | 0 | 0 | 0 | 5 | 5 | 5 | 0 | 0 | 5 | 5 | 0 | 100.0 | 100.0 | 100.0 | NO | 0 |
| AA-1121270 .. | RIVER THAMES INSURANCE COMPANY LTD | 5 | 0 | 0 | 2 | 70 | 72 | 77 | 0 | 0 | 77 | 72 | 3 | 93.5 | 90.4 | 90.5 | NO | 0 |
| AA-1120465 .. | RIVERSTONE INSURANCE (UK) LTD | 0 | 0 | 0 | 0 | 1 | 1 | 1 | 0 | 0 | 1 | 1 | 5 | 100.0 | 16.8 | 100.0 | YES | 1 |
| AA-1120188 .. | ROMBALDS RUN-OFF LIMITED | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1120013 .. | ROYAL INSURANCE (UK) LTD | 0 | 0 | 22 | 0 | 2 | 23 | 23 | 0 | 0 | 23 | 2 | 0 | 100.0 | 6.6 | 6.6 | YES | 2 |
| AA-3770432 .. | S.I.R. INSURANCE SPC LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3190729 .. | SBI REINSURANCE COMPANY LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1320158 .. | SCOR S.E. | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1340260 .. | SV SPARKASSEN-VERSICHERUNG GEBAUDE | 1 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 1 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3771181 .. | SCOTT & WHITE ASSURANCE LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1569750 .. | SCOTTISH & YORK INSURANCE COMPANY 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 | | | | | | | | | | |
| | | Current | 38<br>1 - 29 Days | 39<br>30 - 90 Days | 40<br>91 - 120 Days | 41<br>Over 120 Days | 42<br>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-1121310 .. | SCOTTISH LION INSURANCE COMPANY LTD | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 1 | 0 | 0 | 28.8 | 28.8 | 28.8 | NO | 0 |
| AA-1580105 .. | SECOM GENERAL INSURANCE COMPANY LTD | 1 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 1 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1760001 .. | SJOVA ALMENNAR TRYGGINGAR HF | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1440080 .. | SKANDIA INSURANCE COMPANY LTD | 99 | 0 | 0 | 0 | 0 | 0 | 99 | 0 | 0 | 99 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1580110 .. | SOMPO JAPAN INSURANCE INC | 52 | 0 | 15 | 2 | 420 | 436 | 489 | 187 | 187 | 302 | 235 | 58 | 89.3 | 65.2 | 85.9 | NO | 0 |
| AA-1961001 .. | SOUTH BRITISH INSURANCE COMPANY LTD | 0 | 0 | 0 | 0 | 31 | 31 | 31 | 0 | 0 | 31 | 31 | 1 | 100.0 | 95.8 | 100.0 | NO | 0 |
| AA-1120485 .. | SOVEREIGN INSURANCE (UK) LIMITED | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1420110 .. | SPAREBANK 1 SKADEFORSIKRING AS | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1121366 .. | SPHERE DRAKE INSURANCE LIMITED | 7 | 0 | 0 | 13 | 7 | 21 | 27 | 0 | 0 | 27 | 21 | 0 | 74.9 | 74.9 | 26.7 | NO | 0 |
| AA-3771017 .. | ST IVES INSURANCE COMPANY | 0 | 0 | 0 | 0 | 18 | 18 | 18 | 0 | 0 | 18 | 18 | 0 | 100.0 | 100.0 | 100.0 | NO | 0 |
| AA-1120735 .. | SUECIA RE & MARINE INSURANCE COMPANY LTD | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 1 | 0 | 0 | 50.0 | 50.0 | 50.0 | NO | 0 |
| AA-2230055 .. | SUL AMERICA BANDEIRANTE PARTICIPACOES SA | 0 | 0 | 1 | 1 | 20 | 22 | 22 | 0 | 0 | 22 | 21 | 0 | 99.6 | 97.0 | 91.7 | NO | 0 |
| AA-1440105 .. | SWEDISH CLUB | 3 | 0 | 0 | 0 | 0 | 0 | 3 | 0 | 0 | 3 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1370021 .. | SWISS RE EUROPE S.A. | 12 | 0 | 0 | 0 | 0 | 0 | 12 | 0 | 0 | 12 | 0 | 320 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1360240 .. | SWISS RE ITALIA SPA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1120512 .. | SWISS RE SPECIALTY INSURANCE (UK) LTD | 1 | 0 | 0 | 4 | 0 | 5 | 5 | 0 | 0 | 5 | 5 | 0 | 84.1 | 84.1 | 5.6 | NO | 0 |
| AA-3191028 .. | T AND C INSURANCE LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3191140 .. | TEDDINGTON INSURANCE COMPANY LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1560450 .. | TEMPLE INS CO | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1121575 .. | TENECOM LIMITED | 10 | 1 | (68) | 0 | 90 | 24 | 34 | 1 | 1 | 33 | 89 | 10 | 70.1 | 209.2 | 264.5 | NO | 0 |
| AA-3191272 .. | TERRA NOVA (BERMUDA) INSURANCE CO LTD | 0 | 0 | 0 | 0 | 18 | 18 | 18 | 0 | 0 | 18 | 18 | 0 | 99.9 | 99.9 | 99.9 | NO | 0 |
| AA-1580095 .. | TOA REINSURANCE COMPANY LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1580100 .. | TOKIO MARINE & NICHIDO FIRE INS CO LTD | 3 | 0 | 0 | 0 | 0 | 0 | 3 | 0 | 0 | 3 | 0 | 13 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1121445 .. | TOKIO MARINE KILN INSURANCE LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1561019 .. | TRADERS GENERAL INSURANCE COMPANY | 2 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 | 2 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3190228 .. | TRADERS INSURANCE LIMITED | 19 | 0 | 0 | 0 | 0 | 0 | 19 | 0 | 0 | 19 | 0 | 92 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-2230060 .. | TRADITIO COMPANHIA DE SEGUROS | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3160056 .. | TRANSATLANTIC INSURANCE COMPANY LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1340225 .. | TRANSATLANTISCHE BETEILIGUNGS AG | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1120431 .. | TUREGUM INSURANCE COMPANY (UK) LTD | 0 | 0 | 0 | 0 | 14 | 14 | 14 | 0 | 0 | 14 | 14 | 0 | 100.0 | 100.0 | 100.0 | NO | 0 |
| AA-1420080 .. | UNI MUTUAL GENERAL INSURANCE COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100.0 | 0.0 | 0.0 | YES | 0 |
| AA-1121065 .. | UNDERSHAFT (BONUS) LIMITED | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100.0 | 100.0 | 100.0 | NO | 0 |
| AA-3160079 .. | UNDERWRITERS REINSURANCE CO | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1360255 .. | UNIPOL ASSICURAZIONI S.P.A. | 0 | 0 | 0 | 0 | 1 | 1 | 1 | 0 | 0 | 1 | 1 | 0 | 100.0 | 100.0 | 100.0 | NO | 0 |
| AA-3771000 .. | UNITED INSURANCE COMPANY | 16 | 0 | 0 | 0 | 0 | 0 | 16 | 0 | 0 | 16 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-2232001 .. | VERA CRUZ SEGURADORA SA | 1 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 1 | 0 | 0 | 12.7 | 12.7 | 12.7 | YES | 0 |
| AA-1120740 .. | WASA INTERNATIONAL (UK) INSURANCE CO LTD | 0 | 0 | 87 | 0 | 6 | 93 | 93 | 0 | 0 | 93 | 6 | 0 | 100.0 | 6.6 | 6.6 | YES | 6 |
| 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-3191047 .. | WETTERAU INSURANCE COMPANY LTD | 19 | 0 | 0 | 0 | 0 | 0 | 19 | 0 | 0 | 19 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-0000000 .. | WILLOW GROVE INSURANCE 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-1120386 .. | WORLD AUXILLARY INSURANCE CORP LTD | 89 | 0 | 0 | 0 | 13 | 13 | 102 | 0 | 0 | 102 | 13 | 0 | 12.8 | 12.7 | 12.8 | YES | 13 |
| AA-1340255 .. | WUERTTEMBERGISCHE VERSICHERUNG AG | 4 | 0 | 0 | 0 | 0 | 0 | 3 | 0 | 0 | 3 | 0 | 0 | (14.2) | 0.0 | (14.2) | YES | 0 |
| AA-1780123 .. | XL INSURANCE COMPANY SE | 0 | 0 | 0 | 0 | 1 | 1 | 1 | 0 | 0 | 1 | 1 | 0 | 62.9 | 62.9 | 62.9 | NO | 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-1340046 .. | ZURICH INSURANCE EUROPE AG | 56 | 0 | 0 | 0 | 0 | 0 | 57 | 0 | 0 | 57 | 0 | 0 | 0.8 | 0.8 | 0.8 | YES | 0 |
| 1299999. Total authorized - other non-U.S. insurers | | 18,772 | 14 | 657 | 244 | 2,020 | 2,935 | 21,706 | 247 | 247 | 21,459 | 2,017 | 18,084 | 13.5 | 5.1 | 9.3 | XXX | 418 |
| 1499999. Total authorized excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999) | | 1,663,436 | 18,217 | 4,417 | 7,491 | 15,215 | 45,340 | 1,708,776 | 16,022 | 16,022 | 1,692,753 | 6,741 | 235,354 | 2.7 | 0.4 | 0.9 | XXX | 2,068 |
| 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 | 2 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 | 2 | 0 | 49 | 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 |
| AA-1780121 .. | TRAVELERS INSURANCE DAC | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 79 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 2099999. Total unauthorized - affiliates - other (non-U.S.) - other | | 2 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 | 2 | 0 | 128 | 0.0 | 0.0 | 0.0 | XXX | 0 |
| 2199999. Total unauthorized - affiliates - other (non-U.S.) | | 2 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 | 2 | 0 | 128 | 0.0 | 0.0 | 0.0 | XXX | 0 |
| 2299999. Total unauthorized - affiliates | | 2 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 | 2 | 0 | 128 | 0.0 | 0.0 | 0.0 | XXX | 0 |
| Unauthorized - other U.S. unaffiliated insurers | | | | | | | | | | | | | | | | | | |
| 52-1474358 .. | ACA FINANCIAL GUARANTY CORPORATION | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 00-0000000 .. | AERO ASSURANCE LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 36-3544354 .. | AGRINATIONAL INSURANCE COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 00-0000000 .. | AGRISURANCE INC | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 00-0000000 .. | ARMINIUS FIRE & CASUALTY INC | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 13-4934590 .. | ATLANTIC MUTUAL INSURANCE COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 38-0315280 .. | AUTO OWNERS INSURANCE COMPANY | 7 | 0 | 0 | 0 | 0 | 0 | 7 | 0 | 0 | 7 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 00-0000000 .. | BEAUMONT INSURANCE COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 00-0000000 .. | BUENA VISTA INSURANCE COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 00-0000000 .. | C-U FIRST LTD INSURANCE COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 00-0000000 .. | COLLEGE INSURANCE COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 00-0000000 .. | COUNTY REINSURANCE COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 83-2884745 .. | DEALER MANAGEMENT GROUP, INC. | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 00-0000000 .. | DIVERSIFIED INSURANCE COMPANY LLC | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 45-1504844 .. | ERS INSURANCE, INC | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 03-0346985 .. | EXCHANGE INDEMNITY COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 509 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 00-0000000 .. | F L INSURANCE CORPORATION | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 00-0000000 .. | FIRST MUTUAL TRANSPORTATION ASSURANCE CO | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 00-0000000 .. | FOOD SERVICES RISK MANAGEMENT INC | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 00-0000000 .. | FORTUNA ASSURANCE COMPANY | 245 | 0 | 0 | 0 | 0 | 0 | 245 | 0 | 0 | 245 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 00-0000000 .. | GREEN MOUNTAIN SPONSORED CAPTIVE INS CO | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 27-1731029 .. | HAMPTON SOULES INSURANCE COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 06-1206658 .. | HOUSING AUTHORITY RISK RETENTION GROUP | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,156 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 04-3785815 .. | HOUSING PARTNERSHIP INSURANCE EXCHANGE | 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 .. | INDEPENDENT INNOVATIVE CAPTIVE INS CO | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 13-5339725 .. | INSURANCE CORPORATION OF NEW YORK | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 00-0000000 .. | MFH RISK INSURANCE COMPANY, LLC | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 36-3985972 .. | MSIG SPECIALTY INSURANCE USA INC | 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 |
| 00-0000000 .. | NATIONAL TELECOM CORPORATION | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 00-0000000 .. | PEACE CHURCH SPONSORED CAPTIVE LLC | 10 | 10 | 0 | 0 | 0 | 10 | 20 | 0 | 0 | 20 | 0 | 0 | 50.6 | 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 .. | PORTS INSURANCE COMPANY INC | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 74-2539021 .. | PRIMERA INS CO | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 00-0000000 .. | QCS 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 |
| 00-0000000 .. | SKANSKA ASSURANCE INC | 1 | 1 | 3 | 0 | 0 | 4 | 6 | 0 | 0 | 6 | 0 | 0 | 75.0 | 0.0 | 0.0 | YES | 0 |
| 03-0360498 .. | SPECIALTY TRADE INSURANCE COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 00-0000000 .. | SUNDANCE BAY TENANT LIABILITY INS LLC | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 00-0000000 .. | SUPERIOR GUARANTY INSURANCE COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 00-0000000 .. | THREE RIVERS INSURANCE COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 00-0000000 .. | UNION CAPTIVE INSURANCE INC | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 47-0363416 .. | UNIVERSAL SURETY COMPANY | 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 | | 263 | 11 | 3 | 0 | 0 | 14 | 277 | 0 | 0 | 277 | 0 | 1,667 | 5.1 | 0.0 | 0.0 | XXX | 0 |
| Unauthorized - other non-U.S. insurers | | | | | | | | | | | | | | | | | | |
| AA-3190385 .. | AAAA INSURANCE COMPANY LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1240006 .. | AG INSURANCE | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1580015 .. | AIOI NISSAY DOWA INSURANCE COMPANY LTD | 4 | 0 | 0 | 0 | 0 | 0 | 4 | 0 | 0 | 4 | 0 | 34 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3191454 .. | AXA XL REINSURANCE LTD | 2 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 | 2 | 0 | 740 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1384101 .. | ACHMEA SCHADEVERZEKERINGEN NV | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3191448 .. | ADA RE LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3194128 .. | ALLIED WORLD ASSURANCE COMPANY LTD | 1,197 | 0 | 0 | 0 | 0 | 0 | 1,197 | 0 | 0 | 1,197 | 0 | 1,000 | 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-3194126 .. | ARCH REINSURANCE LTD | (1) | 0 | 0 | 0 | 0 | 0 | (1) | 0 | 0 | (1) | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3190932 .. | ARGO RE 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-1440023 .. | ASSA ABLOY FORSAKRINGS AB | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1360015 .. | ASSICURAZIONI GENERALI S.P.A. | (2) | 0 | 0 | 0 | 0 | 0 | (2) | 0 | 0 | (2) | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3191086 .. | ASTRO LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1840003 .. | ATRADIUS CREDITO Y CAUC SA DE SEG Y REAS | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-0000000 .. | AUTO DEALERS INSURANCE COMPANY LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1120660 .. | AVIVA INSURANCE LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1240029 .. | BALOISE BELGIUM NV/SA | 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 | 45 | 0 | 0 | 0 | 0 | 0 | 45 | 0 | 0 | 45 | 0 | 202 | 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-3190201 .. | BENMORE LIMITED | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3190336 .. | BROADWAY INSURANCE COMPANY LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3190907 .. | CHS INSURANCE COMPANY LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3190387 .. | CAL SOUTHAMPTON REINSURANCE LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3190821 .. | CAPTECH REINSURANCE COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3774156 .. | CARESOUTH INDEMNITY LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3770509 .. | CARING COMMUNITIES INSURANCE COMPANY | 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)

| | | Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses | | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 37 | Overdue | | | | 43 | 44 | 45 | 46 | 47 | 48 | 49 | 50 | 51 | 52 | 53 |
| | | | 38 | 39 | 40 | 41 | 42 | | | | | | | | | | |
| ID Number From Col. 1 | Name of Reinsurer From Col. 3 | Current | 1 - 29 Days | 30 - 90 Days | 91 - 120 Days | Over 120 Days | Total Overdue Cols. 38+39 +40+41 | Total Due Cols. 37+42 (In total should equal Cols. 7+8) | Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43 | Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41 | Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44) | Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45) | Amounts Received Prior 90 Days | Percentage Overdue Col. 42/Col. 43 | Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48]) | Percentage More Than 120 Days Overdue (Col. 41/ Col. 43) | Is the Amount in Col. 50 Less Than 20%? (Yes or No) | Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50 |
| AA-3190507 .. | CARRIBER INSURANCE COMPANY LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1460018 .. | CATLIN RE SWITZERLAND LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3770096 .. | CATMONTU INSURANCE COMPANY LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1780116 .. | CHAUCER INSURANCE COMPANY DAC | 31 | 0 | 0 | 0 | 0 | 0 | 31 | 0 | 0 | 31 | 0 | 14 | 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-1120345 .. | CITY INTERNATIONAL INSURANCE CO LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3190405 .. | CLIENTS ASSURANCE POOL LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1780011 .. | COCA-COLA REINSURANCE SERVICES | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1320035 .. | COLISEE RE | (1) | 0 | 0 | 0 | 0 | 0 | (1) | 0 | 0 | (1) | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3190433 .. | COMMERCIAL RISK REINSURANCE CO 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 | 144 | 0 | 0 | 0 | 0 | 0 | 144 | 0 | 0 | 144 | 0 | 26 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1120191 .. | CONVEX INSURANCE UK LTD | 310 | 0 | 0 | 0 | 0 | 0 | 310 | 0 | 0 | 310 | 0 | 522 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3191400 .. | CONVEX RE LIMITED | 610 | 0 | 0 | 0 | 0 | 0 | 610 | 0 | 0 | 610 | 0 | 665 | 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-0000000 .. | DCB INSURANCE LIMITED | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3191323 .. | DAVIES INSURANCE LIMITED | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1124111 .. | DERWENT INSURANCE LIMITED | 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 | 249 | 0 | 0 | 0 | 0 | 0 | 249 | 0 | 0 | 249 | 0 | 1,382 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3770140 .. | EMCA INSURANCE COMPANY, LTD | 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 | 1 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 1 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1124129 .. | ENDURANCE WORLDWIDE INS LTD | (15) | 0 | 0 | 0 | 0 | 0 | (15) | 0 | 0 | (15) | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3190747 .. | ENERGY INSURANCE LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3194101 .. | EVEREST REINSURANCE BERMUDA LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 356 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1720160 .. | FENNIA MUTUAL INSURANCE COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1824102 .. | FIDELIDADE COMPANHIA DE SEGUROS SA | 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-3770152 .. | FIRST EMPLOYERS INSURANCE COMPANY SPC | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3770287 .. | FLEET SOLUTIONS INSURANCE LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3191386 .. | FLEMING REINSURANCE LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-0000000 .. | FORESIGHT INSURANCE COMPANY LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-5280027 .. | FUBON INSURANCE COMPANY LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 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 | 105 | 0 | 0 | 0 | 0 | 0 | 105 | 0 | 0 | 105 | 0 | 204 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1340043 .. | GREAT LAKES INSURANCE SE | 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 | 12 | 0 | 0 | 0 | 0 | 0 | 12 | 0 | 0 | 12 | 0 | 13 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1320032 .. | GROUPAMA ASSURANCES MUTUELLES | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3191092 .. | GULF COMPANY LTD | 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 | 181 | 0 | 0 | 0 | 0 | 0 | 181 | 0 | 0 | 181 | 0 | 641 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3190060 .. | HANNOVER RE (BERMUDA) LTD | 577 | 0 | 0 | 0 | 0 | 0 | 577 | 0 | 0 | 577 | 0 | 106 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3190075 .. | HARBOUR ASSURANCE CO OF BERMUDA LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1460080 .. | HELVETIA SCHWEIZERISCHE VERSICHERUNGS AG | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3770336 .. | HEXAGON INSURANCE COMPANY, LTD. | 416 | 0 | 0 | 0 | 0 | 0 | 416 | 0 | 0 | 416 | 0 | 175 | 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 | 59 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1120525 .. | HISCOX INSURANCE COMPANY LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3770115 .. | IWLA INSURANCE COMPANY | 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-1444101 .. | IF SKADEFORSAKRING AB | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,768 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1930680 .. | INSURANCE AUSTRALIA LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3190425 .. | KEYCORP INSURANCE COMPANY LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-5420050 .. | KOREAN REINSURANCE COMPANY | 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 | 9 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3190373 .. | LEETS ASSURANCE LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3770150 .. | LIBRIS INDEMNITY COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1123000 .. | LLOYDS SYNDICATE 529 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1123000 .. | LLOYDS SYNDICATE 5820 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3191493 .. | LONG POINT RE IV LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3191239 .. | LUMEN RE LIMITED | 987 | 0 | 0 | 0 | 0 | 0 | 987 | 0 | 0 | 987 | 0 | 277 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-8310013 .. | LYRA INSURANCE GUERNSEY LIMITED | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 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 | 2 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1460019 .. | MS AMLIN AG | 526 | 0 | 112 | 0 | 0 | 112 | 638 | 0 | 0 | 638 | 0 | 421 | 17.6 | 0.0 | 0.0 | YES | 0 |
| AA-1240057 .. | MSIG EUROPE SE | 39 | 0 | 0 | 0 | 0 | 0 | 39 | 0 | 0 | 39 | 0 | 28 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3191593 .. | MEREO INSURANCE LIMITED | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3191030 .. | MERIDIAN INSURANCE COMPANY LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3160090 .. | MILSURE INSURANCE LTD | 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 | 2 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 | 2 | 0 | 14 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3770060 .. | MONTGOMERY INSURANCE COMPANY LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3190429 .. | MT. FRANKLIN INSURANCE LTD | 0 | 0 | 0 | 0 | 8 | 9 | 9 | 0 | 0 | 9 | 8 | 0 | 100.0 | 96.2 | 96.2 | NO | 0 |
| AA-1340165 .. | MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-0000000 .. | NDS INSURANCE LTD SPC | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3190891 .. | NEW AGE INSURANCE LTD | 16 | 0 | 0 | 0 | 0 | 0 | 17 | 0 | 0 | 17 | 0 | 0 | 2.2 | 0.0 | 0.0 | YES | 0 |
| AA-3190396 .. | NEWINGTON LIMITED | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1560247 .. | NORTHBRIDGE GENERAL INSURANCE CORP | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3774118 .. | NORTHSTAR INSURANCE LIMITED | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3774160 .. | OCEAN STATE INSURANCE CO LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-0000000 .. | OXFORD INDEMNITY COMPANY LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-9240019 .. | PICC PROPERTY AND CASUALTY CO LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3190921 .. | PTS INSURANCE LIMITED | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1780078 .. | PARTNER REINSURANCE EUROPE SE | 1 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 1 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-0000000 .. | PATHFINDER ASSURANCE LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-0000000 .. | PHELPS DODGE | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3190505 .. | PREFERRED INSURANCE COMPANY LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 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-3191356 .. | R&Q RE (BERMUDA) LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1340004 .. | R+V VERSICHERUNG AG | 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-1120583 .. | RIVER RE LIMITED | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1121277 .. | ROYAL & SUN ALLIANCE REINSURANCE LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1560745 .. | SCOR CANADA REINSURANCE CO | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1320158 .. | SCOR S.E. | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3190712 .. | SEG 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)

| 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<br>1 - 29 Days | 39<br>30 - 90 Days | 40<br>91 - 120 Days | 41<br>Over 120 Days | 42<br>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-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-3771181 .. | SCOTT & WHITE ASSURANCE LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3190813 .. | SEDGWICK BERMUDA AGI (SAC) LIMITED | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3191157 .. | SIGNAL MUTUAL INDEMNITY ASSOCIATION LTD | 2 | 0 | 13 | 2 | 74 | 88 | 90 | 0 | 0 | 90 | 75 | 0 | 97.5 | 83.2 | 81.5 | NO | 0 |
| AA-3191321 .. | SIRIUSPOINT BERMUDA INSURANCE CO LTD | 436 | 0 | 0 | 0 | 0 | 0 | 436 | 0 | 0 | 436 | 0 | 53 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1360184 .. | SOCIETA REALE MUTUA DI ASSICURAZIONI | 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 | 9 | 0 | 0 | 0 | 0 | 0 | 9 | 0 | 0 | 9 | 0 | 81 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-0000000 .. | SOUTHWIRE INTERNATIONAL INSURANCE CO | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1121397 .. | SUN ALLIANCE & LONDON INSURANCE PLC | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1460125 .. | SWISS MOBILIAR INSURANCE COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-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-3774143 .. | TANCAYMAN INSURANCE COMPANY SPC LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3190150 .. | TATE & LYLE REINSURANCE LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3774108 .. | THE FOUNDATION GROUP LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3774126 .. | THE INDEPENDENCE GROUP LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-0000000 .. | THERMO RE | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3190228 .. | TRADERS INSURANCE LIMITED | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3770199 .. | TRAFFIC INSURANCE LIMITED | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3194166 .. | UBERRIMAE FIDEI INSURANCE COMPANY LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1360255 .. | UNIPOL ASSICURAZIONI S.P.A. | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3771000 .. | UNITED INSURANCE COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3191432 .. | VANTAGE RISK LTD | 621 | 0 | 0 | 0 | 0 | 0 | 621 | 0 | 0 | 621 | 0 | 503 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3774134 .. | VISION INSURANCE COMPANY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1930011 .. | WFI INSURANCE LIMITED | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3160340 .. | WATERMAN INSURANCE INC | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3191097 .. | WESTEL LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3190102 .. | WESTLAKE 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-3190549 .. | WIN INSURANCE, LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3190467 .. | WIRCON INSURANCE COMPANY 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 | 1 | 0 | (1) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100.0 | 0.0 | 288.9 | YES | 0 |
| AA-1340265 .. | WUESTENROT & WUERTTEMBERGISCHE AG | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-3194100 .. | WYNDHAM INSURANCE COMPANY (SAC) 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 | 278 | 0 | 0 | 0 | 0 | 0 | 278 | 0 | 0 | 278 | 0 | 37 | 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 |
| AA-1340046 .. | ZURICH INSURANCE EUROPE AG | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| AA-1120001 .. | ZURICH SPECIALTIES LONDON LTD | 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 | | 6,784 | 0 | 126 | 2 | 81 | 209 | 6,993 | 0 | 0 | 6,993 | 84 | 10,335 | 3.0 | 0.5 | 1.2 | XXX | 0 |
| 2899999. Total unauthorized excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999) | | 7,049 | 12 | 129 | 2 | 81 | 223 | 7,272 | 0 | 0 | 7,272 | 84 | 12,130 | 3.1 | 0.4 | 1.1 | XXX | 0 |
| 3299999. Total certified - affiliates - U.S. non-pool | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | XXX | 0 |
| 3599999. Total certified - affiliates - other (non-U.S.) | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | XXX | 0 |
| 3699999. Total certified - affiliates | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | XXX | 0 |
| Certified - other non-U.S. insurers | | | | | | | | | | | | | | | | | | |

# 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 |
| CR-3194126 .. | ARCH REINSURANCE LTD | 4,798 | 0 | 0 | 0 | 0 | 0 | 4,798 | 0 | 0 | 4,798 | 0 | 1,448 | 0.0 | 0.0 | 0.0 | YES | 0 |
| CR-3194122 .. | DAVINCI REINSURANCE LTD | 1,015 | 0 | 0 | 0 | 0 | 0 | 1,015 | 0 | 0 | 1,015 | 0 | 132 | 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-3194130 .. | ENDURANCE SPECIALTY INSURANCE LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| CR-3191289 .. | FIDELIS INSURANCE BERMUDA LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| CR-1340125 .. | HANNOVER RUCK SE | 2,681 | 0 | 0 | 0 | 0 | 0 | 2,681 | 0 | 0 | 2,681 | 0 | 4,013 | 0.0 | 0.0 | 0.0 | YES | 0 |
| CR-3190875 .. | HISCOX INSURANCE COMPANY (BERMUDA) LTD | 675 | 0 | 0 | 0 | 0 | 0 | 675 | 0 | 0 | 675 | 0 | 347 | 0.0 | 0.0 | 0.0 | YES | 0 |
| CR-3190339 .. | RENAISSANCE REINSURANCE LTD | 5,361 | 0 | 0 | 0 | 0 | 0 | 5,361 | 0 | 0 | 5,361 | 0 | 1,675 | 0.0 | 0.0 | 0.0 | YES | 0 |
| CR-1460023 .. | RENAISSANCERE EUROPE AG | 766 | 1 | 0 | 0 | 0 | 1 | 768 | 0 | 0 | 768 | 0 | 873 | 0.2 | 0.0 | 0.0 | YES | 0 |
| CR-3191315 .. | XL BERMUDA LTD | 322 | 0 | 0 | 0 | 0 | 0 | 322 | 0 | 0 | 322 | 0 | 447 | 0.0 | 0.0 | 0.0 | YES | 0 |
| CR-3191315 .. | XL BERMUDA LTD | 136 | 0 | 0 | 0 | 0 | 0 | 136 | 0 | 0 | 136 | 0 | 32 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 4099999. Total certified - other non-U.S. insurers | | 15,755 | 1 | 0 | 0 | 0 | 1 | 15,757 | 0 | 0 | 15,757 | 0 | 8,968 | 0.0 | 0.0 | 0.0 | XXX | 0 |
| 4299999. Total certified excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999) | | 15,755 | 1 | 0 | 0 | 0 | 1 | 15,757 | 0 | 0 | 15,757 | 0 | 8,968 | 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 |
| Reciprocal jurisdiction - affiliates - other (non-U.S.) - other | | | | | | | | | | | | | | | | | | |
| RJ-1126003 .. | LLOYDS SYNDICATE 5000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 4899999. Total reciprocal jurisdiction - 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 |
| 4999999. Total reciprocal jurisdiction - affiliates - other (non-U.S.) | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | XXX | 0 |
| 5099999. Total reciprocal jurisdiction - affiliates | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | XXX | 0 |
| Reciprocal jurisdiction - other non-U.S. insurers | | | | | | | | | | | | | | | | | | |
| RJ-3191454 .. | AXA XL REINSURANCE LTD | 9 | 0 | 0 | 0 | 0 | 0 | 9 | 0 | 0 | 9 | 0 | 377 | 0.0 | 0.0 | 0.0 | YES | 0 |
| RJ-3194126 .. | ARCH REINSURANCE LTD | 3,189 | 0 | 0 | 0 | 0 | 0 | 3,189 | 0 | 0 | 3,189 | 0 | 2,373 | 0.0 | 0.0 | 0.0 | YES | 0 |
| RJ-3191352 .. | ASCOT BERMUDA LIMITED | 122 | 0 | 0 | 0 | 0 | 0 | 122 | 0 | 0 | 122 | 0 | 79 | 0.0 | 0.0 | 0.0 | YES | 0 |
| RJ-3194168 .. | ASPEN BERMUDA LIMITED | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| RJ-3190913 .. | CANOPIUS REINSURANCE LIMITED | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| RJ-3191435 .. | CONDUIT REINSURANCE LIMITED | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| RJ-1120191 .. | CONVEX INSURANCE UK LTD | 1,350 | 0 | 0 | 0 | 0 | 0 | 1,350 | 0 | 0 | 1,350 | 0 | 1,662 | 0.0 | 0.0 | 0.0 | YES | 0 |
| RJ-3191400 .. | CONVEX RE LIMITED | 1,015 | 0 | 0 | 0 | 0 | 0 | 1,015 | 0 | 0 | 1,015 | 0 | 1,270 | 0.0 | 0.0 | 0.0 | YES | 0 |
| RJ-1340028 .. | DEVK RUCKVERSICH UND BETEILIGUNGS AG | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| RJ-3194122 .. | DAVINCI REINSURANCE LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| RJ-3194130 .. | ENDURANCE SPECIALTY INSURANCE LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| RJ-3194101 .. | EVEREST REINSURANCE BERMUDA LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| RJ-3191289 .. | FIDELIS INSURANCE BERMUDA LTD | 62 | 0 | 0 | 0 | 0 | 0 | 62 | 0 | 0 | 62 | 0 | 29 | 0.0 | 0.0 | 0.0 | YES | 0 |
| RJ-3191437 .. | GROUP ARK INSURANCE LIMITED | 392 | 0 | 0 | 0 | 0 | 0 | 392 | 0 | 0 | 392 | 0 | 294 | 0.0 | 0.0 | 0.0 | YES | 0 |
| RJ-3190060 .. | HANNOVER RE (BERMUDA) LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| RJ-1340125 .. | HANNOVER RUCK SE | 3,362 | 0 | 0 | 0 | 0 | 0 | 3,362 | 0 | 0 | 3,362 | 0 | 4,071 | 0.0 | 0.0 | 0.0 | YES | 0 |
| RJ-3190875 .. | HISCOX INSURANCE COMPANY (BERMUDA) LTD | 2 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 | 2 | 0 | 75 | 0.0 | 0.0 | 0.0 | YES | 0 |
| RJ-3190871 .. | LANCASHIRE INSURANCE COMPANY LIMITED | 183 | 0 | 0 | 0 | 0 | 0 | 183 | 0 | 0 | 183 | 0 | 186 | 0.0 | 0.0 | 0.0 | YES | 0 |
| RJ-1127036 .. | LLOYDS SYNDICATE 1036 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 211 | 0.0 | 0.0 | 0.0 | YES | 0 |

# SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

| ID Number From Col. 1 | Name of Reinsurer From Col. 3 | Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses | | | | | | | 44 | 45 | 46 | 47 | 48 | 49 | 50 | 51 | 52 | 53 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 37 | Overdue | | | | | 43 | | | | | | | | | | |
| | | | 38 | 39 | 40 | 41 | 42 | | | | | | | | | | | |
| | | Current | 1 - 29 Days | 30 - 90 Days | 91 - 120 Days | Over 120 Days | Total Overdue Cols. 38+39 +40+41 | Total Due Cols. 37+42 (In total should equal Cols. 7+8) | Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43 | Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41 | Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44) | Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45) | Amounts Received Prior 90 Days | Percentage Overdue Col. 42/Col. 43 | Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48]) | Percentage More Than 120 Days Overdue (Col. 41/ Col. 43) | Is the Amount in Col. 50 Less Than 20%? (Yes or No) | Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50 |
| RJ-1127084 .. | LLOYDS SYNDICATE 1084 | 48 | 42 | 0 | 0 | 0 | 42 | 90 | 0 | 0 | 90 | 0 | 398 | 46.5 | 0.0 | 0.0 | YES | 0 |
| RJ-1127183 .. | LLOYDS SYNDICATE 1183 | 98 | 0 | 0 | 0 | 0 | 0 | 98 | 0 | 0 | 98 | 0 | 650 | 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-1127218 .. | LLOYDS SYNDICATE 1218 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 110 | 0.0 | 0.0 | 0.0 | YES | 0 |
| RJ-1127221 .. | LLOYDS SYNDICATE 1221 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| RJ-1127225 .. | LLOYDS SYNDICATE 1225 | 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-1127301 .. | LLOYDS SYNDICATE 1301 | 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 | 185 | 0.0 | 0.0 | 0.0 | YES | 0 |
| RJ-1120198 .. | LLOYDS SYNDICATE 1618 | 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-1120157 .. | LLOYDS SYNDICATE 1729 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| RJ-1120171 .. | LLOYDS SYNDICATE 1856 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| RJ-1120096 .. | LLOYDS SYNDICATE 1880 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| RJ-1120054 .. | LLOYDS SYNDICATE 1886 | 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 | 74 | 0.0 | 0.0 | 0.0 | YES | 0 |
| RJ-1120186 .. | LLOYDS SYNDICATE 1947 | 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-1120106 .. | LLOYDS SYNDICATE 1969 | 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 | 9 | 0 | 0 | 0 | 0 | 0 | 9 | 0 | 0 | 9 | 0 | 1,121 | 0.0 | 0.0 | 0.0 | YES | 0 |
| RJ-1128003 .. | LLOYDS SYNDICATE 2003 | 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 | 34 | 0.0 | 0.0 | 0.0 | YES | 0 |
| RJ-1128623 .. | LLOYDS SYNDICATE 2623 | 2 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 | 2 | 0 | 215 | 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-1120236 .. | LLOYDS SYNDICATE 2843 | 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 | 7 | 0 | 0 | 0 | 0 | 0 | 7 | 0 | 0 | 7 | 0 | 891 | 0.0 | 0.0 | 0.0 | YES | 0 |
| RJ-1120179 .. | LLOYDS SYNDICATE 2988 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 29 | 0.0 | 0.0 | 0.0 | YES | 0 |
| RJ-1129000 .. | LLOYDS SYNDICATE 3000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 176 | 0.0 | 0.0 | 0.0 | YES | 0 |
| RJ-1120082 .. | LLOYDS SYNDICATE 3010 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| RJ-1120227 .. | LLOYDS SYNDICATE 3123 | 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 | 6 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 | 6 | 0 | 559 | 0.0 | 0.0 | 0.0 | YES | 0 |
| RJ-1120055 .. | LLOYDS SYNDICATE 3623 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| RJ-1126005 .. | LLOYDS SYNDICATE 4000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 156 | 0.0 | 0.0 | 0.0 | YES | 0 |
| RJ-1120075 .. | LLOYDS SYNDICATE 4020 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| RJ-1126435 .. | LLOYDS SYNDICATE 435 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| RJ-1126004 .. | LLOYDS SYNDICATE 4444 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| RJ-1126006 .. | LLOYDS SYNDICATE 4472 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| RJ-1126457 .. | LLOYDS SYNDICATE 457 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| RJ-1120090 .. | LLOYDS SYNDICATE 4711 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| RJ-1126510 .. | LLOYDS SYNDICATE 510 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| RJ-1126566 .. | LLOYDS SYNDICATE 566 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| RJ-1126609 .. | LLOYDS SYNDICATE 609 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 37 | 0.0 | 0.0 | 0.0 | YES | 0 |
| RJ-1126623 .. | LLOYDS SYNDICATE 623 | 1 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 1 | 0 | 61 | 0.0 | 0.0 | 0.0 | YES | 0 |
| RJ-1126727 .. | LLOYDS SYNDICATE 727 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| RJ-3191239 .. | LUMEN RE LIMITED | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |

# 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-1460019 .. | MS AMLIN AG | 1,336 | 0 | 0 | 0 | 0 | 0 | 1,336 | 0 | 0 | 1,336 | 0 | 1,150 | 0.0 | 0.0 | 0.0 | YES | 0 |
| RJ-1840000 .. | MAPFRE RE COMPANIA DE REASEGUROS SA | 843 | 0 | 0 | 0 | 0 | 0 | 843 | 0 | 0 | 843 | 0 | 832 | 0.0 | 0.0 | 0.0 | YES | 0 |
| RJ-1340165 .. | MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| RJ-3190686 .. | PARTNER REINSURANCE COMPANY LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| RJ-3190339 .. | RENAISSANCE REINSURANCE LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| RJ-1460023 .. | RENAISSANCERE EUROPE AG | 591 | 8 | 0 | 0 | 0 | 8 | 599 | 0 | 0 | 599 | 0 | 758 | 1.4 | 0.0 | 0.0 | YES | 0 |
| RJ-1460146 .. | SWISS REINSURANCE COMPANY LIMITED | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| RJ-3191388 .. | VERMEER REINSURANCE LTD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| RJ-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 |
| 5499999. Total reciprocal jurisdiction - other non-U.S. insurers | | 12,629 | 50 | 0 | 0 | 0 | 50 | 12,680 | 0 | 0 | 12,680 | 0 | 18,062 | 0.4 | 0.0 | 0.0 | XXX | 0 |
| 5699999. Total reciprocal jurisdiction excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999) | | 12,629 | 50 | 0 | 0 | 0 | 50 | 12,680 | 0 | 0 | 12,680 | 0 | 18,062 | 0.4 | 0.0 | 0.0 | XXX | 0 |
| 5799999. Total authorized, unauthorized, reciprocal jurisdiction and certified excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999) | | 1,698,869 | 18,281 | 4,546 | 7,492 | 15,295 | 45,614 | 1,744,484 | 16,022 | 16,022 | 1,728,462 | 6,825 | 274,514 | 2.6 | 0.3 | 0.9 | XXX | 2,068 |
| 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 | | 1,698,869 | 18,281 | 4,546 | 7,492 | 15,295 | 45,614 | 1,744,484 | 16,022 | 16,022 | 1,728,462 | 6,825 | 274,514 | 2.6 | 0.3 | 0.9 | XXX | 2,068 |

# 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 | | | | | | | | | | | | | | | | | |
| 06-0848755 .. | AUTOMOBILE INSURANCE CO OF HARTFORD CT | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 06-0291290 .. | CHARTER OAK FIRE INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 06-1067463 .. | FARMINGTON CASUALTY COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 52-0616768 .. | FIDELITY & GUARANTY INS UNDERWRITERS INC | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 41-0983992 .. | NORTHFIELD INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 94-6051964 .. | NORTHLAND CASUALTY COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 41-6009967 .. | NORTHLAND INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 06-0303275 .. | PHOENIX INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 41-0406690 .. | ST PAUL FIRE & MARINE INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 41-0963301 .. | ST PAUL GUARDIAN INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 41-0881659 .. | ST PAUL MERCURY INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 36-2542404 .. | ST PAUL PROTECTIVE INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 41-1230819 .. | ST PAUL SURPLUS LINES INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 06-6033509 .. | STANDARD FIRE INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 36-2999370 .. | TRAVCO PERSONAL INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 35-1838077 .. | TRAVCO INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 06-6033504 .. | TRAVELERS CASUALTY & SURETY COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 06-1286266 .. | TRAVELERS CASUALTY CO OF CONNECTICUT | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 41-1435765 .. | TRAVELERS CASUALTY COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 06-0876835 .. | TRAVELERS CASUALTY INS CO OF AMERICA | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 95-3634110 .. | TRAVELERS COMMERCIAL CASUALTY COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 06-1286268 .. | TRAVELERS COMMERCIAL INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 41-1435766 .. | TRAVELERS CONSTITUTION STATE INS CO | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 06-1203698 .. | TRAVELERS EXCESS AND SURPLUS LINES CO | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 35-1838079 .. | TRAVELERS HOME AND MARINE INSURANCE CO | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 06-0336212 .. | TRAVELERS INDEMNITY CO OF CONNECTICUT | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 58-6020487 .. | TRAVELERS INDEMNITY COMPANY OF AMERICA | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 36-3703200 .. | TRAVELERS PERSONAL INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 06-1286264 .. | TRAVELERS PERSONAL SECURITY INSURANCE CO | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 36-2719165 .. | TRAVELERS PROP CAS CO OF AMERICA | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 06-1286274 .. | TRAVELERS PROPERTY CASUALTY INSURANCE CO | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 52-0515280 .. | UNITED STATES FIDELITY & GUARANTY CO | 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 - captive | | | | | | | | | | | | | | | | | |
| 93-2131852 .. | TRAVELERS GROUP CAPTIVE INSURANCE CO | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 0299999. Total authorized - affiliates - U.S. non-pool - captive | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| Authorized - affiliates - U.S. non-pool - other | | | | | | | | | | | | | | | | | |
| 42-1091525 .. | FIDELITY AND GUARANTY INSURANCE CO | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 06-0303275 .. | PHOENIX INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 06-6033504 .. | TRAVELERS CASUALTY & SURETY 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) |
| 06-0907370 .. | TRAVELERS CASUALTY AND SURETY OF AMERICA | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 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 | | | | | | | | | | | | | | | | | |
| 13-3333609 .. | 21ST CENTURY NORTH AMERICA INSURANCE CO | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 95-2371728 .. | ACE AMERICAN INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 06-0237820 .. | ACE PROPERTY & CASUALTY INSURANCE CO | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 75-1940467 .. | ACIG INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 36-6033855 .. | AGCS MARINE INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 00-0000000 .. | AEGEN INTERNATIONAL INCORPORATED | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 36-3544354 .. | AGRINATIONAL INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 06-1022232 .. | ALEA NORTH AMERICA INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 63-0262164 .. | ALFA MUTUAL INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 06-1182357 .. | ALLIED WORLD INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 36-0719665 .. | ALLSTATE INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 04-2680300 .. | ALLSTATE VEHICLE & PROPERTY INS CO | 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 |
| 52-2048110 .. | AMERICAN ALTERNATIVE INSURANCE CORP | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 59-0593886 .. | AMERICAN BANKERS INSURANCE CO OF FLORIDA | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 31-0973761 .. | AMERICAN EMPIRE INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 52-0696632 .. | AMERICAN HEALTH AND LIFE INSURANCE CO | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 13-5124990 .. | AMERICAN HOME ASSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 74-0484030 .. | AMERICAN NATIONAL INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 74-3211949 .. | AMERICAN PET INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 38-1630841 .. | AMERICAN ROAD INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 35-0145825 .. | AMERICAN UNITED LIFE 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 |
| 94-1390273 .. | ARGONAUT INSURANCE 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 |
| 23-1502700 .. | BEDIVERE INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 47-0574325 .. | BERKLEY INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 43-1432586 .. | BERKLEY REGIONAL INSURANCE CO | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 51-0400307 .. | BERKSHIRE HATHAWAY DIRECT INSURANCE CO | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 06-6105395 .. | CENTURY INDEMNITY 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 |

# 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) |
| 47-0490411 .. | COLUMBIA CASUALTY COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 06-0303370 .. | CONNECTICUT GENERAL LIFE INSURANCE CO | 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 |
| 13-5010440 .. | CONTINENTAL INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 37-0807507 .. | COUNTRY MUTUAL INSURANCE 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 |
| 00-0000000 .. | DAMPKRAFT INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 95-3014772 .. | DOCTORS COMPANY AN INTERINSURANCE EXCH | 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 |
| 63-0329091 .. | EMC PROPERTY & CASUALTY 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 |
| 36-2950161 .. | EVANSTON INSURANCE COMPANY | 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 |
| 36-2467238 .. | EVERGREEN NATIONAL INDEMNITY CO | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 00-0000000 .. | F L INSURANCE CORPORATION | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 05-0316605 .. | FACTORY MUTUAL INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 13-3333610 .. | FAIR AMERICAN INS & REINS COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 48-0214040 .. | FARMERS ALLIANCE MUTUAL INSURANCE CO | 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 |
| 13-1963496 .. | FEDERAL INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 13-2710717 .. | FINANCIAL GUARANTY INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 95-1466743 .. | FINANCIAL INDEMNITY COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 06-1325038 .. | FINIAL REINSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 04-2198460 .. | FIRST STATE INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 00-0000000 .. | FRONT RANGE INSURANCE COMPANY INC | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 75-1588101 .. | GEICO GENERAL INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 91-0231910 .. | GENERAL INSURANCE COMPANY OF AMERICA | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 13-2572994 .. | GENERAL RE LIFE CORPORATION | 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 |
| 13-3029255 .. | GENERAL SECURITY NATIONAL INSURANCE CO | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 06-0876629 .. | GENERAL STAR INDEMNITY COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 13-1958482 .. | GENERAL STAR NATIONAL INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 13-5617450 .. | GENERALI - U.S. BRANCH | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 13-5009848 .. | GLOBAL REINSURANCE CORP OF AMERICA | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 31-0501234 .. | GREAT AMERICAN INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 13-5117400 .. | GREATER NEW YORK MUTUAL INSURANCE CO | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 95-1479095 .. | GREENWICH INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 22-2222789 .. | GUARANTEE 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)

| | | 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) |
| 13-5129825 .. | HANOVER INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 06-0383030 .. | HARTFORD ACCIDENT & INDEMNITY 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 |
| 06-0384680 .. | HARTFORD STEAM BOILER INSPECTION&INS CO | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 38-0829290 .. | HASTINGS MUTUAL INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 61-0904881 .. | HEALTH CARE INDEMNITY INC | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 74-1296673 .. | HIGHLANDS INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 02-0308052 .. | HOME INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 59-1027412 .. | HORACE MANN INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 06-1206659 .. | HOUSING AUTHORITY PROPERTY INS A MUT | 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 |
| 47-6025666 .. | INLAND INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 23-0723970 .. | INSURANCE COMPANY OF NORTH AMERICA | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 59-1680233 .. | INSURANCE COMPANY OF THE AMERICAS | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 95-2769232 .. | INSURANCE COMPANY OF THE WEST | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 56-0751402 .. | INTEGON GENERAL INSURANCE CORPORATION | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 01-0233346 .. | JOHN HANCOCK LIFE INSURANCE COMPANY USA | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 25-1149494 .. | LEXINGTON INSURANCE 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 |
| 23-0867770 .. | LIBERTY MUTUAL MID-ATLANTIC INS CO | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 35-0472300 .. | LINCOLN NATIONAL LIFE 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 |
| 36-1410470 .. | LUMBERMENS MUTUAL CASUALTY COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 36-3347420 .. | MAPFRE INSURANCE COMPANY | 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 |
| 36-3101262 .. | MARKEL INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 59-0615164 .. | MEDMARC CASUALTY INSURANCE 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 |
| 04-2482364 .. | METROMILE INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 36-1475332 .. | MIDSTATES REINSURANCE CORPORATION | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 00-0000000 .. | MINNETONKA INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 95-1728812 .. | MISSION INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 22-3818012 .. | MITSUI SUMITOMO INSURANCE CO OF AMERICA | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 13-3467153 .. | MITSUI SUMITOMO INSURANCE USA INC | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 04-1630650 .. | MONARCH LIFE INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 31-4259550 .. | MOTORISTS MUTUAL INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 38-0855585 .. | MOTORS INSURANCE CORPORATION | 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 |
| 06-0493340 .. | NASSAU LIFE INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 95-2488300 .. | NATIONAL AMERICAN INSURANCE CO OF CA | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 38-0865250 .. | NATIONAL CASUALTY 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) |
| 47-0355979 .. | NATIONAL INDEMNITY COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 36-2403971 .. | NATIONAL LIABILITY & FIRE INSURANCE CO | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 00-0000000 .. | NATIONAL TELECOM CORPORATION | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 25-0687550 .. | NATIONAL UNION FIRE INSURANCE CO OF PA | 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 |
| 13-3138390 .. | NAVIGATORS INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 06-1053492 .. | NEW ENGLAND REINSURANCE CORPORATION | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 22-2187459 .. | NEW JERSEY RE-INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 22-1964135 .. | NORTH RIVER INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 41-0446480 .. | NORTH STAR MUTUAL INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 62-0929818 .. | OAKWOOD INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 47-0698507 .. | ODYSSEY REINSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 25-0410420 .. | OLD REPUBLIC INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 95-1078160 .. | PACIFIC INDEMNITY 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 |
| 13-2919779 .. | PEERLESS INDEMNITY INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 23-0959220 .. | PENNSYLVANIA LUMBERMENS MUTUAL INS CO | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 23-1642962 .. | PENNSYLVANIA MANUFACTURERS ASSOC INS CO | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 13-3801089 .. | PLYMOUTH ROCK ASSURANCE PREFERRED CORP | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 36-3030511 .. | PRAETORIAN INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 34-6513736 .. | PROGRESSIVE CASUALTY INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 35-6021485 .. | PROTECTIVE INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 05-0204450 .. | PROVIDENCE WASHINGTON INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 22-1211670 .. | PRUDENTIAL INSURANCE COMPANY OF AMERICA | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 13-1188550 .. | PUBLIC SERVICE INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 22-2311816 .. | QBE INS CORP | 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 |
| 23-1740414 .. | R&Q REINSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 37-0915434 .. | RLI INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 91-1060766 .. | RED SHIELD INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 41-0451140 .. | RELIASTAR LIFE INSURANCE COMPANY | 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 |
| 95-2801326 .. | REPUBLIC INDEMNITY COMPANY OF AMERICA | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 31-4290270 .. | REPUBLIC-FRANKLIN INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 86-0274508 .. | REPWEST INSURANCE COMPANY | 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 |
| 41-1459789 .. | SFM MUTUAL INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 43-0727872 .. | SAFETY NATIONAL CASUALTY CORP | 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 |
| 39-0333950 .. | SENTRY 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 |
| 02-0537812 .. | SOMPO AMERICA FIRE & MARINE INSURANCE CO | 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) |
| 13-2554270 .. | SOMPO AMERICA INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 04-1027270 .. | SPARTA INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 00-0000000 .. | ST GEORGE INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 38-2626205 .. | STAR INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 22-3590451 .. | STARNET INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 75-1670124 .. | STARR INDEMNITY & LIABILITY COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 37-0533080 .. | STATE FARM FIRE & CASUALTY COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 13-3031274 .. | SUECIA INSURANCE CO | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 00-0000000 .. | SUPERIOR GUARANTY INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 13-3440360 .. | SWISS RE CORP SOLUTIONS ELITE INS CORP | 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 |
| 94-1517098 .. | TIG INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 74-1321032 .. | TEXAS FARM BUREAU MUTUAL INSURANCE CO | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 31-0978280 .. | THE MIDWESTERN INDEMNITY COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 13-2918573 .. | TOA REINSURANCE COMPANY OF AMERICA | 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 |
| 31-4423946 .. | TRANSAMERICA CASUALTY 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 |
| 47-0547953 .. | UNION INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 13-2959091 .. | UNITED AMERICAS INSURANCE COMPANY (UAIC) | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 42-0644327 .. | UNITED FIRE & CASUALTY COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 13-5459190 .. | UNITED STATES FIRE INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 13-3088732 .. | WCF NATIONAL INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 41-0430825 .. | WESTERN NATIONAL MUTUAL INS CO | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 48-0921045 .. | WESTPORT INSURANCE CORPORATION | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 00-0000000 .. | WHITE MOUNTAIN INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 36-0947200 .. | WILCAC LIFE INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 13-3787296 .. | XL INSURANCE COMPANY OF NEW YORK INC | 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 |
| 47-0619962 .. | YCI, INC. | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 94-1590201 .. | YOSEMITE INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 95-1651549 .. | ZENITH INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 36-2781080 .. | ZURICH AMERICAN INS COMPANY OF ILLINOIS | 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 - mandatory pools | | | | | | | | | | | | | | | | | |
| AA-9992109 .. | ARKANSAS STOCK POOL FOR ASSIGNED RISKS | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9992117 .. | ASSIGNED RISK POOL | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9991201 .. | CALIFORNIA FAIR PLAN | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9991161 .. | COMMONWEALTH AUTOMOBILE REINSURERS | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9991310 .. | FLORIDA HURRICANE CATASTROPHE FUND | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9991500 .. | ILLINOIS MINE SUBSIDENCE FUND | 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-9992110 .. | ILLINOIS STOCK POOL FOR ASSIGNED RISKS | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9991501 .. | INDIANA MINE SUBSIDENCE FUND | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9991414 .. | INDIANA WORKERS COMP ASSIGNED RISK POOL | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9991502 .. | KENTUCKY MINE SUBSIDENCE FUND | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9991421 .. | MASSACHUSETTS VOLUNTARY WORK COMP POOL | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9992122 .. | MASSACHUSETTS WORK COMP ASSIG RISK POOL | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9991159 .. | MICHIGAN CATASTROPHE CLAIM ASSOCIATION | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9992114 .. | MICHIGAN WORKERS COMP INS FACILITY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9991423 .. | MINNESOTA WORKERS COMPENSATION POOL | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9990036 .. | MISSOURI AGGREGATE XOL REINS MECHANISM | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9992118 .. | NATIONAL WORKERS COMP REINSURANCE POOL | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9991162 .. | NEW JERSEY AUTO INS RISK EXCHANGE | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9991134 .. | NEW JERSEY COMMERCIAL AUTO INS PROCEDURE | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9991160 .. | NEW JERSEY UNSATISFIED CLAIM & JUDGEMENT | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9992108 .. | NEW MEXICO WORKERS COMP REINS POOL | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9991220 .. | NEW YORK FAIR PLAN | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9991139 .. | NORTH CAROLINA REINSURANCE FACILITY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9991503 .. | OHIO MINE SUBSIDENCE | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9992082 .. | TEXAS SMALL PREMIUM POLICY PLAN | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9991226 .. | VIRGINIA FAIR PLAN | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9991506 .. | WEST VIRGINIA MINE SUBSIDENCE FUND | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9991450 .. | WISCONSIN WORKERS COMPENSATION POOL | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9991423 .. | WORKERS COMP REINSURANCE ASSOCIATION | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 1099999. Total authorized - pools - mandatory pools | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| Authorized - pools - voluntary pools | | | | | | | | | | | | | | | | | |
| AA-9995010 .. | ANI-NUCLEAR ENERGY LIABILITY INS ASSOC | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9995000 .. | AMERICAN ACCIDENT REINSURANCE GROUP I | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9995022 .. | EXCESS & CASUALTY REINSURANCE ASSOC | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9995137 .. | GLOBAL AEROSPACE UNDERWRITERS | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9993210 .. | GOLDSTREET SYNDICATE CORP S048 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9995035 .. | MUTUAL REINSURANCE BUREAU | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9995043 .. | UNITED STATES 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-3190385 .. | AAAA INSURANCE COMPANY LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1240006 .. | AG INSURANCE | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 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-1320229 .. | AXA FRANCE IARD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1121220 .. | AXA INSURANCE UK PLC | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1340055 .. | AXA VERSICHERUNG AG | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1460185 .. | AXA VERSICHERUNGEN AG | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3191085 .. | AFFILIATED CHEMICAL GROUP 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-1120255 .. | AGEAS INSURANCE LIMITED | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1460005 .. | ALBA ALLGEMEINE VERS GES AG | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1320065 .. | ALLIANZ GLOBAL CORP & SPECIALTY FRANCE | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1320013 .. | ALLIANZ IARD | 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-2230120 .. | ALLIANZ SEGUROS SA | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3190005 .. | AMERICAN INT'L REINSURANCE 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-3190012 .. | ANDERSON HILL INSURANCE LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1320060 .. | AREAS - CMA | 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-1360015 .. | ASSICURAZIONI GENERALI S.P.A. | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1320029 .. | ASSURANCES GENERALES DE FRANCE | 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-1120701 .. | ATLAS ASSURANCE COMPANY LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1560390 .. | AVIVA INSURANCE COMPANY OF CANADA | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1120660 .. | AVIVA INSURANCE LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1120375 .. | AVIVA INTERNATIONAL INSURANCE LIMITED | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1120034 .. | AVIVA LIFE & PENSIONS UK LIMITED | 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-2980055 .. | BANCO DE SEGUROS DEL ESTADO | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3190201 .. | BENMORE LIMITED | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-2230100 .. | BRADESCO SEGUROS S.A. | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1120300 .. | BRITISH RESERVE INSURANCE COMPANY LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-5320022 .. | BRITISH TRADERS INSURANCE COMPANY LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3190336 .. | BROADWAY INSURANCE COMPANY LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-2232002 .. | CIA REAL BRASILEIRA DE SEGUROS | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1240052 .. | CIE EUROPEENE D'ASSURANCES INDUSTRIELLES | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1121106 .. | CNA INSURANCE COMPANY LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3190636 .. | CORE REINSURANCE COMPANY LIMITED | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3161004 .. | CAMARIN LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1120146 .. | CATALINA LONDON LIMITED | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1120089 .. | CATALINA WORTHING INSURANCE LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3770096 .. | CATMONTU INSURANCE COMPANY LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-0051122 .. | CHAPARRAL INTERNATIONAL RE | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1120365 .. | CHEVANSTELL LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1320152 .. | CHUBB EUROPEAN GROUP SE | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1420147 .. | CIRRUS REINSURANCE COMPANY A/S | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1120345 .. | CITY INTERNATIONAL INSURANCE CO LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1560026 .. | COACHMAN INSURANCE COMPANY | 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-1320035 .. | COLISEE RE | 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-1240100 .. | COMPAGNIE FINANCIERE ET DE REAS DU GR AG | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-2231020 .. | COMPANHIA UNIAO DE SEGUROS GERAIS | 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-3190001 .. | CURTIS BAY INSURANCE COMPANY LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3194122 .. | DAVINCI REINSURANCE LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1120495 .. | DOMINION INSURANCE COMPANY LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1340085 .. | E & S RUECKVERSICHERUNGS AG | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-0000000 .. | EIFLOW INSURANCE 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-1120515 .. | EAGLE STAR INSURANCE COMPANY LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3191089 .. | ERIEVIEW INSURANCE COMPANY LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1360237 .. | EURO-AMERICAN REINSURANCE MANAGEMENT | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1824102 .. | FIDELIDADE COMPANHIA DE SEGUROS SA | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3191386 .. | FLEMING REINSURANCE LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1440020 .. | FORSAKRINGSAKTIEBOLAGET ASSURANINVEST MF | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1120650 .. | FUJI INTERNATIONAL INSURANCE COMPANY LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3194114 .. | GARDEN 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-1320022 .. | GENERALI IARD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1340105 .. | GOTHAER VERSICHERUNGSBANK VVAG | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1121401 .. | GUILDHALL INSURANCE COMPANY LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3191092 .. | GULF COMPANY LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1340115 .. | HAMBURG INTERNATIONAL REINSURANCE CORP | 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-3190075 .. | HARBOUR ASSURANCE CO OF BERMUDA LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1460150 .. | HARPER INSURANCE LIMITED | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3190246 .. | HELIOS ASSURANCE COMPANY LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1460080 .. | HELVETIA SCHWEIZERISCHE VERSICHERUNGS AG | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1340087 .. | HOCHRHEIN INTERNATIONALE RUCK AG | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-5420015 .. | HYUNDAI MARINE & FIRE INS CO LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3190092 .. | I N A INTERNATIONAL INSURANCE CO LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1320004 .. | I.C.S. ASSURANCE SA | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3190255 .. | ICIP HOLDING COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3191198 .. | IECD (SAC) LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-2230425 .. | IRB-BRASIL RESSEGUROS SA | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3190372 .. | INLAKE INSURANCE LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-0000000 .. | INSURANCE RESOURCES COMPANY LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1120876 .. | KX REINSURANCE COMPANY LIMITED | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-5420050 .. | KOREAN REINSURANCE COMPANY | 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-1340150 .. | LANDSCHAFTLICHE BRANDKASSE HANNOVER | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1361006 .. | LLOYD ITALICO & L'ANCORA | 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-1127036 .. | LLOYDS SYNDICATE 1036 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1127084 .. | LLOYDS SYNDICATE 1084 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1120105 .. | LLOYDS SYNDICATE 1110 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-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-1127218 .. | LLOYDS SYNDICATE 1218 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1127221 .. | LLOYDS SYNDICATE 1221 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1127225 .. | LLOYDS SYNDICATE 1225 | 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-1120198 .. | LLOYDS SYNDICATE 1618 | 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-1123000 .. | LLOYDS SYNDICATE 185 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1127861 .. | LLOYDS SYNDICATE 1861 | 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-1120054 .. | LLOYDS SYNDICATE 1886 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1120083 .. | LLOYDS SYNDICATE 1910 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1120186 .. | LLOYDS SYNDICATE 1947 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1120084 .. | LLOYDS SYNDICATE 1955 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1120103 .. | LLOYDS SYNDICATE 1967 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1120106 .. | LLOYDS SYNDICATE 1969 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1120161 .. | LLOYDS SYNDICATE 1980 | 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-1120245 .. | LLOYDS SYNDICATE 2008 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1128010 .. | LLOYDS SYNDICATE 2010 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1128121 .. | LLOYDS SYNDICATE 2121 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1123000 .. | LLOYDS SYNDICATE 221 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1128488 .. | LLOYDS SYNDICATE 2488 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1123000 .. | LLOYDS SYNDICATE 255 | 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-1120179 .. | LLOYDS SYNDICATE 2988 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1128999 .. | LLOYDS SYNDICATE 2999 | 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-1120082 .. | LLOYDS SYNDICATE 3010 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1126033 .. | LLOYDS SYNDICATE 33 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1120241 .. | LLOYDS SYNDICATE 3500 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |

# 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-1126382 .. | LLOYDS SYNDICATE 382 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1126005 .. | LLOYDS SYNDICATE 4000 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1120075 .. | LLOYDS SYNDICATE 4020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1126435 .. | LLOYDS SYNDICATE 435 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1126004 .. | LLOYDS SYNDICATE 4444 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1126006 .. | LLOYDS SYNDICATE 4472 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1126457 .. | LLOYDS SYNDICATE 457 | 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-1120080 .. | LLOYDS SYNDICATE 5151 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1123000 .. | LLOYDS SYNDICATE 522 | 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-1126727 .. | LLOYDS SYNDICATE 727 | 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-1122000 .. | LLOYDS OF LONDON EQUITAS | 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-3190676 .. | MMK REINSURANCE LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3191093 .. | MALL OWNERS SURETY TREATY | 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-1121425 .. | MARKEL INTERNATIONAL INSURANCE CO LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1120973 .. | METROPOLITAN REINSURANCE CO (UK) LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 00-0000000 .. | MIDDLESEX ASSURANCE COMPANY LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3160090 .. | MILSURE INSURANCE LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1121395 .. | MITSUI SUMITOMO INS (LONDON) LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1121410 .. | MITSUI SUMITOMO INS CO (EUROPE) LTD | 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-3770060 .. | MONTGOMERY INSURANCE COMPANY LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1121200 .. | MOORGATE INSURANCE COMPANY LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1340165 .. | MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1120011 .. | MUNICH REINSURANCE COMPANY UK BRANCH | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3160011 .. | MUTUAL INDEMNITY LIMITED | 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-1121120 .. | NRG VICTORY REINSURANCE LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-2232006 .. | NACIONAL COMPANHIA DE SEGUROS | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-0000000 .. | NATIONAL CASUALTY COMPANY OF AMERICA LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1380120 .. | NATIONALE NEDERLANDEN N.V. | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-5340660 .. | NEW INDIA ASSURANCE COMPANY LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3190396 .. | NEWINGTON LIMITED | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1121075 .. | NIPPON INSURANCE COMPANY OF EUROPE LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1121077 .. | NISSAN INSURANCE COMPANY (EUROPE) 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-1580070 .. | NISSHIN FIRE & MARINE INSURANCE LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3190380 .. | NUTRI SYSTEMS (BERMUDA) LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1120377 .. | OCEAN MARINE INSURANCE COMPANY LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1422020 .. | OSLO REINSURANCE COMPANY ASA | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3190686 .. | PARTNER REINSURANCE COMPANY LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1780078 .. | PARTNER REINSURANCE EUROPE SE | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-0000000 .. | PATHFINDER ASSURANCE LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1720060 .. | POHJOLA GROUP PLC | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-5640001 .. | PREMIER INS CO OF PAKISTAN LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1240051 .. | QBE EUROPE NV/SA | 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-3770390 .. | R&Q RE (CAYMAN) LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3770066 .. | RDM INSURANCE GROUP LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3770036 .. | RAFFLES INSURANCE LIMITED | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1121246 .. | RELIANCE NATIONAL INS CO (EUROPE) LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3190339 .. | RENAISSANCE REINSURANCE LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1340201 .. | RHEINLAND VERSICHERUNGS AG | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1121270 .. | RIVER THAMES INSURANCE COMPANY LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1120465 .. | RIVERSTONE INSURANCE (UK) LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1120188 .. | ROMBALDS RUN-OFF LIMITED | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1120013 .. | ROYAL INSURANCE (UK) LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3770432 .. | S.I.R. INSURANCE SPC LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3190729 .. | SBI REINSURANCE COMPANY LTD | 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-1340260 .. | SV SPARKASSEN-VERSICHERUNG GEBAUDE | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3771181 .. | SCOTT & WHITE ASSURANCE LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1569750 .. | SCOTTISH & YORK INSURANCE COMPANY LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1121310 .. | SCOTTISH LION INSURANCE COMPANY LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1580105 .. | SECOM GENERAL INSURANCE COMPANY LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1760001 .. | SJOVA ALMENNAR TRYGGINGAR HF | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1440080 .. | SKANDIA INSURANCE COMPANY 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-1961001 .. | SOUTH BRITISH INSURANCE COMPANY LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1120485 .. | SOVEREIGN INSURANCE (UK) LIMITED | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1420110 .. | SPAREBANK 1 SKADEFORSIKRING AS | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1121366 .. | SPHERE DRAKE INSURANCE LIMITED | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3771017 .. | ST IVES INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1120735 .. | SUECIA RE & MARINE INSURANCE COMPANY LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-2230055 .. | SUL AMERICA BANDEIRANTE PARTICIPACOES SA | 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-1370021 .. | SWISS RE EUROPE S.A. | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1360240 .. | SWISS RE ITALIA SPA | 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-1120512 .. | SWISS RE SPECIALTY INSURANCE (UK) LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3191028 .. | T AND C INSURANCE LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3191140 .. | TEDDINGTON INSURANCE COMPANY LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1560450 .. | TEMPLE INS CO | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1121575 .. | TENECOM LIMITED | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3191272 .. | TERRA NOVA (BERMUDA) INSURANCE CO LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1580095 .. | TOA REINSURANCE COMPANY LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1580100 .. | TOKIO MARINE & NICHIDO FIRE INS CO LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1121445 .. | TOKIO MARINE KILN INSURANCE LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1561019 .. | TRADERS GENERAL INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3190228 .. | TRADERS INSURANCE LIMITED | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-2230060 .. | TRADITIO COMPANHIA DE SEGUROS | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3160056 .. | TRANSATLANTIC INSURANCE COMPANY LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1340225 .. | TRANSATLANTISCHE BETEILIGUNGS AG | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1120431 .. | TUREGUM INSURANCE COMPANY (UK) LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1420080 .. | UNI MUTUAL GENERAL INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1121065 .. | UNDERSHAFT (BONUS) LIMITED | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3160079 .. | UNDERWRITERS REINSURANCE CO | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1360255 .. | UNIPOL ASSICURAZIONI S.P.A. | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3771000 .. | UNITED INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-2232001 .. | VERA CRUZ SEGURADORA SA | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1120740 .. | WASA INTERNATIONAL (UK) INSURANCE CO 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-3191047 .. | WETTERAU INSURANCE COMPANY LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-0000000 .. | WILLOW GROVE INSURANCE 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-1120386 .. | WORLD AUXILLARY INSURANCE CORP LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1340255 .. | WUERTTEMBERGISCHE VERSICHERUNG AG | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1780123 .. | XL INSURANCE COMPANY SE | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1340046 .. | ZURICH INSURANCE EUROPE AG | 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 |
| AA-1780121 .. | TRAVELERS INSURANCE DAC | 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 |

# 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) |
| Unauthorized - other U.S. unaffiliated insurers | | | | | | | | | | | | | | | | | |
| 52-1474358 .. | ACA FINANCIAL GUARANTY CORPORATION | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 00-0000000 .. | AERO ASSURANCE LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 36-3544354 .. | AGRINATIONAL INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 00-0000000 .. | AGRISURANCE INC | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 00-0000000 .. | ARMINIUS FIRE & CASUALTY INC | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 13-4934590 .. | ATLANTIC MUTUAL INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 38-0315280 .. | AUTO OWNERS INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 00-0000000 .. | BEAUMONT INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 00-0000000 .. | BUENA VISTA INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 00-0000000 .. | C-U FIRST LTD INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 00-0000000 .. | COLLEGE INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 00-0000000 .. | COUNTY REINSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 83-2884745 .. | DEALER MANAGEMENT GROUP, INC. | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 00-0000000 .. | DIVERSIFIED INSURANCE COMPANY LLC | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 45-1504844 .. | ERS INSURANCE, INC | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 03-0346985 .. | EXCHANGE INDEMNITY COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 00-0000000 .. | F L INSURANCE CORPORATION | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 00-0000000 .. | FIRST MUTUAL TRANSPORTATION ASSURANCE CO | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 00-0000000 .. | FOOD SERVICES RISK MANAGEMENT INC | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 00-0000000 .. | FORTUNA ASSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 00-0000000 .. | GREEN MOUNTAIN SPONSORED CAPTIVE INS CO | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 27-1731029 .. | HAMPTON SOULES INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 06-1206658 .. | HOUSING AUTHORITY RISK RETENTION GROUP | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 04-3785815 .. | HOUSING PARTNERSHIP INSURANCE EXCHANGE | 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 .. | INDEPENDENT INNOVATIVE CAPTIVE INS CO | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 13-5339725 .. | INSURANCE CORPORATION OF NEW YORK | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 00-0000000 .. | MFH RISK INSURANCE COMPANY, LLC | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 36-3985972 .. | MSIG SPECIALTY INSURANCE USA INC | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 00-0000000 .. | NATIONAL TELECOM CORPORATION | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 00-0000000 .. | PEACE CHURCH SPONSORED CAPTIVE LLC | 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 .. | PORTS INSURANCE COMPANY INC | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 74-2539021 .. | PRIMERA INS CO | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 00-0000000 .. | QCS 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 |
| 00-0000000 .. | SKANSKA ASSURANCE INC | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 03-0360498 .. | SPECIALTY TRADE INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 00-0000000 .. | SUNDANCE BAY TENANT LIABILITY INS LLC | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 00-0000000 .. | SUPERIOR GUARANTY INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 00-0000000 .. | THREE RIVERS 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) |
| 00-0000000 .. | UNION CAPTIVE INSURANCE INC | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 47-0363416 .. | UNIVERSAL SURETY COMPANY | 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 - other non-U.S. insurers | | | | | | | | | | | | | | | | | |
| AA-3190385 .. | AAAA INSURANCE COMPANY LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1240006 .. | AG INSURANCE | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 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-1384101 .. | ACHMEA SCHADEVERZEKERINGEN NV | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3191448 .. | ADA RE LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3194128 .. | ALLIED WORLD ASSURANCE COMPANY LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3191298 .. | ANTARES REINSURANCE COMPANY LIMITED | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3194126 .. | ARCH REINSURANCE LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3190932 .. | ARGO RE 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-1440023 .. | ASSA ABLOY FORSAKRINGS AB | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1360015 .. | ASSICURAZIONI GENERALI S.P.A. | 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-1840003 .. | ATRADIUS CREDITO Y CAUC SA DE SEG Y REAS | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-0000000 .. | AUTO DEALERS INSURANCE COMPANY LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1120660 .. | AVIVA INSURANCE LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1240029 .. | BALOISE BELGIUM NV/SA | 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-3190201 .. | BENMORE LIMITED | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3190336 .. | BROADWAY INSURANCE COMPANY LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3190907 .. | CHS INSURANCE COMPANY LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3190387 .. | CAL SOUTHAMPTON REINSURANCE LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3190821 .. | CAPTECH REINSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3774156 .. | CARESOUTH INDEMNITY LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3770509 .. | CARING COMMUNITIES INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3190507 .. | CARRIBER INSURANCE COMPANY LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1460018 .. | CATLIN RE SWITZERLAND LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3770096 .. | CATMONTU INSURANCE COMPANY LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1780116 .. | CHAUCER INSURANCE COMPANY DAC | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3190770 .. | CHUBB TEMPEST REINSURANCE LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1120345 .. | CITY INTERNATIONAL INSURANCE CO LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3190405 .. | CLIENTS ASSURANCE POOL LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1780011 .. | COCA-COLA REINSURANCE SERVICES | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1320035 .. | COLISEE RE | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3190433 .. | COMMERCIAL RISK REINSURANCE CO 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 |

# 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-1120191 .. | CONVEX INSURANCE UK LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3191400 .. | CONVEX RE LIMITED | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3190586 .. | COVENTRY ASSURANCE LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-0000000 .. | DCB INSURANCE LIMITED | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3191323 .. | DAVIES INSURANCE LIMITED | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1124111 .. | DERWENT INSURANCE LIMITED | 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-3770140 .. | EMCA INSURANCE COMPANY, LTD | 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-3190747 .. | ENERGY INSURANCE LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3194101 .. | EVEREST REINSURANCE BERMUDA LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1720160 .. | FENNIA MUTUAL INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1824102 .. | FIDELIDADE COMPANHIA DE SEGUROS SA | 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-3770152 .. | FIRST EMPLOYERS INSURANCE COMPANY SPC | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3770287 .. | FLEET SOLUTIONS INSURANCE LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3191386 .. | FLEMING REINSURANCE LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-0000000 .. | FORESIGHT INSURANCE COMPANY LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-5280027 .. | FUBON INSURANCE COMPANY LTD | 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-1340043 .. | GREAT LAKES INSURANCE SE | 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-1320032 .. | GROUPAMA ASSURANCES MUTUELLES | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3191092 .. | GULF COMPANY LTD | 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-3190075 .. | HARBOUR ASSURANCE CO OF BERMUDA LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1460080 .. | HELVETIA SCHWEIZERISCHE VERSICHERUNGS AG | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3770336 .. | HEXAGON INSURANCE COMPANY, 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-1120525 .. | HISCOX INSURANCE COMPANY LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3770115 .. | IWLA INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1444101 .. | IF SKADEFORSAKRING AB | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1930680 .. | INSURANCE AUSTRALIA LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3190425 .. | KEYCORP INSURANCE COMPANY LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-5420050 .. | KOREAN REINSURANCE COMPANY | 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-3190373 .. | LEETS ASSURANCE LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3770150 .. | LIBRIS INDEMNITY COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1123000 .. | LLOYDS SYNDICATE 529 | 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-1123000 | LLOYDS SYNDICATE 5820 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3191493 | LONG POINT RE IV LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3191239 | LUMEN RE LIMITED | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-8310013 | LYRA INSURANCE GUERNSEY 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 | MSIG EUROPE SE | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3191593 | MEREO INSURANCE LIMITED | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3191030 | MERIDIAN INSURANCE COMPANY LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3160090 | MILSURE INSURANCE LTD | 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-3770060 | MONTGOMERY INSURANCE COMPANY LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3190429 | MT. FRANKLIN INSURANCE LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1340165 | MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-0000000 | NDS INSURANCE LTD SPC | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3190891 | NEW AGE INSURANCE LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3190396 | NEWINGTON LIMITED | 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-3774118 | NORTHSTAR INSURANCE LIMITED | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3774160 | OCEAN STATE INSURANCE CO LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-0000000 | OXFORD INDEMNITY COMPANY LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9240019 | PICC PROPERTY AND CASUALTY CO LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3190921 | PTS INSURANCE LIMITED | 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-0000000 | PATHFINDER ASSURANCE LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-0000000 | PHELPS DODGE | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3190505 | PREFERRED INSURANCE COMPANY LTD | 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-3191356 | R&Q RE (BERMUDA) LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1340004 | R+V VERSICHERUNG AG | 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-1120583 | RIVER RE LIMITED | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1121277 | ROYAL & SUN ALLIANCE REINSURANCE LTD | 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-3190712 | SEG INSURANCE LTD | 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-3771181 | SCOTT & WHITE ASSURANCE LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3190813 | SEDGWICK BERMUDA AGI (SAC) LIMITED | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3191157 | SIGNAL MUTUAL INDEMNITY ASSOCIATION 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 |

# 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-1360184 .. | SOCIETA REALE MUTUA DI ASSICURAZIONI | 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-0000000 .. | SOUTHWIRE INTERNATIONAL INSURANCE CO | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1121397 .. | SUN ALLIANCE & LONDON INSURANCE PLC | 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-3774143 .. | TANCAYMAN INSURANCE COMPANY SPC LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3190150 .. | TATE & LYLE REINSURANCE LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3774108 .. | THE FOUNDATION GROUP LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3774126 .. | THE INDEPENDENCE GROUP LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-0000000 .. | THERMO RE | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3190228 .. | TRADERS INSURANCE LIMITED | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3770199 .. | TRAFFIC INSURANCE LIMITED | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3194166 .. | UBERRIMAE FIDEI INSURANCE COMPANY LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1360255 .. | UNIPOL ASSICURAZIONI S.P.A. | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3771000 .. | UNITED INSURANCE COMPANY | 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-3774134 .. | VISION INSURANCE COMPANY | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1930011 .. | WFI INSURANCE LIMITED | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3160340 .. | WATERMAN INSURANCE INC | 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-3190102 .. | WESTLAKE INSURANCE COMPANY (BERMUDA) LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3190549 .. | WIN INSURANCE, LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3190467 .. | WIRCON INSURANCE COMPANY 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-1340265 .. | WUESTENROT & WUERTTEMBERGISCHE AG | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3194100 .. | WYNDHAM INSURANCE COMPANY (SAC) 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 |
| AA-1340046 .. | ZURICH INSURANCE EUROPE AG | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1120001 .. | ZURICH SPECIALTIES LONDON LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 2699999. Total unauthorized - other non-U.S. insurers | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 2899999. Total unauthorized excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999) | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 3299999. Total certified - affiliates - U.S. non-pool | | | | XXX | 0 | 0 | 0 | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3599999. Total certified - affiliates - other (non-U.S.) | | | | XXX | 0 | 0 | 0 | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3699999. Total certified - affiliates | | | | XXX | 0 | 0 | 0 | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Certified - other non-U.S. insurers | | | | | | | | | | | | | | | | | |
| CR-3194126 .. | ARCH REINSURANCE LTD | 3 | .04/27/2015 .. | 20.0 | 0 | 8,197 | 1,639 | 342.1 | 100.0 | 0 | 8,197 | 0 | 0 | 0 | 0 | 0 | 0 |
| CR-3194122 .. | DAVINCI REINSURANCE LTD | 4 | .11/21/2018 .. | 50.0 | 0 | 1,142 | 571 | 50.0 | 100.0 | 0 | 1,142 | 0 | 0 | 0 | 0 | 0 | 0 |
| CR-3194130 .. | ENDURANCE SPECIALTY INSURANCE LTD | 4 | .12/30/2015 .. | 50.0 | 0 | 0 | 0 | 0.0 | 0.0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| CR-3194130 .. | ENDURANCE SPECIALTY INSURANCE LTD | 3 | .08/09/2016 .. | 20.0 | 0 | 5 | 1 | 4,562.7 | 100.0 | 0 | 5 | 0 | 0 | 0 | 0 | 0 | 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) |
| CR-3191289 .. | FIDELIS INSURANCE BERMUDA LTD | 4 | .01/01/2022 .. | 50.0 | 0 | 325 | 162 | 211.2 | 100.0 | 0 | 325 | 0 | 0 | 0 | 0 | 0 | 0 |
| CR-1340125 .. | HANNOVER RUCK SE | 2 | .05/22/2014 .. | 10.0 | 0 | 32,679 | 3,268 | 10.0 | 100.0 | 0 | 32,679 | 0 | 0 | 0 | 0 | 0 | 0 |
| CR-3190875 .. | HISCOX INSURANCE COMPANY (BERMUDA) LTD | 3 | .08/15/2017 .. | 20.0 | 0 | 781 | 156 | 695.6 | 100.0 | 0 | 781 | 0 | 0 | 0 | 0 | 0 | 0 |
| CR-3190339 .. | RENAISSANCE REINSURANCE LTD | 3 | .11/21/2018 .. | 20.0 | 0 | 5,984 | 1,197 | 26.4 | 100.0 | 0 | 5,984 | 0 | 0 | 0 | 0 | 0 | 0 |
| CR-1460023 .. | RENAISSANCERE EUROPE AG | 3 | .05/14/2015 .. | 20.0 | 0 | 3,131 | 626 | 375.3 | 100.0 | 0 | 3,131 | 0 | 0 | 0 | 0 | 0 | 0 |
| CR-3191315 .. | XL BERMUDA LTD | 2 | .12/22/2020 .. | 10.0 | 0 | 172 | 17 | 2,467.8 | 100.0 | 0 | 172 | 0 | 0 | 0 | 0 | 0 | 0 |
| CR-3191315 .. | XL BERMUDA LTD | 3 | .01/01/2019 .. | 20.0 | 0 | 268 | 54 | 475.5 | 100.0 | 0 | 268 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4099999. Total certified - other non-U.S. insurers | | | | XXX | 0 | 52,684 | 7,692 | XXX | XXX | 0 | 52,684 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4299999. Total certified excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999) | | | | XXX | 0 | 52,684 | 7,692 | XXX | XXX | 0 | 52,684 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4699999. Total reciprocal jurisdiction - affiliates - U.S. non-pool | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| Reciprocal jurisdiction - affiliates - other (non-U.S.) - other | | | | | | | | | | | | | | | | | |
| RJ-1126003 .. | LLOYDS SYNDICATE 5000 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 4899999. Total reciprocal jurisdiction - affiliates - other (non-U.S.) - other | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 4999999. Total reciprocal jurisdiction - affiliates - other (non-U.S.) | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 5099999. Total reciprocal jurisdiction - affiliates | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| Reciprocal jurisdiction - other non-U.S. insurers | | | | | | | | | | | | | | | | | |
| RJ-3191454 .. | AXA XL REINSURANCE LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| RJ-3194126 .. | ARCH REINSURANCE LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| RJ-3191352 .. | ASCOT BERMUDA LIMITED | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| RJ-3194168 .. | ASPEN BERMUDA LIMITED | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| RJ-3190913 .. | CANOPIUS REINSURANCE LIMITED | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| RJ-3191435 .. | CONDUIT REINSURANCE LIMITED | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| RJ-1120191 .. | CONVEX INSURANCE UK LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| RJ-3191400 .. | CONVEX RE LIMITED | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| RJ-1340028 .. | DEVK RUCKVERSICH UND BETEILIGUNGS AG | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| RJ-3194122 .. | DAVINCI REINSURANCE LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| RJ-3194130 .. | ENDURANCE SPECIALTY INSURANCE LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| RJ-3194101 .. | EVEREST REINSURANCE BERMUDA LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| RJ-3191289 .. | FIDELIS INSURANCE BERMUDA LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| RJ-3191437 .. | GROUP ARK INSURANCE LIMITED | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| RJ-3190060 .. | HANNOVER RE (BERMUDA) LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| RJ-1340125 .. | HANNOVER RUCK SE | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| RJ-3190875 .. | HISCOX INSURANCE COMPANY (BERMUDA) LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| RJ-3190871 .. | LANCASHIRE INSURANCE COMPANY LIMITED | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| RJ-1127036 .. | LLOYDS SYNDICATE 1036 | 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-1127218 .. | LLOYDS SYNDICATE 1218 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| RJ-1127221 .. | LLOYDS SYNDICATE 1221 | 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) |
| RJ-1127225 .. | LLOYDS SYNDICATE 1225 | 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-1127301 .. | LLOYDS SYNDICATE 1301 | 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-1120198 .. | LLOYDS SYNDICATE 1618 | 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-1120157 .. | LLOYDS SYNDICATE 1729 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| RJ-1120171 .. | LLOYDS SYNDICATE 1856 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| RJ-1120096 .. | LLOYDS SYNDICATE 1880 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| RJ-1120054 .. | LLOYDS SYNDICATE 1886 | 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-1120186 .. | LLOYDS SYNDICATE 1947 | 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-1120106 .. | LLOYDS SYNDICATE 1969 | 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-1128003 .. | LLOYDS SYNDICATE 2003 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| RJ-1128010 .. | LLOYDS SYNDICATE 2010 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| RJ-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-1120236 .. | LLOYDS SYNDICATE 2843 | 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-1120179 .. | LLOYDS SYNDICATE 2988 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| RJ-1129000 .. | LLOYDS SYNDICATE 3000 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| RJ-1120082 .. | LLOYDS SYNDICATE 3010 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| RJ-1120227 .. | LLOYDS SYNDICATE 3123 | 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-1120055 .. | LLOYDS SYNDICATE 3623 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| RJ-1126005 .. | LLOYDS SYNDICATE 4000 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| RJ-1120075 .. | LLOYDS SYNDICATE 4020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| RJ-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-1126457 .. | LLOYDS SYNDICATE 457 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| RJ-1120090 .. | LLOYDS SYNDICATE 4711 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| RJ-1126510 .. | LLOYDS SYNDICATE 510 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| RJ-1126566 .. | LLOYDS SYNDICATE 566 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| RJ-1126609 .. | LLOYDS SYNDICATE 609 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| RJ-1126623 .. | LLOYDS SYNDICATE 623 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| RJ-1126727 .. | LLOYDS SYNDICATE 727 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| RJ-3191239 .. | LUMEN RE LIMITED | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| RJ-1460019 .. | MS AMLIN AG | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| RJ-1840000 .. | MAPFRE RE COMPANIA DE REASEGUROS SA | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |

# 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-1340165 .. | MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| RJ-3190686 .. | PARTNER REINSURANCE COMPANY LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| RJ-3190339 .. | RENAISSANCE REINSURANCE LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| RJ-1460023 .. | RENAISSANCERE EUROPE AG | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| RJ-1460146 .. | SWISS REINSURANCE COMPANY LIMITED | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| RJ-3191388 .. | VERMEER REINSURANCE LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| RJ-1780072 .. | XL RE EUROPE SE | 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 | 52,684 | 7,692 | XXX | XXX | 0 | 52,684 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999) | | | | XXX | 0 | 0 | 0 | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9999999 Totals | | | | XXX | 0 | 52,684 | 7,692 | XXX | XXX | 0 | 52,684 | 0 | 0 | 0 | 0 | 0 | 0 |

# SCHEDULE F - PART 3 (Continued)

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

| ID Number From Col. 1 | Name of Reinsurer From Col. 3 | 70 | Provision for Unauthorized Reinsurance | | Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance | | Total Provision for Reinsurance | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | | | 71 | 72 | 73 | 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<br>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<br>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 | | | | | | | | | | |
| 06-0848755 .. | AUTOMOBILE INSURANCE CO OF HARTFORD CT | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 06-0291290 .. | CHARTER OAK FIRE INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 06-1067463 .. | FARMINGTON CASUALTY COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 52-0616768 .. | FIDELITY & GUARANTY INS UNDERWRITERS INC | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 41-0983992 .. | NORTHFIELD INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 94-6051964 .. | NORTHLAND CASUALTY COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 41-6009967 .. | NORTHLAND INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 06-0303275 .. | PHOENIX INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 41-0406690 .. | ST PAUL FIRE & MARINE INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 41-0963301 .. | ST PAUL GUARDIAN INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 41-0881659 .. | ST PAUL MERCURY INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 36-2542404 .. | ST PAUL PROTECTIVE INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 41-1230819 .. | ST PAUL SURPLUS LINES INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 06-6033509 .. | STANDARD FIRE INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 36-2999370 .. | TRAVCO PERSONAL INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 35-1838077 .. | TRAVCO INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 06-6033504 .. | TRAVELERS CASUALTY & SURETY COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 06-1286266 .. | TRAVELERS CASUALTY CO OF CONNECTICUT | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 41-1435765 .. | TRAVELERS CASUALTY COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 06-0876835 .. | TRAVELERS CASUALTY INS CO OF AMERICA | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 95-3634110 .. | TRAVELERS COMMERCIAL CASUALTY COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 06-1286268 .. | TRAVELERS COMMERCIAL INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 41-1435766 .. | TRAVELERS CONSTITUTION STATE INS CO | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 06-1203698 .. | TRAVELERS EXCESS AND SURPLUS LINES CO | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 35-1838079 .. | TRAVELERS HOME AND MARINE INSURANCE CO | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 06-0336212 .. | TRAVELERS INDEMNITY CO OF CONNECTICUT | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 58-6020487 .. | TRAVELERS INDEMNITY COMPANY OF AMERICA | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 36-3703200 .. | TRAVELERS PERSONAL INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 06-1286264 .. | TRAVELERS PERSONAL SECURITY INSURANCE CO | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 36-2719165 .. | TRAVELERS PROP CAS CO OF AMERICA | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 06-1286274 .. | TRAVELERS PROPERTY CASUALTY INSURANCE CO | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 52-0515280 .. | UNITED STATES FIDELITY & GUARANTY CO | 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 - captive | | | | | | | | | | |
| 93-2131852 .. | TRAVELERS GROUP CAPTIVE INSURANCE CO | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 0299999. Total authorized - affiliates - U.S. non-pool - captive | | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| Authorized - affiliates - U.S. non-pool - other | | | | | | | | | | |
| 42-1091525 .. | FIDELITY AND GUARANTY INSURANCE CO | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 06-0303275 .. | PHOENIX INSURANCE 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) |
| 06-6033504 .. | TRAVELERS CASUALTY & SURETY COMPANY | 1 | XXX | XXX | 1 | 0 | 1 | XXX | XXX | 1 |
| 06-0907370 .. | TRAVELERS CASUALTY AND SURETY OF AMERICA | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 06-0566050 .. | TRAVELERS INDEMNITY COMPANY | 1 | XXX | XXX | 1 | 0 | 1 | XXX | XXX | 1 |
| 0399999. Total authorized - affiliates - U.S. non-pool - other | | 2 | XXX | XXX | 2 | 0 | 2 | XXX | XXX | 2 |
| 0499999. Total authorized - affiliates - U.S. non-pool | | 2 | XXX | XXX | 2 | 0 | 2 | XXX | XXX | 2 |
| 0799999. Total authorized - affiliates - other (non-U.S.) | | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 0899999. Total authorized - affiliates | | 2 | XXX | XXX | 2 | 0 | 2 | XXX | XXX | 2 |
| Authorized - other U.S. unaffiliated insurers | | | | | | | | | | |
| 13-3333609 .. | 21ST CENTURY NORTH AMERICA INSURANCE CO | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 95-2371728 .. | ACE AMERICAN INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 06-0237820 .. | ACE PROPERTY & CASUALTY INSURANCE CO | 1 | XXX | XXX | 14 | 0 | 14 | XXX | XXX | 14 |
| 75-1940467 .. | ACIG INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 36-6033855 .. | AGCS MARINE INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 00-0000000 .. | AEGEN INTERNATIONAL INCORPORATED | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 36-3544354 .. | AGRINATIONAL INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 06-1022232 .. | ALEA NORTH AMERICA INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 63-0262164 .. | ALFA MUTUAL INSURANCE COMPANY | 5 | XXX | XXX | 0 | 27 | 27 | XXX | XXX | 27 |
| 06-1182357 .. | ALLIED WORLD INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 36-0719665 .. | ALLSTATE INSURANCE COMPANY | 1 | XXX | XXX | 16 | 0 | 16 | XXX | XXX | 16 |
| 04-2680300 .. | ALLSTATE VEHICLE & PROPERTY INS CO | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 36-2661954 .. | AMERICAN AGRICULTURAL INSURANCE COMPANY | 8 | XXX | XXX | 8 | 0 | 8 | XXX | XXX | 8 |
| 52-2048110 .. | AMERICAN ALTERNATIVE INSURANCE CORP | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 59-0593886 .. | AMERICAN BANKERS INSURANCE CO OF FLORIDA | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 31-0973761 .. | AMERICAN EMPIRE INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 52-0696632 .. | AMERICAN HEALTH AND LIFE INSURANCE CO | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 13-5124990 .. | AMERICAN HOME ASSURANCE COMPANY | 50 | XXX | XXX | 0 | 966 | 966 | XXX | XXX | 966 |
| 74-0484030 .. | AMERICAN NATIONAL INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 74-3211949 .. | AMERICAN PET INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 38-1630841 .. | AMERICAN ROAD INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 35-0145825 .. | AMERICAN UNITED LIFE 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 |
| 94-1390273 .. | ARGONAUT INSURANCE COMPANY | 2 | XXX | XXX | 6 | 0 | 6 | XXX | XXX | 6 |
| 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 |
| 23-1502700 .. | BEDIVERE INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 47-0574325 .. | BERKLEY INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 43-1432586 .. | BERKLEY REGIONAL INSURANCE CO | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 51-0400307 .. | BERKSHIRE HATHAWAY DIRECT INSURANCE CO | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 06-6105395 .. | CENTURY 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) |
| 13-3531373 .. | CERITY INSURANCE COMPANY | 6 | XXX | XXX | 0 | 739 | 739 | XXX | XXX | 739 |
| 31-0542366 .. | CINCINNATI INSURANCE COMPANY | 8 | XXX | XXX | 12 | 0 | 12 | XXX | XXX | 12 |
| 36-2994662 .. | COLISEUM REINSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 47-0490411 .. | COLUMBIA CASUALTY COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 06-0303370 .. | CONNECTICUT GENERAL LIFE INSURANCE CO | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 36-2114545 .. | CONTINENTAL CASUALTY COMPANY | 38 | XXX | XXX | 0 | 2,370 | 2,370 | XXX | XXX | 2,370 |
| 13-5010440 .. | CONTINENTAL INSURANCE COMPANY | 90 | XXX | XXX | 0 | 1,430 | 1,430 | XXX | XXX | 1,430 |
| 37-0807507 .. | COUNTRY MUTUAL INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 13-3176864 .. | DR INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 00-0000000 .. | DAMPKRAFT INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 95-3014772 .. | DOCTORS COMPANY AN INTERINSURANCE EXCH | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 38-2145898 .. | DORINCO REINSURANCE COMPANY | 4 | XXX | XXX | 0 | 113 | 113 | XXX | XXX | 113 |
| 63-0329091 .. | EMC PROPERTY & CASUALTY COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 39-0264050 .. | EMPLOYERS INSURANCE COMPANY OF WAUSAU | 28 | XXX | XXX | 0 | 1,141 | 1,141 | XXX | XXX | 1,141 |
| 42-0234980 .. | EMPLOYERS MUTUAL CASUALTY COMPANY | 14 | XXX | XXX | 0 | 132 | 132 | XXX | XXX | 132 |
| 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 |
| 36-2950161 .. | EVANSTON INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 22-2005057 .. | EVEREST REINSURANCE COMPANY | 8 | XXX | XXX | 8 | 0 | 8 | XXX | XXX | 8 |
| 36-2467238 .. | EVERGREEN NATIONAL INDEMNITY CO | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 00-0000000 .. | F L INSURANCE CORPORATION | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 05-0316605 .. | FACTORY MUTUAL INSURANCE COMPANY | 27 | XXX | XXX | 43 | 0 | 43 | XXX | XXX | 43 |
| 13-3333610 .. | FAIR AMERICAN INS & REINS COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 48-0214040 .. | FARMERS ALLIANCE MUTUAL INSURANCE CO | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 13-2915260 .. | FARMERS GROUP PROP & CAS INS CO | 72 | XXX | XXX | 0 | 544 | 544 | XXX | XXX | 544 |
| 42-0245840 .. | FARMERS MUTUAL HAIL INSURANCE CO OF IOWA | 2 | XXX | XXX | 0 | 37 | 37 | XXX | XXX | 37 |
| 13-1963496 .. | FEDERAL INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 13-2710717 .. | FINANCIAL GUARANTY INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 95-1466743 .. | FINANCIAL INDEMNITY COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 06-1325038 .. | FINIAL REINSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 04-2198460 .. | FIRST STATE INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 00-0000000 .. | FRONT RANGE INSURANCE COMPANY INC | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 75-1588101 .. | GEICO GENERAL INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 91-0231910 .. | GENERAL INSURANCE COMPANY OF AMERICA | 12 | XXX | XXX | 0 | 338 | 338 | XXX | XXX | 338 |
| 13-2572994 .. | GENERAL RE LIFE CORPORATION | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 13-2673100 .. | GENERAL REINSURANCE CORPORATION | 4 | XXX | XXX | 1,267 | 0 | 1,267 | XXX | XXX | 1,267 |
| 13-3029255 .. | GENERAL SECURITY NATIONAL INSURANCE CO | 6 | XXX | XXX | 6 | 0 | 6 | XXX | XXX | 6 |
| 06-0876629 .. | GENERAL STAR INDEMNITY COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 13-1958482 .. | GENERAL STAR NATIONAL INSURANCE COMPANY | 1 | XXX | XXX | 5 | 0 | 5 | XXX | XXX | 5 |
| 13-5617450 .. | GENERALI - U.S. BRANCH | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 13-5009848 .. | GLOBAL REINSURANCE CORP OF AMERICA | 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) |
| 31-0501234 .. | GREAT AMERICAN INSURANCE COMPANY | 39 | XXX | XXX | 0 | 1,268 | 1,268 | XXX | XXX | 1,268 |
| 13-5117400 .. | GREATER NEW YORK MUTUAL INSURANCE CO | 5 | XXX | XXX | 0 | 16 | 16 | XXX | XXX | 16 |
| 95-1479095 .. | GREENWICH INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 22-2222789 .. | GUARANTEE INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 13-5129825 .. | HANOVER INSURANCE COMPANY | 34 | XXX | XXX | 0 | 552 | 552 | XXX | XXX | 552 |
| 06-0383030 .. | HARTFORD ACCIDENT & INDEMNITY COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 06-0383750 .. | HARTFORD FIRE INSURANCE COMPANY | 1 | XXX | XXX | 2 | 0 | 2 | XXX | XXX | 2 |
| 06-0384680 .. | HARTFORD STEAM BOILER INSPECTION&INS CO | 6 | XXX | XXX | 0 | 21 | 21 | XXX | XXX | 21 |
| 38-0829290 .. | HASTINGS MUTUAL INSURANCE COMPANY | 7 | XXX | XXX | 0 | 24 | 24 | XXX | XXX | 24 |
| 61-0904881 .. | HEALTH CARE INDEMNITY INC | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 74-1296673 .. | HIGHLANDS INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 02-0308052 .. | HOME INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 59-1027412 .. | HORACE MANN INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 06-1206659 .. | HOUSING AUTHORITY PROPERTY INS A MUT | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 74-2195939 .. | HOUSTON CASUALTY COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 47-6025666 .. | INLAND INSURANCE COMPANY | 6 | XXX | XXX | 0 | 18 | 18 | XXX | XXX | 18 |
| 23-0723970 .. | INSURANCE COMPANY OF NORTH AMERICA | 1 | XXX | XXX | 21 | 0 | 21 | XXX | XXX | 21 |
| 59-1680233 .. | INSURANCE COMPANY OF THE AMERICAS | 15 | XXX | XXX | 0 | 36 | 36 | XXX | XXX | 36 |
| 95-2769232 .. | INSURANCE COMPANY OF THE WEST | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 56-0751402 .. | INTEGON GENERAL INSURANCE CORPORATION | 5 | XXX | XXX | 0 | 13 | 13 | XXX | XXX | 13 |
| 01-0233346 .. | JOHN HANCOCK LIFE INSURANCE COMPANY USA | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 25-1149494 .. | LEXINGTON INSURANCE COMPANY | 2 | XXX | XXX | 0 | 12 | 12 | XXX | XXX | 12 |
| 04-1543470 .. | LIBERTY MUTUAL INSURANCE COMPANY | 74 | XXX | XXX | 115 | 0 | 115 | XXX | XXX | 115 |
| 23-0867770 .. | LIBERTY MUTUAL MID-ATLANTIC INS CO | 2 | XXX | XXX | 0 | 6 | 6 | XXX | XXX | 6 |
| 35-0472300 .. | LINCOLN NATIONAL LIFE 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 |
| 36-1410470 .. | LUMBERMENS MUTUAL CASUALTY COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 36-3347420 .. | MAPFRE INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 06-1481194 .. | MARKEL GLOBAL REINSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 36-3101262 .. | MARKEL INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 59-0615164 .. | MEDMARC CASUALTY INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 62-0928337 .. | MERASTAR INSURANCE COMPANY | 4 | XXX | XXX | 0 | 15 | 15 | XXX | XXX | 15 |
| 04-1614490 .. | MERRIMACK MUTUAL FIRE INSURANCE COMPANY | 14 | XXX | XXX | 0 | 123 | 123 | XXX | XXX | 123 |
| 04-2482364 .. | METROMILE INSURANCE COMPANY | 24 | XXX | XXX | 0 | 194 | 194 | XXX | XXX | 194 |
| 36-1475332 .. | MIDSTATES REINSURANCE CORPORATION | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 00-0000000 .. | MINNETONKA INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 95-1728812 .. | MISSION INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 22-3818012 .. | MITSUI SUMITOMO INSURANCE CO OF AMERICA | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 13-3467153 .. | MITSUI SUMITOMO INSURANCE USA INC | 1 | XXX | XXX | 0 | 29 | 29 | XXX | XXX | 29 |
| 04-1630650 .. | MONARCH LIFE INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 31-4259550 .. | MOTORISTS MUTUAL INSURANCE COMPANY | 7 | XXX | XXX | 0 | 26 | 26 | XXX | XXX | 26 |

# 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) |
| 38-0855585 | MOTORS INSURANCE CORPORATION | 1 | XXX | XXX | 1 | 0 | 1 | XXX | XXX | 1 |
| 13-4924125 | MUNICH REINSURANCE AMERICA INC | 0 | XXX | XXX | 1,084 | 0 | 1,084 | XXX | XXX | 1,084 |
| 06-0493340 | NASSAU LIFE INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 95-2488300 | NATIONAL AMERICAN INSURANCE CO OF CA | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 38-0865250 | NATIONAL CASUALTY COMPANY | 0 | XXX | XXX | 14 | 0 | 14 | XXX | XXX | 14 |
| 47-0355979 | NATIONAL INDEMNITY COMPANY | 1 | XXX | XXX | 11 | 0 | 11 | XXX | XXX | 11 |
| 36-2403971 | NATIONAL LIABILITY & FIRE INSURANCE CO | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 00-0000000 | NATIONAL TELECOM CORPORATION | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 25-0687550 | NATIONAL UNION FIRE INSURANCE CO OF PA | 0 | XXX | XXX | 7 | 0 | 7 | XXX | XXX | 7 |
| 31-4177100 | NATIONWIDE MUTUAL INSURANCE COMPANY | 0 | XXX | XXX | 10 | 0 | 10 | XXX | XXX | 10 |
| 13-3138390 | NAVIGATORS INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 06-1053492 | NEW ENGLAND REINSURANCE CORPORATION | 31 | XXX | XXX | 51 | 0 | 51 | XXX | XXX | 51 |
| 22-2187459 | NEW JERSEY RE-INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 22-1964135 | NORTH RIVER INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 41-0446480 | NORTH STAR MUTUAL INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 62-0929818 | OAKWOOD INSURANCE COMPANY | 1 | XXX | XXX | 1 | 0 | 1 | XXX | XXX | 1 |
| 47-0698507 | ODYSSEY REINSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 25-0410420 | OLD REPUBLIC INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 95-1078160 | PACIFIC INDEMNITY COMPANY | 3 | XXX | XXX | 0 | 203 | 203 | XXX | XXX | 203 |
| 13-3031176 | PARTNER REINSURANCE CO OF THE US | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 13-2919779 | PEERLESS INDEMNITY INSURANCE COMPANY | 9 | XXX | XXX | 0 | 90 | 90 | XXX | XXX | 90 |
| 23-0959220 | PENNSYLVANIA LUMBERMENS MUTUAL INS CO | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 23-1642962 | PENNSYLVANIA MANUFACTURERS ASSOC INS CO | 1 | XXX | XXX | 1 | 0 | 1 | XXX | XXX | 1 |
| 13-3801089 | PLYMOUTH ROCK ASSURANCE PREFERRED CORP | 1 | XXX | XXX | 0 | 5 | 5 | XXX | XXX | 5 |
| 36-3030511 | PRAETORIAN INSURANCE COMPANY | 2 | XXX | XXX | 0 | 11 | 11 | XXX | XXX | 11 |
| 34-6513736 | PROGRESSIVE CASUALTY INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 35-6021485 | PROTECTIVE INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 05-0204450 | PROVIDENCE WASHINGTON INSURANCE COMPANY | 12 | XXX | XXX | 0 | 192 | 192 | XXX | XXX | 192 |
| 22-1211670 | PRUDENTIAL INSURANCE COMPANY OF AMERICA | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 13-1188550 | PUBLIC SERVICE INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 22-2311816 | QBE INS CORP | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 23-1641984 | QBE REINSURANCE CORPORATION | 30 | XXX | XXX | 33 | 0 | 33 | XXX | XXX | 33 |
| 23-1740414 | R&Q REINSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 37-0915434 | RLI INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 91-1060766 | RED SHIELD INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 41-0451140 | RELIASTAR LIFE INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 52-1952955 | RENAISSANCE REINSURANCE US INC | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 95-2801326 | REPUBLIC INDEMNITY COMPANY OF AMERICA | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 31-4290270 | REPUBLIC-FRANKLIN INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 86-0274508 | REPWEST INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 75-1444207 | SCOR REINSURANCE COMPANY | 10 | XXX | XXX | 10 | 0 | 10 | XXX | XXX | 10 |

# 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) |
| 41-1459789 .. | SFM MUTUAL INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 43-0727872 .. | SAFETY NATIONAL CASUALTY CORP | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 13-2941133 .. | SENECA INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 39-0333950 .. | SENTRY INSURANCE COMPANY | 22 | XXX | XXX | 0 | 200 | 200 | XXX | XXX | 200 |
| 13-2997499 .. | SIRIUSPOINT AMERICA INSURANCE COMPANY | 5 | XXX | XXX | 19 | 0 | 19 | XXX | XXX | 19 |
| 02-0537812 .. | SOMPO AMERICA FIRE & MARINE INSURANCE CO | 5 | XXX | XXX | 0 | 9 | 9 | XXX | XXX | 9 |
| 13-2554270 .. | SOMPO AMERICA INSURANCE COMPANY | 15 | XXX | XXX | 21 | 0 | 21 | XXX | XXX | 21 |
| 04-1027270 .. | SPARTA INSURANCE COMPANY | 1 | XXX | XXX | 1 | 0 | 1 | XXX | XXX | 1 |
| 00-0000000 .. | ST GEORGE INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 38-2626205 .. | STAR INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 22-3590451 .. | STARNET INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 75-1670124 .. | STARR INDEMNITY & LIABILITY COMPANY | 31 | XXX | XXX | 41 | 0 | 41 | XXX | XXX | 41 |
| 37-0533080 .. | STATE FARM FIRE & CASUALTY COMPANY | 6 | XXX | XXX | 0 | 136 | 136 | XXX | XXX | 136 |
| 13-3031274 .. | SUECIA INSURANCE CO | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 00-0000000 .. | SUPERIOR GUARANTY INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 13-3440360 .. | SWISS RE CORP SOLUTIONS ELITE INS CORP | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 13-1675535 .. | SWISS REINSURANCE AMERICA CORPORATION | 7 | XXX | XXX | 13 | 0 | 13 | XXX | XXX | 13 |
| 94-1517098 .. | TIG INSURANCE COMPANY | 0 | XXX | XXX | 132 | 0 | 132 | XXX | XXX | 132 |
| 74-1321032 .. | TEXAS FARM BUREAU MUTUAL INSURANCE CO | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 31-0978280 .. | THE MIDWESTERN INDEMNITY COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 13-2918573 .. | TOA REINSURANCE COMPANY OF AMERICA | 5 | XXX | XXX | 5 | 0 | 5 | XXX | XXX | 5 |
| 13-4032666 .. | TOKIO MARINE AMERICA INSURANCE COMPANY | 24 | XXX | XXX | 27 | 0 | 27 | XXX | XXX | 27 |
| 31-4423946 .. | TRANSAMERICA CASUALTY INSURANCE COMPANY | 0 | XXX | XXX | 1 | 0 | 1 | XXX | XXX | 1 |
| 13-5616275 .. | TRANSATLANTIC REINSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 47-0547953 .. | UNION INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 13-2959091 .. | UNITED AMERICAS INSURANCE COMPANY (UAIC) | 6 | XXX | XXX | 0 | 107 | 107 | XXX | XXX | 107 |
| 42-0644327 .. | UNITED FIRE & CASUALTY COMPANY | 2 | XXX | XXX | 0 | 10 | 10 | XXX | XXX | 10 |
| 13-5459190 .. | UNITED STATES FIRE INSURANCE COMPANY | 0 | XXX | XXX | 2 | 0 | 2 | XXX | XXX | 2 |
| 13-3088732 .. | WCF NATIONAL INSURANCE COMPANY | 17 | XXX | XXX | 0 | 54 | 54 | XXX | XXX | 54 |
| 41-0430825 .. | WESTERN NATIONAL MUTUAL INS CO | 8 | XXX | XXX | 0 | 19 | 19 | XXX | XXX | 19 |
| 48-0921045 .. | WESTPORT INSURANCE CORPORATION | 15 | XXX | XXX | 22 | 0 | 22 | XXX | XXX | 22 |
| 00-0000000 .. | WHITE MOUNTAIN INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 36-0947200 .. | WILCAC LIFE INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 13-3787296 .. | XL INSURANCE COMPANY OF NEW YORK INC | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 13-1290712 .. | XL REINSURANCE AMERICA INC | 7 | XXX | XXX | 16 | 0 | 16 | XXX | XXX | 16 |
| 47-0619962 .. | YCI, INC. | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 94-1590201 .. | YOSEMITE INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 95-1651549 .. | ZENITH INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 36-2781080 .. | ZURICH AMERICAN INS COMPANY OF ILLINOIS | 29 | XXX | XXX | 0 | 262 | 262 | XXX | XXX | 262 |
| 36-4233459 .. | ZURICH AMERICAN INSURANCE COMPANY | 0 | XXX | XXX | 14 | 0 | 14 | XXX | XXX | 14 |
| 0999999. Total authorized - other U.S. unaffiliated insurers | | 943 | XXX | XXX | 3,059 | 11,488 | 14,547 | XXX | XXX | 14,547 |

# SCHEDULE F - PART 3 (Continued)

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

| ID Number From Col. 1 | Name of Reinsurer From Col. 3 | 70 | Provision for Unauthorized Reinsurance | | Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance | | Total Provision for Reinsurance | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | | | 71 | 72 | 73 Complete if Col. 52 = "Yes"; Otherwise Enter 0 | 74 Complete if Col. 52 = "No"; Otherwise Enter 0 | 75 | 76 | 77 | 78 |
| | | 20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%) | Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26) | Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16) | 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%]) | Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%) | Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74) | Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15) | Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69) | Total Provision for Reinsurance (Cols. 75 + 76 + 77) |
| Authorized - pools - mandatory pools | | | | | | | | | | |
| AA-9992109 .. | ARKANSAS STOCK POOL FOR ASSIGNED RISKS | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-9992117 .. | ASSIGNED RISK POOL | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-9991201 .. | CALIFORNIA FAIR PLAN | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-9991161 .. | COMMONWEALTH AUTOMOBILE REINSURERS | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-9991310 .. | FLORIDA HURRICANE CATASTROPHE FUND | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-9991500 .. | ILLINOIS MINE SUBSIDENCE FUND | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-9992110 .. | ILLINOIS STOCK POOL FOR ASSIGNED RISKS | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-9991501 .. | INDIANA MINE SUBSIDENCE FUND | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-9991414 .. | INDIANA WORKERS COMP ASSIGNED RISK POOL | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-9991502 .. | KENTUCKY MINE SUBSIDENCE FUND | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-9991421 .. | MASSACHUSETTS VOLUNTARY WORK COMP POOL | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-9992122 .. | MASSACHUSETTS WORK COMP ASSIG RISK POOL | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-9991159 .. | MICHIGAN CATASTROPHE CLAIM ASSOCIATION | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-9992114 .. | MICHIGAN WORKERS COMP INS FACILITY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-9991423 .. | MINNESOTA WORKERS COMPENSATION POOL | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-9990036 .. | MISSOURI AGGREGATE XOL REINS MECHANISM | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-9992118 .. | NATIONAL WORKERS COMP REINSURANCE POOL | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-9991162 .. | NEW JERSEY AUTO INS RISK EXCHANGE | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-9991134 .. | NEW JERSEY COMMERCIAL AUTO INS PROCEDURE | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-9991160 .. | NEW JERSEY UNSATISFIED CLAIM & JUDGEMENT | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-9992108 .. | NEW MEXICO WORKERS COMP REINS POOL | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-9991220 .. | NEW YORK FAIR PLAN | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-9991139 .. | NORTH CAROLINA REINSURANCE FACILITY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-9991503 .. | OHIO MINE SUBSIDENCE | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-9992082 .. | TEXAS SMALL PREMIUM POLICY PLAN | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-9991226 .. | VIRGINIA FAIR PLAN | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-9991506 .. | WEST VIRGINIA MINE SUBSIDENCE FUND | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-9991450 .. | WISCONSIN WORKERS COMPENSATION POOL | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-9991423 .. | WORKERS COMP REINSURANCE ASSOCIATION | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 1099999. Total authorized - pools - mandatory pools | | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| Authorized - pools - voluntary pools | | | | | | | | | | |
| AA-9995010 .. | ANI-NUCLEAR ENERGY LIABILITY INS ASSOC | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-9995000 .. | AMERICAN ACCIDENT REINSURANCE GROUP I | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-9995022 .. | EXCESS & CASUALTY REINSURANCE ASSOC | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-9995137 .. | GLOBAL AEROSPACE UNDERWRITERS | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-9993210 .. | GOLDSTREET SYNDICATE CORP SO48 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-9995035 .. | MUTUAL REINSURANCE BUREAU | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-9995043 .. | UNITED STATES 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 |

# SCHEDULE F - PART 3 (Continued)

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

| ID Number From Col. 1 | Name of Reinsurer From Col. 3 | 70 | Provision for Unauthorized Reinsurance | | Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance | | Total Provision for Reinsurance | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | | | 71 | 72 | 73 Complete if Col. 52 = "Yes"; Otherwise Enter 0 | 74 Complete if Col. 52 = "No"; Otherwise Enter 0 | 75 | 76 | 77 | 78 |
| | | 20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%) | Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26) | Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16) | 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%]) | Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%) | Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74) | Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15) | Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69) | Total Provision for Reinsurance (Cols. 75 + 76 + 77) |
| Authorized - other non-U.S. insurers | | | | | | | | | | |
| AA-3190385 .. | AAAA INSURANCE COMPANY LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1240006 .. | AG INSURANCE | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1580015 .. | AIOI NISSAY DOWA INSURANCE COMPANY LTD | 5 | XXX | XXX | 0 | 276 | 276 | XXX | XXX | 276 |
| AA-1320229 .. | AXA FRANCE IARD | 0 | XXX | XXX | 0 | 1 | 1 | XXX | XXX | 1 |
| AA-1121220 .. | AXA INSURANCE UK PLC | 5 | XXX | XXX | 0 | 7 | 7 | XXX | XXX | 7 |
| AA-1340055 .. | AXA VERSICHERUNG AG | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1460185 .. | AXA VERSICHERUNGEN AG | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-3191085 .. | AFFILIATED CHEMICAL GROUP LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1120255 .. | AGEAS INSURANCE LIMITED | 1 | XXX | XXX | 0 | 28 | 28 | XXX | XXX | 28 |
| AA-1460005 .. | ALBA ALLGEMEINE VERS GES AG | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1320065 .. | ALLIANZ GLOBAL CORP & SPECIALTY FRANCE | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1320013 .. | ALLIANZ IARD | 1 | XXX | XXX | 0 | 1 | 1 | XXX | XXX | 1 |
| AA-1120445 .. | ALLIANZ INSURANCE PLC | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-2230120 .. | ALLIANZ SEGUROS SA | 6 | XXX | XXX | 0 | 14 | 14 | XXX | XXX | 14 |
| AA-3190005 .. | AMERICAN INT'L REINSURANCE 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-3190012 .. | ANDERSON HILL INSURANCE LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1320060 .. | AREAS - CMA | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1120337 .. | ASPEN INSURANCE UK LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1360015 .. | ASSICURAZIONI GENERALI S.P.A. | 1 | XXX | XXX | 0 | 215 | 215 | XXX | XXX | 215 |
| AA-1320029 .. | ASSURANCES GENERALES DE FRANCE | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-3191086 .. | ASTRO LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1120701 .. | ATLAS ASSURANCE COMPANY LTD | 21 | XXX | XXX | 0 | 31 | 31 | XXX | XXX | 31 |
| AA-1560390 .. | AVIVA INSURANCE COMPANY OF CANADA | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1120660 .. | AVIVA INSURANCE LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1120375 .. | AVIVA INTERNATIONAL INSURANCE LIMITED | 1 | XXX | XXX | 0 | 1 | 1 | XXX | XXX | 1 |
| AA-1120034 .. | AVIVA LIFE & PENSIONS UK LIMITED | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-3194139 .. | AXIS SPECIALTY LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-2980055 .. | BANCO DE SEGUROS DEL ESTADO | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-3190201 .. | BENMORE LIMITED | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-2230100 .. | BRADESCO SEGUROS S.A. | 5 | XXX | XXX | 0 | 31 | 31 | XXX | XXX | 31 |
| AA-1120300 .. | BRITISH RESERVE INSURANCE COMPANY LTD | 6 | XXX | XXX | 0 | 13 | 13 | XXX | XXX | 13 |
| AA-5320022 .. | BRITISH TRADERS INSURANCE COMPANY LTD | 1 | XXX | XXX | 0 | 9 | 9 | XXX | XXX | 9 |
| AA-3190336 .. | BROADWAY INSURANCE COMPANY LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-2232002 .. | CIA REAL BRASILEIRA DE SEGUROS | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1240052 .. | CIE EUROPEENE D'ASSURANCES INDUSTRIELLES | 0 | XXX | XXX | 0 | 1 | 1 | XXX | XXX | 1 |
| AA-1121106 .. | CNA INSURANCE COMPANY LTD | 0 | XXX | XXX | 0 | 1 | 1 | XXX | XXX | 1 |
| AA-3190636 .. | CORE REINSURANCE COMPANY LIMITED | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-3161004 .. | CAMARIN LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1120146 .. | CATALINA LONDON 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-1120089 .. | CATALINA WORTHING INSURANCE LTD | 19 | XXX | XXX | 0 | 89 | 89 | XXX | XXX | 89 |
| AA-3770096 .. | CATMONTU INSURANCE COMPANY LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-0051122 .. | CHAPARRAL INTERNATIONAL RE | 2 | XXX | XXX | 0 | 16 | 16 | XXX | XXX | 16 |
| AA-1120365 .. | CHEVANSTELL LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1320152 .. | CHUBB EUROPEAN GROUP SE | 0 | XXX | XXX | 0 | 4 | 4 | XXX | XXX | 4 |
| AA-1420147 .. | CIRRUS REINSURANCE COMPANY A/S | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1120345 .. | CITY INTERNATIONAL INSURANCE CO LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1560026 .. | COACHMAN INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1280025 .. | CODAN FORSIKRINGS | 0 | XXX | XXX | 0 | 5 | 5 | XXX | XXX | 5 |
| AA-1320035 .. | COLISEE RE | 8 | XXX | XXX | 0 | 156 | 156 | XXX | XXX | 156 |
| AA-1240100 .. | COMPAGNIE FINANCIERE ET DE REAS DU GR AG | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-2231020 .. | COMPANHIA UNIAO DE SEGUROS GERAIS | 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-3190001 .. | CURTIS BAY INSURANCE COMPANY LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-3194122 .. | DAVINCI REINSURANCE LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1120495 .. | DOMINION INSURANCE COMPANY LTD | 1 | XXX | XXX | 0 | 33 | 33 | XXX | XXX | 33 |
| AA-1340085 .. | E & S RUECKVERSICHERUNGS AG | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-0000000 .. | EIFLOW INSURANCE LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1340240 .. | ERGO VERSICHERUNG AG | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1120515 .. | EAGLE STAR INSURANCE COMPANY LTD | 12 | XXX | XXX | 0 | 27 | 27 | XXX | XXX | 27 |
| AA-3191089 .. | ERIEVIEW INSURANCE COMPANY LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1360237 .. | EURO-AMERICAN REINSURANCE MANAGEMENT | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1824102 .. | FIDELIDADE COMPANHIA DE SEGUROS SA | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-3191386 .. | FLEMING REINSURANCE LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1440020 .. | FORSAKRINGSAKTIEBOLAGET ASSURANINVEST MF | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1120650 .. | FUJI INTERNATIONAL INSURANCE COMPANY LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-3194114 .. | GARDEN 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-1320022 .. | GENERALI IARD | 14 | XXX | XXX | 0 | 28 | 28 | XXX | XXX | 28 |
| AA-1340105 .. | GOTHAER VERSICHERUNGSBANK VVAG | 3 | XXX | XXX | 0 | 8 | 8 | XXX | XXX | 8 |
| AA-1121401 .. | GUILDHALL INSURANCE COMPANY LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-3191092 .. | GULF COMPANY LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1340115 .. | HAMBURG INTERNATIONAL REINSURANCE CORP | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1340125 .. | HANNOVER RUCK SE | 32 | XXX | XXX | 36 | 0 | 36 | XXX | XXX | 36 |
| AA-3190075 .. | HARBOUR ASSURANCE CO OF BERMUDA LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1460150 .. | HARPER INSURANCE LIMITED | 8 | XXX | XXX | 8 | 0 | 8 | XXX | XXX | 8 |
| AA-3190246 .. | HELIOS ASSURANCE COMPANY LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1460080 .. | HELVETIA SCHWEIZERISCHE VERSICHERUNGS AG | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1340087 .. | HOCHRHEIN INTERNATIONALE RUCK AG | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-5420015 .. | HYUNDAI MARINE & FIRE INS CO LTD | 8 | XXX | XXX | 0 | 10 | 10 | XXX | XXX | 10 |
| AA-3190092 .. | I N A INTERNATIONAL INSURANCE CO LTD | 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-1320004 | I.C.S. ASSURANCE SA | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-3190255 | ICIP HOLDING COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-3191198 | IECD (SAC) LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-2230425 | IRB-BRASIL RESSEGUROS SA | 17 | XXX | XXX | 0 | 239 | 239 | XXX | XXX | 239 |
| AA-3190372 | INLAKE INSURANCE LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-0000000 | INSURANCE RESOURCES COMPANY LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1120876 | KX REINSURANCE COMPANY LIMITED | 6 | XXX | XXX | 0 | 55 | 55 | XXX | XXX | 55 |
| AA-5420050 | KOREAN REINSURANCE COMPANY | 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-1340150 | LANDSCHAFTLICHE BRANDKASSE HANNOVER | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1361006 | LLOYD ITALICO & L'ANCORA | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1127036 | LLOYDS SYNDICATE 1036 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1127084 | LLOYDS SYNDICATE 1084 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1120105 | LLOYDS SYNDICATE 1110 | 1 | XXX | XXX | 0 | 313 | 313 | XXX | XXX | 313 |
| 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-1127218 | LLOYDS SYNDICATE 1218 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1127221 | LLOYDS SYNDICATE 1221 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1127225 | LLOYDS SYNDICATE 1225 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1120085 | LLOYDS SYNDICATE 1274 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1127301 | LLOYDS SYNDICATE 1301 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1127414 | LLOYDS SYNDICATE 1414 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1120102 | LLOYDS SYNDICATE 1458 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1120198 | LLOYDS SYNDICATE 1618 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1120156 | LLOYDS SYNDICATE 1686 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1123000 | LLOYDS SYNDICATE 185 | 1 | XXX | XXX | 0 | 1 | 1 | XXX | XXX | 1 |
| AA-1127861 | LLOYDS SYNDICATE 1861 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1120096 | LLOYDS SYNDICATE 1880 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1120054 | LLOYDS SYNDICATE 1886 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1120083 | LLOYDS SYNDICATE 1910 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1120186 | LLOYDS SYNDICATE 1947 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1120084 | LLOYDS SYNDICATE 1955 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1120103 | LLOYDS SYNDICATE 1967 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1120106 | LLOYDS SYNDICATE 1969 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1120161 | LLOYDS SYNDICATE 1980 | 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-1120245 | LLOYDS SYNDICATE 2008 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1128010 | LLOYDS SYNDICATE 2010 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1128121 | LLOYDS SYNDICATE 2121 | 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-1123000 | LLOYDS SYNDICATE 221 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1128488 | LLOYDS SYNDICATE 2488 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1123000 | LLOYDS SYNDICATE 255 | 0 | XXX | XXX | 0 | 1 | 1 | XXX | XXX | 1 |
| 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-1120179 | LLOYDS SYNDICATE 2988 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1128999 | LLOYDS SYNDICATE 2999 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1129000 | LLOYDS SYNDICATE 3000 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1120082 | LLOYDS SYNDICATE 3010 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1126033 | LLOYDS SYNDICATE 33 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1120241 | LLOYDS SYNDICATE 3500 | 0 | XXX | XXX | 0 | 213 | 213 | XXX | XXX | 213 |
| AA-1126382 | LLOYDS SYNDICATE 382 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1126005 | LLOYDS SYNDICATE 4000 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1120075 | LLOYDS SYNDICATE 4020 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1126435 | LLOYDS SYNDICATE 435 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1126004 | LLOYDS SYNDICATE 4444 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1126006 | LLOYDS SYNDICATE 4472 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1126457 | LLOYDS SYNDICATE 457 | 0 | XXX | XXX | 0 | 1 | 1 | XXX | XXX | 1 |
| AA-1126510 | LLOYDS SYNDICATE 510 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1120080 | LLOYDS SYNDICATE 5151 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1123000 | LLOYDS SYNDICATE 522 | 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-1126727 | LLOYDS SYNDICATE 727 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1126780 | LLOYDS SYNDICATE 780 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1122000 | LLOYDS OF LONDON EQUITAS | 31 | XXX | XXX | 31 | 0 | 31 | XXX | XXX | 31 |
| AA-1320222 | MMA IARD ASSURANCES MUTUELLES | 17 | XXX | XXX | 0 | 32 | 32 | XXX | XXX | 32 |
| AA-3190676 | MMK REINSURANCE LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-3191093 | MALL OWNERS SURETY TREATY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1840000 | MAPFRE RE COMPANIA DE REASEGUROS SA | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-3190829 | MARKEL BERMUDA LIMITED | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1121425 | MARKEL INTERNATIONAL INSURANCE CO LTD | 5 | XXX | XXX | 5 | 0 | 5 | XXX | XXX | 5 |
| AA-1120973 | METROPOLITAN REINSURANCE CO (UK) LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 00-0000000 | MIDDLESEX ASSURANCE COMPANY LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-3160090 | MILSURE INSURANCE LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1121395 | MITSUI SUMITOMO INS (LONDON) LTD | 6 | XXX | XXX | 0 | 10 | 10 | XXX | XXX | 10 |
| AA-1121410 | MITSUI SUMITOMO INS CO (EUROPE) LTD | 0 | XXX | XXX | 0 | 61 | 61 | XXX | XXX | 61 |
| AA-1580085 | MITSUI SUMITOMO INSURANCE CO LTD | 1 | XXX | XXX | 1 | 0 | 1 | XXX | XXX | 1 |
| AA-3770060 | MONTGOMERY INSURANCE COMPANY LTD | 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-1121200 .. | MOORGATE INSURANCE COMPANY LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1340165 .. | MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1120011 .. | MUNICH REINSURANCE COMPANY UK BRANCH | 2 | XXX | XXX | 0 | 25 | 25 | XXX | XXX | 25 |
| AA-3160011 .. | MUTUAL INDEMNITY LIMITED | 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-1121120 .. | NRG VICTORY REINSURANCE LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-2232006 .. | NACIONAL COMPANHIA DE SEGUROS | 12 | XXX | XXX | 0 | 30 | 30 | XXX | XXX | 30 |
| AA-0000000 .. | NATIONAL CASUALTY COMPANY OF AMERICA LTD | 2 | XXX | XXX | 2 | 0 | 2 | XXX | XXX | 2 |
| AA-1380120 .. | NATIONALE NEDERLANDEN N.V. | 3 | XXX | XXX | 0 | 15 | 15 | XXX | XXX | 15 |
| AA-5340660 .. | NEW INDIA ASSURANCE COMPANY LTD | 2 | XXX | XXX | 0 | 7 | 7 | XXX | XXX | 7 |
| AA-3190396 .. | NEWINGTON LIMITED | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1121075 .. | NIPPON INSURANCE COMPANY OF EUROPE LTD | 1 | XXX | XXX | 0 | 10 | 10 | XXX | XXX | 10 |
| AA-1121077 .. | NISSAN INSURANCE COMPANY (EUROPE) LTD | 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-3190380 .. | NUTRI SYSTEMS (BERMUDA) LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1120377 .. | OCEAN MARINE INSURANCE COMPANY LTD | 4 | XXX | XXX | 0 | 46 | 46 | XXX | XXX | 46 |
| AA-1422020 .. | OSLO REINSURANCE COMPANY ASA | 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-0000000 .. | PATHFINDER ASSURANCE LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1720060 .. | POHJOLA GROUP PLC | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-5640001 .. | PREMIER INS CO OF PAKISTAN LTD | 17 | XXX | XXX | 0 | 18 | 18 | XXX | XXX | 18 |
| AA-1240051 .. | QBE EUROPE NV/SA | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1120481 .. | QBE UK LIMITED | 0 | XXX | XXX | 0 | 1 | 1 | XXX | XXX | 1 |
| AA-3770390 .. | R&Q RE (CAYMAN) LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-3770066 .. | RDM INSURANCE GROUP LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-3770036 .. | RAFFLES INSURANCE LIMITED | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1121246 .. | RELIANCE NATIONAL INS CO (EUROPE) LTD | 5 | XXX | XXX | 0 | 26 | 26 | XXX | XXX | 26 |
| AA-3190339 .. | RENAISSANCE REINSURANCE LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1340201 .. | RHEINLAND VERSICHERUNGS AG | 1 | XXX | XXX | 0 | 3 | 3 | XXX | XXX | 3 |
| AA-1121270 .. | RIVER THAMES INSURANCE COMPANY LTD | 14 | XXX | XXX | 0 | 391 | 391 | XXX | XXX | 391 |
| AA-1120465 .. | RIVERSTONE INSURANCE (UK) LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1120188 .. | ROMBALDS RUN-OFF LIMITED | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1120013 .. | ROYAL INSURANCE (UK) LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-3770432 .. | S.I.R. INSURANCE SPC LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-3190729 .. | SBI REINSURANCE COMPANY LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1320158 .. | SCOR S.E. | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1340260 .. | SV SPARKASSEN-VERSICHERUNG GEBAUDE | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-3771181 .. | SCOTT & WHITE ASSURANCE LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1569750 .. | SCOTTISH & YORK INSURANCE COMPANY LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1121310 .. | SCOTTISH LION INSURANCE COMPANY LTD | 0 | XXX | XXX | 0 | 18 | 18 | XXX | XXX | 18 |

# 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-1580105 .. | SECOM GENERAL INSURANCE COMPANY LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1760001 .. | SJOVA ALMENNAR TRYGGINGAR HF | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1440080 .. | SKANDIA INSURANCE COMPANY LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1580110 .. | SOMPO JAPAN INSURANCE INC | 47 | XXX | XXX | 0 | 270 | 270 | XXX | XXX | 270 |
| AA-1961001 .. | SOUTH BRITISH INSURANCE COMPANY LTD | 6 | XXX | XXX | 0 | 8 | 8 | XXX | XXX | 8 |
| AA-1120485 .. | SOVEREIGN INSURANCE (UK) LIMITED | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1420110 .. | SPAREBANK 1 SKADEFORSIKRING AS | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1121366 .. | SPHERE DRAKE INSURANCE LIMITED | 4 | XXX | XXX | 0 | 8 | 8 | XXX | XXX | 8 |
| AA-3771017 .. | ST IVES INSURANCE COMPANY | 4 | XXX | XXX | 0 | 4 | 4 | XXX | XXX | 4 |
| AA-1120735 .. | SUECIA RE & MARINE INSURANCE COMPANY LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-2230055 .. | SUL AMERICA BANDEIRANTE PARTICIPACOES SA | 4 | XXX | XXX | 0 | 11 | 11 | XXX | XXX | 11 |
| AA-1440105 .. | SWEDISH CLUB | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1370021 .. | SWISS RE EUROPE S.A. | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1360240 .. | SWISS RE ITALIA SPA | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1120512 .. | SWISS RE SPECIALTY INSURANCE (UK) LTD | 1 | XXX | XXX | 0 | 2 | 2 | XXX | XXX | 2 |
| AA-3191028 .. | T AND C INSURANCE LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-3191140 .. | TEDDINGTON INSURANCE COMPANY LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1560450 .. | TEMPLE INS CO | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1121575 .. | TENECOM LIMITED | 18 | XXX | XXX | 0 | 75 | 75 | XXX | XXX | 75 |
| AA-3191272 .. | TERRA NOVA (BERMUDA) INSURANCE CO LTD | 4 | XXX | XXX | 0 | 6 | 6 | XXX | XXX | 6 |
| AA-1580095 .. | TOA REINSURANCE COMPANY LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1580100 .. | TOKIO MARINE & NICHIDO FIRE INS CO LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1121445 .. | TOKIO MARINE KILN INSURANCE LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1561019 .. | TRADERS GENERAL INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-3190228 .. | TRADERS INSURANCE LIMITED | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-2230060 .. | TRADITIO COMPANHIA DE SEGUROS | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-3160056 .. | TRANSATLANTIC INSURANCE COMPANY LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1340225 .. | TRANSATLANTISCHE BETEILIGUNGS AG | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1120431 .. | TUREGUM INSURANCE COMPANY (UK) LTD | 3 | XXX | XXX | 0 | 20 | 20 | XXX | XXX | 20 |
| AA-1420080 .. | UNI MUTUAL GENERAL INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1121065 .. | UNDERSHAFT (BONUS) LIMITED | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-3160079 .. | UNDERWRITERS REINSURANCE CO | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1360255 .. | UNIPOL ASSICURAZIONI S.P.A. | 0 | XXX | XXX | 0 | 23 | 23 | XXX | XXX | 23 |
| AA-3771000 .. | UNITED INSURANCE COMPANY | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-2232001 .. | VERA CRUZ SEGURADORA SA | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1120740 .. | WASA INTERNATIONAL (UK) INSURANCE CO LTD | 1 | XXX | XXX | 1 | 0 | 1 | XXX | XXX | 1 |
| AA-3191097 .. | WESTEL LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-3191047 .. | WETTERAU INSURANCE COMPANY LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-0000000 .. | WILLOW GROVE INSURANCE LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-3190368 .. | WOBURN INSURANCE LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1120386 .. | WORLD AUXILLARY INSURANCE CORP LTD | 3 | XXX | XXX | 3 | 0 | 3 | XXX | XXX | 3 |

# 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-1340255 .. | WUERTTEMBERGISCHE VERSICHERUNG AG | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1780123 .. | XL INSURANCE COMPANY SE | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| AA-1340046 .. | ZURICH INSURANCE EUROPE AG | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 1299999. Total authorized - other non-U.S. insurers | | 403 | XXX | XXX | 89 | 2,951 | 3,039 | XXX | XXX | 3,039 |
| 1499999. Total authorized excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999) | | 1,348 | XXX | XXX | 3,149 | 14,439 | 17,588 | XXX | XXX | 17,588 |
| 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 | 6,816 | 0 | XXX | XXX | XXX | 6,816 | XXX | 6,816 |
| AA-1560039 .. | TRAVELERS INSURANCE COMPANY OF CANADA | 0 | 2 | 0 | XXX | XXX | XXX | 2 | XXX | 2 |
| AA-1780121 .. | TRAVELERS INSURANCE DAC | 0 | 1,675 | 0 | XXX | XXX | XXX | 1,675 | XXX | 1,675 |
| 2099999. Total unauthorized - affiliates - other (non-U.S.) - other | | 0 | 8,493 | 0 | XXX | XXX | XXX | 8,493 | XXX | 8,493 |
| 2199999. Total unauthorized - affiliates - other (non-U.S.) | | 0 | 8,493 | 0 | XXX | XXX | XXX | 8,493 | XXX | 8,493 |
| 2299999. Total unauthorized - affiliates | | 0 | 8,493 | 0 | XXX | XXX | XXX | 8,493 | XXX | 8,493 |
| Unauthorized - other U.S. unaffiliated insurers | | | | | | | | | | |
| 52-1474358 .. | ACA FINANCIAL GUARANTY CORPORATION | 0 | 1 | 0 | XXX | XXX | XXX | 1 | XXX | 1 |
| 00-0000000 .. | AERO ASSURANCE LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| 36-3544354 .. | AGRINATIONAL INSURANCE COMPANY | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| 00-0000000 .. | AGRISURANCE INC | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| 00-0000000 .. | ARMINIUS FIRE & CASUALTY INC | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| 13-4934590 .. | ATLANTIC MUTUAL INSURANCE COMPANY | 0 | 6 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| 38-0315280 .. | AUTO OWNERS INSURANCE COMPANY | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| 00-0000000 .. | BEAUMONT INSURANCE COMPANY | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| 00-0000000 .. | BUENA VISTA INSURANCE COMPANY | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| 00-0000000 .. | C-U FIRST LTD INSURANCE COMPANY | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| 00-0000000 .. | COLLEGE INSURANCE COMPANY | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| 00-0000000 .. | COUNTY REINSURANCE COMPANY | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| 83-2884745 .. | DEALER MANAGEMENT GROUP, INC. | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| 00-0000000 .. | DIVERSIFIED INSURANCE COMPANY LLC | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| 45-1504844 .. | ERS INSURANCE, INC | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| 03-0346985 .. | EXCHANGE INDEMNITY COMPANY | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| 00-0000000 .. | F L INSURANCE CORPORATION | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| 00-0000000 .. | FIRST MUTUAL TRANSPORTATION ASSURANCE CO | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| 00-0000000 .. | FOOD SERVICES RISK MANAGEMENT INC | 0 | 10 | 0 | XXX | XXX | XXX | 10 | XXX | 10 |
| 00-0000000 .. | FORTUNA ASSURANCE COMPANY | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| 00-0000000 .. | GREEN MOUNTAIN SPONSORED CAPTIVE INS CO | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| 27-1731029 .. | HAMPTON SOULES INSURANCE COMPANY | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| 06-1206658 .. | HOUSING AUTHORITY RISK RETENTION GROUP | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| 04-3785815 .. | HOUSING PARTNERSHIP INSURANCE EXCHANGE | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| 00-0000000 .. | INS INSURANCE COMPANY | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |

# SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

| ID Number From Col. 1 | Name of Reinsurer From Col. 3 | 70 | Provision for Unauthorized Reinsurance | | Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance | | Total Provision for Reinsurance | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | | | 71 | 72 | 73 | 74 | 75 | 76 | 77 | 78 |
| | | 20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%) | Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26) | Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16) | Complete if Col. 52 = "Yes"; Otherwise Enter 0<br>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<br>Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%) | Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74) | Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15) | Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69) | Total Provision for Reinsurance (Cols. 75 + 76 + 77) |
| 00-0000000 .. | INDEPENDENT INNOVATIVE CAPTIVE INS CO | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| 13-5339725 .. | INSURANCE CORPORATION OF NEW YORK | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| 00-0000000 .. | MFH RISK INSURANCE COMPANY, LLC | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| 36-3985972 .. | MSIG SPECIALTY INSURANCE USA INC | 0 | 31 | 0 | XXX | XXX | XXX | 31 | XXX | 31 |
| 00-0000000 .. | NATIONAL TELECOM CORPORATION | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| 00-0000000 .. | PEACE CHURCH SPONSORED CAPTIVE LLC | 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 .. | PORTS INSURANCE COMPANY INC | 0 | 100 | 0 | XXX | XXX | XXX | 100 | XXX | 100 |
| 74-2539021 .. | PRIMERA INS CO | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| 00-0000000 .. | QCS 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 |
| 00-0000000 .. | SKANSKA ASSURANCE INC | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| 03-0360498 .. | SPECIALTY TRADE INSURANCE COMPANY | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| 00-0000000 .. | SUNDANCE BAY TENANT LIABILITY INS LLC | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| 00-0000000 .. | SUPERIOR GUARANTY INSURANCE COMPANY | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| 00-0000000 .. | THREE RIVERS INSURANCE COMPANY | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| 00-0000000 .. | UNION CAPTIVE INSURANCE INC | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| 47-0363416 .. | UNIVERSAL SURETY COMPANY | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| 2399999. Total unauthorized - other U.S. unaffiliated insurers | | 0 | 149 | 0 | XXX | XXX | XXX | 143 | XXX | 143 |
| Unauthorized - other non-U.S. insurers | | | | | | | | | | |
| AA-3190385 .. | AAAA INSURANCE COMPANY LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-1240006 .. | AG INSURANCE | 0 | 19 | 0 | XXX | XXX | XXX | 19 | XXX | 19 |
| AA-1580015 .. | AIOI NISSAY DOWA INSURANCE COMPANY LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3191454 .. | AXA XL REINSURANCE LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-1384101 .. | ACHMEA SCHADEVERZEKERINGEN NV | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3191448 .. | ADA RE LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3194128 .. | ALLIED WORLD ASSURANCE COMPANY LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3191298 .. | ANTARES REINSURANCE COMPANY LIMITED | 0 | 25 | 0 | XXX | XXX | XXX | 25 | XXX | 25 |
| AA-3194126 .. | ARCH REINSURANCE LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3190932 .. | ARGO RE 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-1440023 .. | ASSA ABLOY FORSAKRINGS AB | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-1360015 .. | ASSICURAZIONI GENERALI S.P.A. | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3191086 .. | ASTRO LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-1840003 .. | ATRADIUS CREDITO Y CAUC SA DE SEG Y REAS | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-0000000 .. | AUTO DEALERS INSURANCE COMPANY LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-1120660 .. | AVIVA INSURANCE LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-1240029 .. | BALOISE BELGIUM NV/SA | 0 | 24 | 0 | XXX | XXX | XXX | 22 | XXX | 22 |
| AA-1460025 .. | BALOISE INSURANCE LTD | 0 | 1,019 | 0 | XXX | XXX | XXX | 1,019 | XXX | 1,019 |
| AA-1340075 .. | BALOISE SACHVERSICHERUNG AG DEUTSCHLAND | 0 | 778 | 0 | XXX | XXX | XXX | 778 | XXX | 778 |
| AA-3190201 .. | BENMORE LIMITED | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |

# SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

| ID Number From Col. 1 | Name of Reinsurer From Col. 3 | 70 | Provision for Unauthorized Reinsurance | | Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance | | Total Provision for Reinsurance | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | | | 71 | 72 | 73 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-3190336 | BROADWAY INSURANCE COMPANY LTD | 0 | 5 | 0 | XXX | XXX | XXX | 5 | XXX | 5 |
| AA-3190907 | CHS INSURANCE COMPANY LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3190387 | CAL SOUTHAMPTON REINSURANCE LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3190821 | CAPTECH REINSURANCE COMPANY | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3774156 | CARESOUTH INDEMNITY LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3770509 | CARING COMMUNITIES INSURANCE COMPANY | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3190507 | CARRIBER INSURANCE COMPANY LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-1460018 | CATLIN RE SWITZERLAND LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3770096 | CATMONTU INSURANCE COMPANY LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-1780116 | CHAUCER INSURANCE COMPANY DAC | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3190770 | CHUBB TEMPEST REINSURANCE LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-1120345 | CITY INTERNATIONAL INSURANCE CO LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3190405 | CLIENTS ASSURANCE POOL LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-1780011 | COCA-COLA REINSURANCE SERVICES | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-1320035 | COLISEE RE | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3190433 | COMMERCIAL RISK REINSURANCE CO LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3191435 | CONDUIT REINSURANCE LIMITED | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-1120191 | CONVEX INSURANCE UK LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3191400 | CONVEX RE LIMITED | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3190586 | COVENTRY ASSURANCE LTD | 0 | 906 | 0 | XXX | XXX | XXX | 67 | XXX | 67 |
| AA-0000000 | DCB INSURANCE LIMITED | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3191323 | DAVIES INSURANCE LIMITED | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-1124111 | DERWENT INSURANCE LIMITED | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-1340240 | ERGO VERSICHERUNG AG | 0 | 5,370 | 0 | XXX | XXX | XXX | 5,370 | XXX | 5,370 |
| AA-3770140 | EMCA INSURANCE COMPANY, LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| 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-3190747 | ENERGY INSURANCE LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3194101 | EVEREST REINSURANCE BERMUDA LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-1720160 | FENNIA MUTUAL INSURANCE COMPANY | 0 | 15 | 0 | XXX | XXX | XXX | 15 | XXX | 15 |
| AA-1824102 | FIDELIDADE COMPANHIA DE SEGUROS SA | 0 | 295 | 0 | XXX | XXX | XXX | 295 | XXX | 295 |
| AA-1120175 | FIDELIS UNDERWRITING LIMITED | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3770152 | FIRST EMPLOYERS INSURANCE COMPANY SPC | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3770287 | FLEET SOLUTIONS INSURANCE LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3191386 | FLEMING REINSURANCE LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-0000000 | FORESIGHT INSURANCE COMPANY LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-5280027 | FUBON INSURANCE COMPANY LTD | 0 | 369 | 0 | XXX | XXX | XXX | 369 | XXX | 369 |
| AA-1420030 | GJENSIDIGE FORSIKRING ASA | 0 | 10 | 0 | XXX | XXX | XXX | 10 | XXX | 10 |
| AA-1340097 | GOTHAER ALLGEMEINE VERSICHERUNG AG | 0 | 2,325 | 0 | XXX | XXX | XXX | 2,325 | XXX | 2,325 |
| AA-1340043 | GREAT LAKES INSURANCE SE | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3191437 | GROUP ARK INSURANCE LIMITED | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |

# SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

| ID Number From Col. 1 | Name of Reinsurer From Col. 3 | 70 | Provision for Unauthorized Reinsurance | | Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance | | Total Provision for Reinsurance | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | | | 71 | 72 | 73 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-1320032 | GROUPAMA ASSURANCES MUTUELLES | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3191092 | GULF COMPANY LTD | 0 | 24 | 0 | XXX | XXX | XXX | 24 | XXX | 24 |
| AA-3191190 | HAMILTON RE LIMITED | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3190060 | HANNOVER RE (BERMUDA) LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3190075 | HARBOUR ASSURANCE CO OF BERMUDA LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-1460080 | HELVETIA SCHWEIZERISCHE VERSICHERUNGS AG | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3770336 | HEXAGON INSURANCE COMPANY, LTD. | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3190875 | HISCOX INSURANCE COMPANY (BERMUDA) LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-1120525 | HISCOX INSURANCE COMPANY LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3770115 | IWLA INSURANCE COMPANY | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-1444101 | IF SKADEFORSAKRING AB | 0 | 84 | 0 | XXX | XXX | XXX | 84 | XXX | 84 |
| AA-1930680 | INSURANCE AUSTRALIA LTD | 0 | 14 | 0 | XXX | XXX | XXX | 14 | XXX | 14 |
| AA-3190425 | KEYCORP INSURANCE COMPANY LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-5420050 | KOREAN REINSURANCE COMPANY | 0 | 7 | 0 | XXX | XXX | XXX | 7 | XXX | 7 |
| AA-1440060 | LANSFORSAKRINGAR AB (PUBL) | 0 | 460 | 0 | XXX | XXX | XXX | 460 | XXX | 460 |
| AA-3190373 | LEETS ASSURANCE LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3770150 | LIBRIS INDEMNITY COMPANY | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-1123000 | LLOYDS SYNDICATE 529 | 0 | 302 | 0 | XXX | XXX | XXX | 302 | XXX | 302 |
| AA-1123000 | LLOYDS SYNDICATE 5820 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3191493 | LONG POINT RE IV LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3191239 | LUMEN RE LIMITED | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-8310013 | LYRA INSURANCE GUERNSEY LIMITED | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-1320222 | MMA IARD ASSURANCES MUTUELLES | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-1320131 | MMA IARD SA | 0 | 1,057 | 0 | XXX | XXX | XXX | 1,057 | XXX | 1,057 |
| AA-1460019 | MS AMLIN AG | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-1240057 | MSIG EUROPE SE | 0 | 1,508 | 0 | XXX | XXX | XXX | 1,508 | XXX | 1,508 |
| AA-3191593 | MEREO INSURANCE LIMITED | 0 | 14 | 0 | XXX | XXX | XXX | 14 | XXX | 14 |
| AA-3191030 | MERIDIAN INSURANCE COMPANY LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3160090 | MILSURE INSURANCE LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-1580085 | MITSUI SUMITOMO INSURANCE CO LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3770060 | MONTGOMERY INSURANCE COMPANY LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3190429 | MT. FRANKLIN INSURANCE LTD | 2 | 0 | 2 | XXX | XXX | XXX | 2 | XXX | 2 |
| AA-1340165 | MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-0000000 | NDS INSURANCE LTD SPC | 0 | 937 | 0 | XXX | XXX | XXX | 937 | XXX | 937 |
| AA-3190891 | NEW AGE INSURANCE LTD | 0 | 231 | 0 | XXX | XXX | XXX | 231 | XXX | 231 |
| AA-3190396 | NEWINGTON LIMITED | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-1560247 | NORTHBRIDGE GENERAL INSURANCE CORP | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3774118 | NORTHSTAR INSURANCE LIMITED | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3774160 | OCEAN STATE INSURANCE CO LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-0000000 | OXFORD INDEMNITY COMPANY LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-9240019 | PICC PROPERTY AND CASUALTY CO LTD | 0 | 178 | 0 | XXX | XXX | XXX | 178 | XXX | 178 |

# 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-3190921 .. | PTS INSURANCE LIMITED | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-1780078 .. | PARTNER REINSURANCE EUROPE SE | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-0000000 .. | PATHFINDER ASSURANCE LTD | 0 | 6 | 0 | XXX | XXX | XXX | 6 | XXX | 6 |
| AA-0000000 .. | PHELPS DODGE | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3190505 .. | PREFERRED INSURANCE COMPANY LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-1120481 .. | QBE UK LIMITED | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3191356 .. | R&Q RE (BERMUDA) LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-1340004 .. | R+V VERSICHERUNG AG | 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-1120583 .. | RIVER RE LIMITED | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-1121277 .. | ROYAL & SUN ALLIANCE REINSURANCE LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-1560745 .. | SCOR CANADA REINSURANCE CO | 0 | 1 | 0 | XXX | XXX | XXX | 1 | XXX | 1 |
| AA-1320158 .. | SCOR S.E. | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3190712 .. | SEG INSURANCE LTD | 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-3771181 .. | SCOTT & WHITE ASSURANCE LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3190813 .. | SEDGWICK BERMUDA AGI (SAC) LIMITED | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3191157 .. | SIGNAL MUTUAL INDEMNITY ASSOCIATION LTD | 15 | 80 | 15 | XXX | XXX | XXX | 95 | XXX | 95 |
| AA-3191321 .. | SIRIUSPOINT BERMUDA INSURANCE CO LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-1360184 .. | SOCIETA REALE MUTUA DI ASSICURAZIONI | 0 | 214 | 0 | XXX | XXX | XXX | 214 | XXX | 214 |
| AA-1580110 .. | SOMPO JAPAN INSURANCE INC | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-0000000 .. | SOUTHWIRE INTERNATIONAL INSURANCE CO | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-1121397 .. | SUN ALLIANCE & LONDON INSURANCE PLC | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-1460125 .. | SWISS MOBILIAR INSURANCE COMPANY | 0 | 367 | 0 | XXX | XXX | XXX | 367 | XXX | 367 |
| AA-1370021 .. | SWISS RE EUROPE S.A. | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3774143 .. | TANCAYMAN INSURANCE COMPANY SPC LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3190150 .. | TATE & LYLE REINSURANCE LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3774108 .. | THE FOUNDATION GROUP LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3774126 .. | THE INDEPENDENCE GROUP LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-0000000 .. | THERMO RE | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3190228 .. | TRADERS INSURANCE LIMITED | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3770199 .. | TRAFFIC INSURANCE LIMITED | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3194166 .. | UBERRIMAE FIDEI INSURANCE COMPANY LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-1360255 .. | UNIPOL ASSICURAZIONI S.P.A. | 0 | 251 | 0 | XXX | XXX | XXX | 251 | XXX | 251 |
| AA-3771000 .. | UNITED INSURANCE COMPANY | 0 | 1 | 0 | XXX | XXX | XXX | 1 | XXX | 1 |
| AA-3191432 .. | VANTAGE RISK LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3774134 .. | VISION INSURANCE COMPANY | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-1930011 .. | WFI INSURANCE LIMITED | 0 | 17 | 0 | XXX | XXX | XXX | 17 | XXX | 17 |
| AA-3160340 .. | WATERMAN INSURANCE INC | 0 | 26 | 0 | XXX | XXX | XXX | 26 | XXX | 26 |
| AA-3191097 .. | WESTEL LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3190102 .. | WESTLAKE INSURANCE COMPANY (BERMUDA) LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |

# SCHEDULE F - PART 3 (Continued)

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

| ID Number From Col. 1 | Name of Reinsurer From Col. 3 | 70 | Provision for Unauthorized Reinsurance | | Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance | | Total Provision for Reinsurance | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | | | 71 | 72 | 73 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-3190549 .. | WIN INSURANCE, LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3190467 .. | WIRCON INSURANCE COMPANY 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-1340265 .. | WUESTENROT & WUERTTEMBERGISCHE AG | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3194100 .. | WYNDHAM INSURANCE COMPANY (SAC) 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 |
| AA-1340046 .. | ZURICH INSURANCE EUROPE AG | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-1120001 .. | ZURICH SPECIALTIES LONDON LTD | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| 2699999. Total unauthorized - other non-U.S. insurers | | 17 | 16,942 | 17 | XXX | XXX | XXX | 16,118 | XXX | 16,118 |
| 2899999. Total unauthorized excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999) | | 17 | 25,583 | 17 | XXX | XXX | XXX | 24,753 | XXX | 24,753 |
| 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 | 0 | 0 |
| 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-3194130 .. | ENDURANCE SPECIALTY INSURANCE LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 |
| CR-3191289 .. | FIDELIS INSURANCE BERMUDA LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 |
| CR-1340125 .. | HANNOVER RUCK SE | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 |
| CR-3190875 .. | HISCOX INSURANCE COMPANY (BERMUDA) LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 |
| CR-3190339 .. | RENAISSANCE REINSURANCE LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 |
| CR-1460023 .. | RENAISSANCERE EUROPE AG | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 |
| CR-3191315 .. | XL BERMUDA LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 |
| CR-3191315 .. | XL BERMUDA LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 |
| 4099999. Total certified - other non-U.S. insurers | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 |
| 4299999. Total certified excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999) | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 |
| 4699999. Total reciprocal jurisdiction - affiliates - U.S. non-pool | | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| Reciprocal jurisdiction - affiliates - other (non-U.S.) - other | | | | | | | | | | |
| RJ-1126003 .. | LLOYDS SYNDICATE 5000 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 4899999. Total reciprocal jurisdiction - affiliates - other (non-U.S.) - other | | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 4999999. Total reciprocal jurisdiction - affiliates - other (non-U.S.) | | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 5099999. Total reciprocal jurisdiction - affiliates | | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| Reciprocal jurisdiction - other non-U.S. insurers | | | | | | | | | | |
| RJ-3191454 .. | AXA XL REINSURANCE LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-3194126 .. | ARCH REINSURANCE LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-3191352 .. | ASCOT BERMUDA LIMITED | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |

# 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-3194168 .. | ASPEN BERMUDA LIMITED | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-3190913 .. | CANOPIUS REINSURANCE LIMITED | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-3191435 .. | CONDUIT REINSURANCE 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-1340028 .. | DEVK RUCKVERSICH UND BETEILIGUNGS AG | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-3194122 .. | DAVINCI REINSURANCE LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-3194130 .. | ENDURANCE SPECIALTY INSURANCE LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-3194101 .. | EVEREST REINSURANCE BERMUDA LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-3191289 .. | FIDELIS INSURANCE BERMUDA LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-3191437 .. | GROUP ARK INSURANCE LIMITED | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-3190060 .. | HANNOVER RE (BERMUDA) LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-1340125 .. | HANNOVER RUCK SE | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-3190875 .. | HISCOX INSURANCE COMPANY (BERMUDA) LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-3190871 .. | LANCASHIRE INSURANCE COMPANY LIMITED | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-1127036 .. | LLOYDS SYNDICATE 1036 | 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-1127218 .. | LLOYDS SYNDICATE 1218 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-1127221 .. | LLOYDS SYNDICATE 1221 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-1127225 .. | LLOYDS SYNDICATE 1225 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-1120085 .. | LLOYDS SYNDICATE 1274 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-1127301 .. | LLOYDS SYNDICATE 1301 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-1127414 .. | LLOYDS SYNDICATE 1414 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-1120198 .. | LLOYDS SYNDICATE 1618 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-1120156 .. | LLOYDS SYNDICATE 1686 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-1120157 .. | LLOYDS SYNDICATE 1729 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-1120171 .. | LLOYDS SYNDICATE 1856 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-1120096 .. | LLOYDS SYNDICATE 1880 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-1120054 .. | LLOYDS SYNDICATE 1886 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-1120083 .. | LLOYDS SYNDICATE 1910 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-1120186 .. | LLOYDS SYNDICATE 1947 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-1120084 .. | LLOYDS SYNDICATE 1955 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-1120106 .. | LLOYDS SYNDICATE 1969 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-1128001 .. | LLOYDS SYNDICATE 2001 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-1128003 .. | LLOYDS SYNDICATE 2003 | 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-1120236 .. | LLOYDS SYNDICATE 2843 | 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-1128987 .. | LLOYDS SYNDICATE 2987 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-1120179 .. | LLOYDS SYNDICATE 2988 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-1129000 .. | LLOYDS SYNDICATE 3000 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-1120082 .. | LLOYDS SYNDICATE 3010 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-1120227 .. | LLOYDS SYNDICATE 3123 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-1126033 .. | LLOYDS SYNDICATE 33 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-1120055 .. | LLOYDS SYNDICATE 3623 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-1126005 .. | LLOYDS SYNDICATE 4000 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-1120075 .. | LLOYDS SYNDICATE 4020 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-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-1126457 .. | LLOYDS SYNDICATE 457 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-1120090 .. | LLOYDS SYNDICATE 4711 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-1126510 .. | LLOYDS SYNDICATE 510 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-1126566 .. | LLOYDS SYNDICATE 566 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-1126609 .. | LLOYDS SYNDICATE 609 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-1126623 .. | LLOYDS SYNDICATE 623 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-1126727 .. | LLOYDS SYNDICATE 727 | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-3191239 .. | LUMEN RE LIMITED | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-1460019 .. | MS AMLIN AG | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-1840000 .. | MAPFRE RE COMPANIA DE REASEGUROS SA | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-1340165 .. | MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-3190686 .. | PARTNER REINSURANCE COMPANY LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-3190339 .. | RENAISSANCE REINSURANCE LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-1460023 .. | RENAISSANCERE EUROPE AG | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-1460146 .. | SWISS REINSURANCE COMPANY LIMITED | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-3191388 .. | VERMEER REINSURANCE LTD | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| RJ-1780072 .. | XL RE EUROPE SE | 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) | | 1,365 | 25,583 | 17 | 3,149 | 14,439 | 17,588 | 24,753 | 0 | 42,341 |
| 5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999) | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9999999 Totals | | 1,365 | 25,583 | 17 | 3,149 | 14,439 | 17,588 | 24,753 | 0 | 42,341 |

# SCHEDULE F - PART 4

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

| 1<br>Issuing or Confirming Bank Reference Number Used in Col. 23 of Sch F Part 3 | 2<br>Letters of Credit Code | 3<br>American Bankers Association (ABA) Routing Number | 4<br>Issuing or Confirming Bank Name | 5<br>Letters of Credit Amount |
|---|---|---|---|---|
| 0001 | 1 | 021000089 | CITIBANK N.A. | 56 |
| 0002 | 1 | 021000089 | CITIBANK N.A. | 73 |
| 0003 | 1 | 021000089 | CITIBANK N.A. | 1,489 |
| 0004 | 1 | 071004899 | BANK OF MONTREAL | 2,000 |
| 0005 | 1 | 026008073 | CREDIT AGRICOLE CIB | 349 |
| 0006 | 1 | 072000096 | COMERICA BANK | 307 |
| 0007 | 1 | 021000021 | J.P. MORGAN CHASE BANK | 24 |
| 0008 | 1 | 026009674 | SUMITOMO MITSUI BANKING CORPORATION | 7,000 |
| 0009 | 1 | 026002561 | STANDARD CHARTERED BANK LIMITED | 165 |
| 0010 | 1 | 026004226 | SOCIETE GENERALE | 160,953 |
| 0011 | 1 | 026008808 | BAYERISCHE HYPO VEREINSBANK AG | 107 |
| 0012 | 1 | 026003243 | TD BANK, NA | 389 |
| 0013 | 1 | 121000248 | WELLS FARGO BANK, N.A. | 183 |
| 0014 | 1 | 026009917 | AUSTRALIA AND NEW ZEALAND BANKING GROUP | 188 |
| 0015 | 1 | 111000753 | COMERICA BANK | 611 |
| 0016 | 1 | 111000753 | COMERICA BANK | 659 |
| 0017 | 1 | 021000089 | CITIBANK N.A. | 10,779 |
| 0018 | 1 | 021000089 | CITIBANK N.A. | 504 |
| 0019 | 1 | 026015037 | LLOYDS BANK CORPORATE MARKETS PLC | 179 |
| 0020 | 1 | 026004802 | BROWN BROTHERS HARRIMAN & CO. | 5,547 |
| 0021 | 1 | 026007728 | NATIONAL AUSTRALIA BANK | 976 |
| 0022 | 1 | 021000089 | CITIBANK N.A. | 3,117 |
| 0023 | 1 | 021000089 | CITIBANK N.A. | 72 |
| 0024 | 1 | 021000089 | CITIBANK N.A. | 288 |
| 0025 | 1 | 071000152 | THE NORTHERN TRUST COMPANY | 50 |
| 0026 | 1 | 043001435 | FEDERAL HOME LOAN BANK | 1,451 |
| 0027 | 1 | 121141822 | BANK OF AMERICA | 102 |
| 0028 | 1 | 021000089 | CITIBANK N.A. | 124 |
| 0029 | 3 | 021309735 | SOLVAY BANK | 213 |
| 0029 | 3 | 043000096 | PNC BANK, NATIONAL ASSOCIATION | 220 |
| 0029 | 3 | 056004445 | UNITED BANK | 451 |
| 0029 | 3 | 075900575 | ASSOCIATED BANK | 301 |
| 0029 | 3 | 091400020 | FIRST NATIONAL BANK IN SIOUX FALLS | 140 |
| 0029 | 3 | 124103676 | BANK OF IDAHO | 188 |
| 0030 | 1 | 043000096 | PNC BANK, NATIONAL ASSOCIATION | 5,230 |
| 0031 | 1 | 026015037 | LLOYDS BANK CORPORATE MARKETS PLC | 199 |
| 0032 | 1 | 021000089 | CITIBANK N.A. | 6,579 |
| 0033 | 1 | 026015037 | LLOYDS BANK CORPORATE MARKETS PLC | 566 |
| 0034 | 1 | 111000753 | COMERICA BANK | 249 |
| 0035 | 1 | 026002561 | STANDARD CHARTERED BANK LIMITED | 1,783 |
| 0036 | 3 | 021000089 | CITIBANK N.A. | 704 |
| 0036 | 3 | 053000219 | WELLS FARGO BANK, N.A. | 15,588 |
| 0037 | 1 | 121141822 | BANK OF AMERICA | 2,727 |
| 0038 | 1 | 026009593 | BANK OF AMERICA | 4,284 |
| 0039 | 3 | 021000089 | CITIBANK N.A. | 20 |
| 0039 | 3 | 026010786 | NORDEA BANK FINLAND PLC | 1,561 |
| 0040 | 1 | 021000089 | CITIBANK N.A. | 686 |
| 0041 | 1 | 122105553 | UMB BANK, N.A. | 998 |

# SCHEDULE F - PART 4

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

| 1<br>Issuing or Confirming Bank Reference Number Used in Col. 23 of Sch F Part 3 | 2<br>Letters of Credit Code | 3<br>American Bankers Association (ABA) Routing Number | 4<br>Issuing or Confirming Bank Name | 5<br>Letters of Credit Amount |
|---|---|---|---|---|
| 0042 | 1 | 026011293 | MIZUHO TRUST & BANKING CO | 228 |
| 0043 | 1 | 026002532 | BANK OF NOVA SCOTIA | 299 |
| 0044 | 1 | 026009674 | SUMITOMO MITSUI BANKING CORPORATION | 2,027 |
| 0045 | 1 | 021000089 | CITIBANK N.A. | 11,753 |
| 0046 | 1 | 021000089 | CITIBANK N.A. | 390 |
| 0047 | 1 | 073000545 | U.S. BANK, NA | 62 |
| 0048 | 1 | 026008073 | CREDIT AGRICOLE CIB | 468 |
| 0049 | 1 | 121000248 | WELLS FARGO BANK, N.A. | 110 |
| 0050 | 3 | 026002532 | BANK OF NOVA SCOTIA | 108 |
| 0050 | 3 | 026009593 | BANK OF AMERICA | 100 |
| 0051 | 1 | 111000753 | COMERICA BANK | 45 |
| 0052 | 3 | 021000089 | CITIBANK N.A. | 5,235 |
| 0052 | 3 | 026008044 | COMMERZBANK AKTIENGESELLSCHAFT | 195 |
| 0053 | 1 | 026007993 | UBS AG | 1,025 |
| 0054 | 1 | 026009632 | MUFG BANK, LTD | 1,273 |
| 0055 | 1 | 026007689 | BNP PARIBAS | 1,263 |
| 0056 | 1 | 026009632 | MUFG BANK, LTD | 4,242 |
| 0057 | 1 | 021000021 | J.P. MORGAN CHASE BANK | 3,420 |
| 0058 | 1 | 111000753 | COMERICA BANK | 343 |
| 0059 | 1 | 021000089 | CITIBANK N.A. | 12,652 |
| 0060 | 1 | 026011293 | MIZUHO TRUST & BANKING CO | 162 |
| 0061 | 1 | 111000753 | COMERICA BANK | 3,017 |
| 0062 | 1 | 021000089 | CITIBANK N.A. | 79 |
| 0063 | 1 | 026011293 | MIZUHO TRUST & BANKING CO | 838 |
| 0064 | 1 | 026005319 | INTESA SANPAOLO SPA | 3,511 |
| 0065 | 1 | 053000219 | WELLS FARGO BANK, N.A. | 1,040 |
| 0066 | 1 | 026008536 | UNICREDIT BANK AG | 12,011 |
| 0067 | 1 | 071025661 | BANK OF MONTREAL | 800 |
| 0068 | 1 | 021000089 | CITIBANK N.A. | 356 |
| 0069 | 1 | 026002574 | BARCLAYS BANK, PLC | 500 |
| 0070 | 1 | 074909153 | MERCHANTS BANK OF INDIANA | 4,900 |
| 0071 | 1 | 061103593 | WELLS FARGO BANK, N.A. | 2,638 |
| 0072 | 3 | 021000089 | CITIBANK N.A. | 971 |
| 0072 | 3 | 026007689 | BNP PARIBAS | 4 |
| 0073 | 1 | 111000753 | COMERICA BANK | 215 |
| 0074 | 1 | 021000089 | CITIBANK N.A. | 64 |
| 0075 | 1 | 026010841 | SVENSKA HANDELSBANKEN | 77 |
| 0076 | 1 | 026010841 | SVENSKA HANDELSBANKEN | 1,762 |
| 0077 | 1 | 111000753 | COMERICA BANK | 6,510 |
| 0078 | 1 | 021000089 | CITIBANK N.A. | 6,060 |
| 0079 | 1 | 026007993 | UBS AG | 685 |
| 0080 | 1 | 021000089 | CITIBANK N.A. | 782 |
| 0081 | 1 | 231372691 | SANTANDER BANK | 1,051 |
| 0082 | 1 | 026007993 | UBS AG | 4,356 |
| 0083 | 1 | 042000013 | U.S. BANK, NA | 150 |
| 0084 | 1 | 021000018 | BANK OF NEW YORK MELLON | 1,572 |
| 0085 | 1 | 021000089 | CITIBANK N.A. | 16 |
| 0086 | 1 | 026003780 | DEUTSCHE BANK, AG | 229 |

# SCHEDULE F - PART 4

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

| 1<br>Issuing or Confirming Bank Reference Number Used in Col. 23 of Sch F Part 3 | 2<br>Letters of Credit Code | 3<br>American Bankers Association (ABA) Routing Number | 4<br>Issuing or Confirming Bank Name | 5<br>Letters of Credit Amount |
|---|---|---|---|---|
| 0087 | 1 | 021000089 | CITIBANK N.A. | 27 |
| 0088 | 1 | 021000021 | J.P. MORGAN CHASE BANK | 4,750 |
| 0089 | 1 | 111000753 | COMERICA BANK | 79 |
| 0090 | 1 | 026009632 | MUFG BANK, LTD | 576 |
| 0091 | 1 | 026008455 | DZ BANK | 2,599 |
| 0092 | 1 | 026007993 | UBS AG | 422 |
| 0093 | 1 | 026015037 | LLOYDS BANK CORPORATE MARKETS PLC | 300 |
| 0094 | 1 | 026009593 | BANK OF AMERICA | 79 |
| 0095 | 1 | 026015037 | LLOYDS BANK CORPORATE MARKETS PLC | 1,128 |
| 0096 | 3 | 021000089 | CITIBANK N.A. | 157 |
| 0096 | 3 | 026015037 | LLOYDS BANK CORPORATE MARKETS PLC | 5,003 |
| 0097 | 1 | 053000196 | BANK OF AMERICA | 347 |
| 0098 | 1 | 111000753 | COMERICA BANK | 9,946 |
| 0099 | 1 | 021000089 | CITIBANK N.A. | 46 |
| 0100 | 1 | 021000089 | CITIBANK N.A. | 25 |
| 0101 | 1 | 026002574 | BARCLAYS BANK, PLC | 194 |
| 0102 | 1 | 021000089 | CITIBANK N.A. | 22 |
| 0103 | 1 | 026004093 | ROYAL BANK OF CANADA | 100 |
| 0104 | 1 | 111000753 | COMERICA BANK | 33,038 |
| 0105 | 1 | 026002574 | BARCLAYS BANK, PLC | 9,315 |
| 0106 | 1 | 021000089 | CITIBANK N.A. | 1,943 |
| 0107 | 1 | 021000089 | CITIBANK N.A. | 42 |
| 0108 | 3 | 021000089 | CITIBANK N.A. | 169 |
| 0108 | 3 | 026015037 | LLOYDS BANK CORPORATE MARKETS PLC | 837 |
| 0109 | 3 | 021000089 | CITIBANK N.A. | 97 |
| 0109 | 3 | 026009632 | MUFG BANK, LTD | 1,015 |
| 0110 | 1 | 026004802 | BROWN BROTHERS HARRIMAN & CO. | 13,781 |
| 0111 | 1 | 026009593 | BANK OF AMERICA | 969 |
| 0112 | 1 | 021000089 | CITIBANK N.A. | 2 |
| 0113 | 1 | 021000089 | CITIBANK N.A. | 5 |
| 0114 | 1 | 111000753 | COMERICA BANK | 9,496 |
| 0115 | 1 | 072000096 | COMERICA BANK | 1,594 |
| 0116 | 1 | 021000089 | CITIBANK N.A. | 20 |
| 0117 | 1 | 026009917 | AUSTRALIA AND NEW ZEALAND BANKING GROUP | 2,216 |
| 0118 | 1 | 021000089 | CITIBANK N.A. | 1 |
| 0119 | 1 | 071000152 | THE NORTHERN TRUST COMPANY | 689 |
| 0120 | 1 | 021000018 | BANK OF NEW YORK MELLON | 150 |
| 0121 | 1 | 026009632 | MUFG BANK, LTD | 2,889 |
| 0122 | 1 | 021000089 | CITIBANK N.A. | 60 |
| 0123 | 1 | 026002574 | BARCLAYS BANK, PLC | 2,425 |
| 0124 | 1 | 026002545 | LANDESBANK HESSEN-THURINGEN | 606 |
| 0125 | 1 | 026003780 | DEUTSCHE BANK, AG | 1,120 |
| 0126 | 1 | 026009632 | MUFG BANK, LTD | 1,095 |
| 0127 | 1 | 021000021 | J.P. MORGAN CHASE BANK | 39 |
| 0128 | 1 | 026015037 | LLOYDS BANK CORPORATE MARKETS PLC | 831 |
| 0129 | 1 | 021000089 | CITIBANK N.A. | 7,935 |
| 0130 | 1 | 111000753 | COMERICA BANK | 73 |
| Total | | | | 458,278 |

# 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<br>Name of Reinsurer | 2<br>Commission Rate | 3<br>Ceded Premium |
|---|---|---|---|
| 1. | XL REINSURANCE AMERICA INC | 35.500 | 28,421 |
| 2. | MITSUI SUMITOMO INSURANCE CO OF AMERICA | 37.000 | 7,908 |
| 3. | TOKIO MAR & NICHIDO FIRE INS CO LTD US B | 37.000 | 5,293 |
| 4. | MITSUI SUMITOMO INSURANCE CO OF AMERICA | 37.000 | 1,685 |
| 5. | TOKIO MAR & NICHIDO FIRE INS CO LTD US B | 37.000 | 1,080 |

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<br>Name of Reinsurer | 2<br>Total Recoverables | 3<br>Ceded Premiums | 4<br>Affiliated |
|---|---|---|---|---|
| 6. | ST PAUL FIRE & MARINE INSURANCE COMPANY | 18,433,715 | 9,800,053 | Yes [ X ] No [ ] |
| 7. | TRAVELERS CASUALTY & SURETY COMPANY | 15,143,949 | 8,048,773 | Yes [ X ] No [ ] |
| 8. | PHOENIX INSURANCE COMPANY | 3,717,630 | 1,976,614 | Yes [ X ] No [ ] |
| 9. | STANDARD FIRE INSURANCE COMPANY | 3,598,635 | 1,913,363 | Yes [ X ] No [ ] |
| 10. | UNITED STATES FIDELITY & GUARANTY CO | 3,285,270 | 1,743,374 | Yes [ X ] No [ ] |

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

# SCHEDULE F - PART 6

Restatement of Balance Sheet to Identify Net Credit for Reinsurance

| | | 1<br>As Reported<br>(Net of Ceded) | 2<br>Restatement<br>Adjustments | 3<br>Restated<br>(Gross of Ceded) |
|---|---|---|---|---|
| | ASSETS (Page 2, Col. 3) | | | |
| 1. | Cash and invested assets (Line 12) | 27,086,315,096 | 0 | 27,086,315,096 |
| 2. | Premiums and considerations (Line 15) | 2,817,379,207 | 0 | 2,817,379,207 |
| 3. | Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1) | 1,744,483,829 | (1,654,872,468) | 89,611,362 |
| 4. | Funds held by or deposited with reinsured companies (Line 16.2) | 1,058,079 | 0 | 1,058,079 |
| 5. | Other assets | 1,170,685,120 | 0 | 1,170,685,120 |
| 6. | Net amount recoverable from reinsurers | 0 | 60,148,963,825 | 60,148,963,825 |
| 7. | Protected cell assets (Line 27) | 0 | 0 | 0 |
| 8. | Totals (Line 28) | 32,819,921,331 | 58,494,091,357 | 91,314,012,688 |
| | LIABILITIES (Page 3) | | | |
| 9. | Losses and loss adjustment expenses (Lines 1 through 3) | 15,364,285,743 | 43,542,279,980 | 58,906,565,723 |
| 10. | Taxes, expenses, and other obligations (Lines 4 through 8) | 641,528,112 | 280,123,761 | 921,651,872 |
| 11. | Unearned premiums (Line 9) | 4,671,242,134 | 14,874,763,135 | 19,546,005,270 |
| 12. | Advance premiums (Line 10) | 144,781,377 | 0 | 144,781,377 |
| 13. | Dividends declared and unpaid (Line 11.1 and 11.2) | 12,354,302 | 0 | 12,354,302 |
| 14. | Ceded reinsurance premiums payable (net of ceding commissions (Line 12) | 104,817,458 | (100,924,888) | 3,892,570 |
| 15. | Funds held by company under reinsurance treaties (Line 13) | 59,809,634 | (59,809,634) | 0 |
| 16. | Amounts withheld or retained by company for account of others (Line 14) | 768,545,718 | 0 | 768,545,718 |
| 17. | Provision for reinsurance (Line 16) | 42,340,996 | (42,340,996) | 0 |
| 18. | Other liabilities | 1,460,237,834 | 0 | 1,460,237,834 |
| 19. | Total liabilities excluding protected cell business (Line 26) | 23,269,943,307 | 58,494,091,357 | 81,764,034,664 |
| 20. | Protected cell liabilities (Line 27) | 0 | 0 | 0 |
| 21. | Surplus as regards policyholders (Line 37) | 9,549,978,024 | XXX | 9,549,978,024 |
| 22. | Totals (Line 38) | 32,819,921,331 | 58,494,091,357 | 91,314,012,688 |

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<br>Amount | 2<br>% | 3<br>Amount | 4<br>% | 5<br>Amount | 6<br>% | 7<br>Amount | 8<br>% | 9<br>Amount | 10<br>% | 11<br>Amount | 12<br>% | 13<br>Amount | 14<br>% |
| 1. | Premiums written | 145,026 | XXX | 0 | XXX | 0 | XXX | 0 | XXX | 0 | XXX | 0 | XXX | 0 | XXX |
| 2. | Premiums earned | 136,759 | XXX | 0 | XXX | 0 | XXX | 0 | XXX | 0 | XXX | 0 | XXX | 0 | XXX |
| 3. | Incurred claims | (55,805) | (40.8) | 0 | 0.0 | 24,129 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 |
| 4. | Cost containment expenses | (17,412) | (12.7) | 0 | 0.0 | (162) | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 |
| 5. | Incurred claims and cost containment expenses (Lines 3 and 4) | (73,218) | (53.5) | 0 | 0.0 | 23,967 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 |
| 6. | Increase in contract reserves | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 |
| 7. | Commissions (a) | 30,064 | 22.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 |
| 8. | Other general insurance expenses | 83,713 | 61.2 | 0 | 0.0 | 3,703 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 |
| 9. | Taxes, licenses and fees | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 |
| 10. | Total other expenses incurred | 113,777 | 83.2 | 0 | 0.0 | 3,703 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 |
| 11. | Aggregate write-ins for deductions | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 |
| 12. | Gain from underwriting before dividends or refunds | 96,199 | 70.3 | 0 | 0.0 | (27,669) | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 |
| 13. | Dividends or refunds | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 |
| 14. | Gain from underwriting after dividends or refunds | 96,199 | 70.3 | 0 | 0.0 | (27,669) | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 |
| | **DETAILS OF WRITE-INS** | | | | | | | | | | | | | | |
| 1101. | | | | | | | | | | | | | | | |
| 1102. | | | | | | | | | | | | | | | |
| 1103. | | | | | | | | | | | | | | | |
| 1198. | Summary of remaining write-ins for Line 11 from overflow page | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 |
| 1199. | Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 |

| | | Medicare Title XVIII | | Medicaid Title XIX | | Credit A&H | | Disability Income | | Long-Term Care | | Other Health | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 15<br>Amount | 16<br>% | 17<br>Amount | 18<br>% | 19<br>Amount | 20<br>% | 21<br>Amount | 22<br>% | 23<br>Amount | 24<br>% | 25<br>Amount | 26<br>% |
| 1. | Premiums written | 0 | XXX | 0 | XXX | 0 | XXX | 0 | XXX | 0 | XXX | 145,026 | XXX |
| 2. | Premiums earned | 0 | XXX | 0 | XXX | 0 | XXX | 0 | XXX | 0 | XXX | 136,759 | XXX |
| 3. | Incurred claims | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | (79,934) | (58.4) |
| 4. | Cost containment expenses | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | (17,250) | (12.6) |
| 5. | Incurred claims and cost containment expenses (Lines 3 and 4) | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | (97,184) | (71.1) |
| 6. | Increase in contract reserves | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 |
| 7. | Commissions (a) | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 30,064 | 22.0 |
| 8. | Other general insurance expenses | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 80,011 | 58.5 |
| 9. | Taxes, licenses and fees | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 |
| 10. | Total other expenses incurred | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 110,074 | 80.5 |
| 11. | Aggregate write-ins for deductions | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 |
| 12. | Gain from underwriting before dividends or refunds | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 123,869 | 90.6 |
| 13. | Dividends or refunds | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 |
| 14. | Gain from underwriting after dividends or refunds | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 123,869 | 90.6 |
| | **DETAILS OF WRITE-INS** | | | | | | | | | | | | |
| 1101. | | | | | | | | | | | | | |
| 1102. | | | | | | | | | | | | | |
| 1103. | | | | | | | | | | | | | |
| 1198. | Summary of remaining write-ins for Line 11 from overflow page | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 |
| 1199. | Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 |

(a) Includes $ 0 reported as "Contract, membership and other fees retained by agents."

# SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

## PART 2. - RESERVES AND LIABILITIES

| | 1<br>Total | 2<br>Comprehensive (Hospital and Medical) Individual | 3<br>Comprehensive (Hospital and Medical) Group | 4<br>Medicare Supplement | 5<br>Vision Only | 6<br>Dental Only | 7<br>Federal Employees Health Benefits Plan | 8<br>Medicare Title XVIII | 9<br>Medicaid Title XIX | 10<br>Credit A&H | 11<br>Disability Income | 12<br>Long-Term Care | 13<br>Other Health |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| A. Premium Reserves: | | | | | | | | | | | | | |
| 1. Unearned premiums | 63,365 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 63,365 |
| 2. Advance premiums | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3. Reserve for rate credits | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4. Total premium reserves, current year | 63,365 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 63,365 |
| 5. Total premium reserves, prior year | 55,098 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 55,098 |
| 6. Increase in total premium reserves | 8,267 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 8,267 |
| B. Contract Reserves: | | | | | | | | | | | | | |
| 1. Additional reserves (a) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2. Reserve for future contingent benefits | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3. Total contract reserves, current year | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4. Total contract reserves, prior year. | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5. Increase in contract reserves | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C. Claim Reserves and Liabilities: | | | | | | | | | | | | | |
| 1. Total current year | 2,592,341 | 0 | 195,941 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,396,400 |
| 2. Total prior year | 2,682,013 | 0 | 171,812 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,510,200 |
| 3. Increase | (89,672) | 0 | 24,129 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (113,800) |

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

| | 1<br>Total | 2<br>Comprehensive (Hospital and Medical) Individual | 3<br>Comprehensive (Hospital and Medical) Group | 4<br>Medicare Supplement | 5<br>Vision Only | 6<br>Dental Only | 7<br>Federal Employees Health Benefits Plan | 8<br>Medicare Title XVIII | 9<br>Medicaid Title XIX | 10<br>Credit A&H | 11<br>Disability Income | 12<br>Long-Term Care | 13<br>Other Health |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Claims paid during the year: | | | | | | | | | | | | | |
| 1.1 On claims incurred prior to current year | 33,866 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 33,866 |
| 1.2 On claims incurred during current year | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2. Claim reserves and liabilities, December 31, current year: | | | | | | | | | | | | | |
| 2.1 On claims incurred prior to current year | 2,536,359 | 0 | 195,941 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,340,418 |
| 2.2 On claims incurred during current year | 55,981 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 55,981 |
| 3. Test: | | | | | | | | | | | | | |
| 3.1 Lines 1.1 and 2.1 | 2,570,226 | 0 | 195,941 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,374,285 |
| 3.2 Claim reserves and liabilities, December 31, prior year | 2,682,013 | 0 | 171,812 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,510,200 |
| 3.3 Line 3.1 minus Line 3.2 | (111,787) | 0 | 24,129 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (135,916) |

## PART 4. - REINSURANCE

| | 1<br>Total | 2<br>Comprehensive (Hospital and Medical) Individual | 3<br>Comprehensive (Hospital and Medical) Group | 4<br>Medicare Supplement | 5<br>Vision Only | 6<br>Dental Only | 7<br>Federal Employees Health Benefits Plan | 8<br>Medicare Title XVIII | 9<br>Medicaid Title XIX | 10<br>Credit A&H | 11<br>Disability Income | 12<br>Long-Term Care | 13<br>Other Health |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| A. Reinsurance Assumed: | | | | | | | | | | | | | |
| 1. Premiums written | 145,026 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 145,026 |
| 2. Premiums earned | 136,759 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 136,759 |
| 3. Incurred claims | (129,934) | 0 | 711 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (130,646) |
| 4. Commissions | 30,064 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 30,064 |
| B. Reinsurance Ceded: | | | | | | | | | | | | | |
| 1. Premiums written | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2. Premiums earned | 158,695 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 158,695 |
| 3. Incurred claims | (113,201) | 0 | (18,721) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (94,481) |
| 4. Commissions | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

(a) Includes $ 0 premium deficiency reserve.

# SCHEDULE H - PART 5 - HEALTH CLAIMS

| | 1<br>Comprehensive (Hospital and Medical) Individual | 2<br>Comprehensive (Hospital and Medical) Group | 3<br>Medicare Supplement | 4<br>Vision Only | 5<br>Dental Only | 6<br>Federal Employees Health Benefits Plan | 7<br>Medicare Title XVIII | 8<br>Medicaid Title XIX | 9<br>Credit A&H | 10<br>Disability Income | 11<br>Long-Term Care | 12<br>Other Health | 13<br>Total |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| A. Direct: | | | | | | | | | | | | | |
| 1. Incurred claims | 0 | 4,697 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (43,769) | (39,072) |
| 2. Beginning claim reserves and liabilities | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 751,810 | 751,810 |
| 3. Ending claim reserves and liabilities | 0 | 4,697 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 701,143 | 705,840 |
| 4. Claims paid | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,898 | 6,898 |
| B. Assumed Reinsurance: | | | | | | | | | | | | | |
| 1. Incurred claims | 0 | 711 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (130,646) | (129,934) |
| 2. Beginning claim reserves and liabilities | 0 | 194,545 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,834,067 | 2,028,612 |
| 3. Ending claim reserves and liabilities | 0 | 195,256 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,676,453 | 1,871,710 |
| 4. Claims paid | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 26,968 | 26,968 |
| C. Ceded Reinsurance: | | | | | | | | | | | | | |
| 1. Incurred claims | 0 | (18,721) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (94,481) | (113,201) |
| 2. Beginning claim reserves and liabilities | 0 | 22,733 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 75,677 | 98,410 |
| 3. Ending claim reserves and liabilities | 0 | 4,012 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (18,803) | (14,791) |
| 4. Claims paid | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| D. Net: | | | | | | | | | | | | | |
| 1. Incurred claims | 0 | 24,129 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (79,934) | (55,805) |
| 2. Beginning claim reserves and liabilities | 0 | 171,812 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,510,200 | 2,682,013 |
| 3. Ending claim reserves and liabilities | 0 | 195,941 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,396,400 | 2,592,341 |
| 4. Claims paid | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 33,866 | 33,866 |
| E. Net Incurred Claims and Cost Containment Expenses: | | | | | | | | | | | | | |
| 1. Incurred claims and cost containment expenses | 0 | 23,967 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (97,184) | (73,218) |
| 2. Beginning reserves and liabilities | 0 | 54,094 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (23,464) | 30,629 |
| 3. Ending reserves and liabilities | 0 | 195,941 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,396,400 | 2,592,341 |
| 4. Paid claims and cost containment expenses | 0 | (117,881) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (2,517,049) | (2,634,929) |

# SCHEDULE P - ANALYSIS OF LOSSES AND LOSS EXPENSES

## SCHEDULE P - PART 1 - SUMMARY

($000 OMITTED)

| Years in Which Premiums Were Earned and Losses Were Incurred | Premiums Earned | | | Loss and Loss Expense Payments | | | | | | | | 12 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | Loss Payments | | Defense and Cost Containment Payments | | Adjusting and Other Payments | | 10 | 11 | |
| | 1 Direct and Assumed | 2 Ceded | 3 Net (1 - 2) | 4 Direct and Assumed | 5 Ceded | 6 Direct and Assumed | 7 Ceded | 8 Direct and Assumed | 9 Ceded | Salvage and Subrogation Received | Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9) | Number of Claims Reported Direct and Assumed |
| 1. Prior | XXX | XXX | XXX | 207,289 | 40,570 | 64,361 | 9,033 | 27,296 | 105 | 905 | 249,239 | XXX |
| 2. 2016 | 5,736,625 | 351,758 | 5,384,867 | 2,806,653 | 157,699 | 220,625 | 9,248 | 283,152 | 1,155 | 152,763 | 3,142,328 | XXX |
| 3. 2017 | 5,955,566 | 316,425 | 5,639,141 | 3,345,496 | 208,574 | 231,730 | 9,592 | 300,201 | 728 | 270,181 | 3,658,532 | XXX |
| 4. 2018 | 6,245,029 | 312,224 | 5,932,805 | 3,488,400 | 185,016 | 246,883 | 8,579 | 316,499 | 628 | 284,414 | 3,857,559 | XXX |
| 5. 2019 | 6,587,928 | 380,387 | 6,207,540 | 3,557,613 | 163,887 | 256,392 | 7,382 | 333,395 | 472 | 198,278 | 3,975,658 | XXX |
| 6. 2020 | 6,782,958 | 413,185 | 6,369,773 | 3,271,922 | 215,127 | 198,472 | 5,719 | 297,145 | 369 | 163,649 | 3,546,325 | XXX |
| 7. 2021 | 7,213,490 | 452,783 | 6,760,707 | 3,700,004 | 229,756 | 213,930 | 6,301 | 328,466 | 340 | 219,557 | 4,006,004 | XXX |
| 8. 2022 | 7,957,290 | 495,744 | 7,461,546 | 4,148,413 | 239,019 | 208,833 | 7,096 | 353,424 | 287 | 246,199 | 4,464,268 | XXX |
| 9. 2023 | 8,972,216 | 559,454 | 8,412,762 | 4,064,489 | 152,562 | 175,404 | 6,317 | 361,388 | 382 | 233,075 | 4,442,021 | XXX |
| 10. 2024 | 10,064,095 | 675,779 | 9,388,316 | 3,496,514 | 118,164 | 112,159 | 4,676 | 351,660 | 245 | 209,231 | 3,837,247 | XXX |
| 11. 2025 | 10,571,195 | 709,335 | 9,861,860 | 2,241,472 | 61,774 | 47,148 | 1,579 | 281,941 | 258 | 118,891 | 2,506,950 | XXX |
| 12. Totals | XXX | XXX | XXX | 34,328,263 | 1,772,148 | 1,975,939 | 75,522 | 3,234,568 | 4,968 | 2,097,144 | 37,686,132 | XXX |

| | Losses Unpaid | | | | Defense and Cost Containment Unpaid | | | | Adjusting and Other Unpaid | | 23 | 24 | 25 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Case Basis | | Bulk + IBNR | | Case Basis | | Bulk + IBNR | | | | | | |
| | 13 Direct and Assumed | 14 Ceded | 15 Direct and Assumed | 16 Ceded | 17 Direct and Assumed | 18 Ceded | 19 Direct and Assumed | 20 Ceded | 21 Direct and Assumed | 22 Ceded | Salvage and Subrog-ation Anticipated | Total Net Losses and Expenses Unpaid | Number of Claims Outstand-ing Direct and Assumed |
| 1. Prior | 1,299,400 | 340,435 | 1,253,469 | 134,796 | 161,986 | 16,212 | 359,484 | 42,936 | 205,025 | (192) | 3,128 | 2,745,175 | 153,069 |
| 2. 2016 | 104,330 | 14,843 | 73,766 | 3,996 | 8,866 | 210 | 12,674 | 196 | 6,532 | (9) | 1,147 | 186,931 | 1,046 |
| 3. 2017 | 94,541 | 14,815 | 105,967 | 5,968 | 9,425 | 313 | 14,621 | 271 | 8,346 | (11) | 1,621 | 211,545 | 1,276 |
| 4. 2018 | 127,955 | 11,512 | 111,637 | 4,189 | 14,491 | 400 | 18,047 | (238) | 18,423 | (13) | 2,556 | 274,702 | 4,025 |
| 5. 2019 | 169,992 | 10,048 | 142,236 | 10,182 | 18,812 | 584 | 21,768 | 378 | 25,619 | (16) | 3,888 | 357,250 | 4,609 |
| 6. 2020 | 178,310 | 13,921 | 202,602 | 15,991 | 20,759 | 422 | 32,254 | 1,449 | 16,937 | (18) | 6,360 | 419,097 | 4,606 |
| 7. 2021 | 286,222 | 42,033 | 271,212 | 22,429 | 30,835 | 437 | 45,491 | 2,468 | 27,606 | (25) | 11,482 | 594,025 | 4,402 |
| 8. 2022 | 401,618 | 22,563 | 441,042 | 44,428 | 50,721 | 986 | 67,483 | 2,681 | 45,040 | (44) | 20,282 | 935,288 | 7,528 |
| 9. 2023 | 620,386 | 52,104 | 712,290 | 40,716 | 76,032 | 2,912 | 123,473 | 2,742 | 75,070 | (81) | 41,504 | 1,508,859 | 13,943 |
| 10. 2024 | 792,524 | 83,642 | 1,331,889 | 59,533 | 77,733 | 2,353 | 187,302 | 2,742 | 79,983 | (104) | 71,684 | 2,321,267 | 24,479 |
| 11. 2025 | 1,052,606 | 89,541 | 2,657,865 | 181,197 | 67,393 | 2,806 | 282,265 | 5,201 | 186,336 | 240 | 170,487 | 3,967,479 | 67,055 |
| 12. Totals | 5,127,883 | 695,456 | 7,303,975 | 523,424 | 537,054 | 27,636 | 1,164,861 | 60,828 | 694,915 | (272) | 334,138 | 13,521,617 | 286,038 |

| | Total Losses and Loss Expenses Incurred | | | Loss and Loss Expense Percentage (Incurred /Premiums Earned) | | | Nontabular Discount | | 34 | Net Balance Sheet Reserves After Discount | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | 26 Direct and Assumed | 27 Ceded | 28 Net | 29 Direct and Assumed | 30 Ceded | 31 Net | 32 Loss | 33 Loss Expense | Inter-Company Pooling Participation Percentage | 35 Losses Unpaid | 36 Loss Expenses Unpaid |
| 1. Prior | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 2,077,638 | 667,538 |
| 2. 2016 | 3,516,597 | 187,338 | 3,329,259 | 61.3 | 53.3 | 61.8 | 0 | 0 | 25.2 | 159,256 | 27,674 |
| 3. 2017 | 4,110,327 | 240,250 | 3,870,077 | 69.0 | 75.9 | 68.6 | 0 | 0 | 25.2 | 179,726 | 31,819 |
| 4. 2018 | 4,342,334 | 210,074 | 4,132,261 | 69.5 | 67.3 | 69.7 | 0 | 0 | 25.2 | 223,892 | 50,810 |
| 5. 2019 | 4,525,826 | 192,918 | 4,332,908 | 68.7 | 50.7 | 69.8 | 0 | 0 | 25.2 | 291,998 | 65,252 |
| 6. 2020 | 4,218,402 | 252,979 | 3,965,422 | 62.2 | 61.2 | 62.3 | 0 | 0 | 25.2 | 351,001 | 68,096 |
| 7. 2021 | 4,903,767 | 303,739 | 4,600,028 | 68.0 | 67.1 | 68.0 | 0 | 0 | 25.2 | 492,973 | 101,052 |
| 8. 2022 | 5,716,573 | 317,017 | 5,399,556 | 71.8 | 63.9 | 72.4 | 0 | 0 | 25.2 | 775,668 | 159,620 |
| 9. 2023 | 6,208,533 | 257,652 | 5,950,880 | 69.2 | 46.1 | 70.7 | 0 | 0 | 25.2 | 1,239,856 | 269,003 |
| 10. 2024 | 6,429,765 | 271,250 | 6,158,514 | 63.9 | 40.1 | 65.6 | 0 | 0 | 25.2 | 1,981,239 | 340,028 |
| 11. 2025 | 6,817,025 | 342,596 | 6,474,429 | 64.5 | 48.3 | 65.7 | 0 | 0 | 25.2 | 3,439,732 | 527,747 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 11,212,978 | 2,308,639 |

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 2016 | 2 2017 | 3 2018 | 4 2019 | 5 2020 | 6 2021 | 7 2022 | 8 2023 | 9 2024 | 10 2025 | 11 One Year | 12 Two Year |
| 1. Prior | 6,911,598 | 6,813,758 | 6,767,574 | 6,749,674 | 6,763,376 | 6,791,656 | 6,795,361 | 6,844,081 | 6,854,688 | 6,893,684 | 38,997 | 49,603 |
| 2. 2016 | 3,214,086 | 3,186,784 | 3,152,583 | 3,149,495 | 3,129,406 | 3,096,772 | 3,080,149 | 3,060,732 | 3,047,589 | 3,050,305 | 2,715 | (10,427) |
| 3. 2017 | XXX | 3,717,015 | 3,724,833 | 3,713,327 | 3,622,796 | 3,614,143 | 3,605,346 | 3,589,500 | 3,574,580 | 3,572,212 | (2,369) | (17,289) |
| 4. 2018 | XXX | XXX | 3,876,902 | 3,929,025 | 3,857,063 | 3,835,819 | 3,840,586 | 3,829,008 | 3,812,186 | 3,809,319 | (2,868) | (19,690) |
| 5. 2019 | XXX | XXX | XXX | 3,910,204 | 3,993,787 | 3,996,482 | 4,008,476 | 4,026,737 | 3,993,149 | 3,987,164 | (5,984) | (39,572) |
| 6. 2020 | XXX | XXX | XXX | XXX | 3,979,941 | 3,904,183 | 3,825,695 | 3,768,671 | 3,707,968 | 3,661,302 | (46,665) | (107,368) |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 4,325,916 | 4,307,900 | 4,292,927 | 4,290,691 | 4,253,505 | (37,185) | (39,422) |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 4,954,164 | 5,007,601 | 5,024,912 | 5,010,222 | (14,690) | 2,621 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 5,594,888 | 5,559,197 | 5,524,449 | (34,748) | (70,438) |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 5,854,789 | 5,737,419 | (117,370) | XXX |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 6,018,120 | XXX | XXX |
| | | | | | | | | | | 12. Totals | (220,167) | (251,983) |

# 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 2016 | 2 2017 | 3 2018 | 4 2019 | 5 2020 | 6 2021 | 7 2022 | 8 2023 | 9 2024 | 10 2025 | | |
| 1. Prior | 000 | 1,162,702 | 1,988,073 | 2,603,930 | 2,942,406 | 3,232,395 | 3,524,758 | 3,759,687 | 3,983,846 | 4,205,893 | XXX | XXX |
| 2. 2016 | 1,190,055 | 1,842,845 | 2,187,445 | 2,449,055 | 2,593,845 | 2,697,432 | 2,769,456 | 2,805,772 | 2,837,190 | 2,860,331 | XXX | XXX |
| 3. 2017 | XXX | 1,468,901 | 2,265,066 | 2,655,292 | 2,863,732 | 3,044,820 | 3,181,546 | 3,268,720 | 3,321,420 | 3,359,060 | XXX | XXX |
| 4. 2018 | XXX | XXX | 1,536,820 | 2,384,423 | 2,740,307 | 3,017,146 | 3,237,898 | 3,388,673 | 3,487,204 | 3,541,687 | XXX | XXX |
| 5. 2019 | XXX | XXX | XXX | 1,538,330 | 2,394,004 | 2,812,138 | 3,152,533 | 3,401,649 | 3,555,621 | 3,642,735 | XXX | XXX |
| 6. 2020 | XXX | XXX | XXX | XXX | 1,520,518 | 2,255,598 | 2,614,356 | 2,914,709 | 3,126,951 | 3,249,549 | XXX | XXX |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 1,749,677 | 2,711,534 | 3,137,482 | 3,457,193 | 3,677,877 | XXX | XXX |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 1,973,815 | 3,209,447 | 3,753,894 | 4,111,131 | XXX | XXX |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 2,300,523 | 3,530,887 | 4,081,015 | XXX | XXX |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 2,311,362 | 3,485,833 | XXX | XXX |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 2,225,267 | 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 2016 | 2 2017 | 3 2018 | 4 2019 | 5 2020 | 6 2021 | 7 2022 | 8 2023 | 9 2024 | 10 2025 |
| 1. Prior | 3,665,217 | 2,938,755 | 2,485,149 | 2,184,112 | 2,032,914 | 1,944,500 | 1,835,000 | 1,765,492 | 1,657,038 | 1,529,489 |
| 2. 2016 | 1,321,415 | 786,247 | 522,022 | 367,443 | 278,927 | 201,745 | 154,591 | 127,663 | 105,040 | 89,923 |
| 3. 2017 | XXX | 1,467,067 | 861,990 | 588,901 | 395,152 | 298,562 | 217,893 | 176,653 | 140,115 | 122,254 |
| 4. 2018 | XXX | XXX | 1,530,205 | 919,120 | 603,060 | 417,998 | 308,313 | 225,816 | 164,643 | 134,853 |
| 5. 2019 | XXX | XXX | XXX | 1,574,026 | 937,521 | 638,319 | 438,896 | 315,222 | 214,948 | 165,006 |
| 6. 2020 | XXX | XXX | XXX | XXX | 1,792,281 | 1,111,374 | 735,510 | 488,288 | 336,786 | 226,717 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 1,784,560 | 1,024,849 | 674,157 | 453,514 | 300,692 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 2,114,006 | 1,077,713 | 717,118 | 470,183 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 2,344,191 | 1,275,735 | 801,853 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 2,535,524 | 1,467,165 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 2,765,201 |

# 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 | 627 | 0 | 332 | 0 | 35 | 0 | 14 | 993 | XXX |
| 2. 2016 | 881,480 | 17,620 | 863,861 | 385,920 | 339 | 12,805 | 2 | 59,316 | 0 | 9,873 | 457,700 | 37,957 |
| 3. 2017 | 915,143 | 15,976 | 899,167 | 554,724 | 1,620 | 13,349 | 11 | 62,819 | 0 | 67,716 | 629,260 | 44,564 |
| 4. 2018 | 964,049 | 15,265 | 948,784 | 587,828 | 975 | 15,138 | 14 | 65,619 | 0 | 74,341 | 667,597 | 49,017 |
| 5. 2019 | 1,048,248 | 34,462 | 1,013,785 | 601,773 | 2,190 | 13,905 | 16 | 68,238 | 0 | 16,587 | 681,708 | 47,358 |
| 6. 2020 | 1,191,100 | 28,522 | 1,162,578 | 766,120 | 39,546 | 14,109 | 12 | 69,072 | 0 | 13,960 | 809,743 | 57,014 |
| 7. 2021 | 1,354,990 | 36,785 | 1,318,204 | 884,896 | 25,620 | 16,812 | 10 | 77,824 | 0 | 15,748 | 953,901 | 60,408 |
| 8. 2022 | 1,567,257 | 40,375 | 1,526,882 | 1,039,724 | 577 | 18,576 | 11 | 88,710 | 0 | 16,669 | 1,146,423 | 61,009 |
| 9. 2023 | 1,823,075 | 51,763 | 1,771,312 | 1,227,443 | 1,558 | 18,804 | 8 | 98,312 | 0 | 14,041 | 1,342,993 | 69,855 |
| 10. 2024 | 2,041,328 | 69,840 | 1,971,488 | 1,131,035 | 346 | 16,322 | 5 | 98,850 | 0 | 10,028 | 1,245,856 | 61,341 |
| 11. 2025 | 2,190,090 | 72,528 | 2,117,562 | 818,285 | 91 | 10,877 | 1 | 78,027 | 0 | 2,924 | 907,096 | 39,325 |
| 12. Totals | XXX | XXX | XXX | 7,998,374 | 72,862 | 151,028 | 90 | 766,822 | 0 | 241,900 | 8,843,271 | 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 | 742 | 0 | 605 | 0 | 119 | 0 | 1,123 | 0 | 596 | 0 | 17 | 3,184 | 65 |
| 2. 2016 | 366 | 0 | 324 | 0 | 28 | 0 | 37 | 0 | 58 | 0 | 11 | 813 | 7 |
| 3. 2017 | 607 | 0 | 828 | 0 | 68 | 0 | 78 | 0 | 308 | 0 | 46 | 1,889 | 30 |
| 4. 2018 | 663 | 0 | 527 | 1 | 53 | 0 | 101 | 1 | 297 | 0 | 53 | 1,638 | 33 |
| 5. 2019 | 1,518 | 114 | 615 | 183 | 269 | 0 | 64 | 0 | 637 | 0 | 92 | 2,806 | 59 |
| 6. 2020 | 2,330 | 200 | 2,341 | (21) | 422 | 0 | 196 | 1 | 502 | 0 | 248 | 5,611 | 57 |
| 7. 2021 | 6,471 | 1,743 | (2,308) | (1,571) | 814 | 0 | 217 | 0 | 2,352 | 0 | 865 | 7,374 | 175 |
| 8. 2022 | 9,692 | 851 | 5,561 | 821 | 1,641 | 0 | 2,369 | 1 | 2,797 | 0 | 2,553 | 20,388 | 205 |
| 9. 2023 | 22,984 | (4) | 17,659 | 38 | 2,703 | 6 | 3,497 | 3 | 6,646 | 0 | 9,526 | 53,445 | 464 |
| 10. 2024 | 58,609 | 311 | 56,735 | 76 | 4,223 | 5 | 4,535 | 10 | 7,490 | 0 | 15,655 | 131,190 | 1,049 |
| 11. 2025 | 185,442 | 150 | 300,474 | 1,249 | 6,130 | 2 | 2,773 | 10 | 31,805 | 0 | 24,903 | 525,213 | 3,397 |
| 12. Totals | 289,424 | 3,367 | 383,362 | 777 | 16,470 | 13 | 14,989 | 25 | 53,488 | 0 | 53,969 | 753,551 | 5,541 |

| | 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 | 1,346 | 1,838 |
| 2. 2016 | 458,853 | 341 | 458,513 | 52.1 | 1.9 | 53.1 | 0 | 0 | 25.2 | 690 | 122 |
| 3. 2017 | 632,779 | 1,631 | 631,149 | 69.1 | 10.2 | 70.2 | 0 | 0 | 25.2 | 1,435 | 453 |
| 4. 2018 | 670,227 | 992 | 669,235 | 69.5 | 6.5 | 70.5 | 0 | 0 | 25.2 | 1,188 | 450 |
| 5. 2019 | 687,019 | 2,505 | 684,515 | 65.5 | 7.3 | 67.5 | 0 | 0 | 25.2 | 1,836 | 970 |
| 6. 2020 | 855,092 | 39,738 | 815,354 | 71.8 | 139.3 | 70.1 | 0 | 0 | 25.2 | 4,493 | 1,118 |
| 7. 2021 | 987,078 | 25,803 | 961,275 | 72.8 | 70.1 | 72.9 | 0 | 0 | 25.2 | 3,991 | 3,383 |
| 8. 2022 | 1,169,071 | 2,260 | 1,166,811 | 74.6 | 5.6 | 76.4 | 0 | 0 | 25.2 | 13,581 | 6,807 |
| 9. 2023 | 1,398,048 | 1,609 | 1,396,438 | 76.7 | 3.1 | 78.8 | 0 | 0 | 25.2 | 40,609 | 12,836 |
| 10. 2024 | 1,377,798 | 752 | 1,377,046 | 67.5 | 1.1 | 69.8 | 0 | 0 | 25.2 | 114,956 | 16,234 |
| 11. 2025 | 1,433,813 | 1,503 | 1,432,310 | 65.5 | 2.1 | 67.6 | 0 | 0 | 25.2 | 484,517 | 40,697 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 668,642 | 84,909 |

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

($000 OMITTED)

| Years in Which Premiums Were Earned and Losses Were Incurred | Premiums Earned | | | Loss and Loss Expense Payments | | | | | | | | 12 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | Loss Payments | | Defense and Cost Containment Payments | | Adjusting and Other Payments | | 10 | 11 | |
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | | | |
| | Direct and Assumed | Ceded | Net (1 - 2) | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Salvage and Subrogation Received | Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9) | Number of Claims Reported Direct and Assumed |
| 1. Prior | XXX | XXX | XXX | 4,279 | 2,024 | 87 | 0 | 125 | 0 | 21 | 2,467 | XXX |
| 2. 2016 | 616,042 | 4,739 | 611,303 | 411,730 | 2,408 | 25,577 | 21 | 56,321 | 213 | 7,807 | 490,985 | 60,713 |
| 3. 2017 | 713,548 | 5,744 | 707,804 | 468,628 | 3,801 | 28,175 | 34 | 62,533 | 305 | 9,333 | 555,195 | 67,398 |
| 4. 2018 | 787,024 | 6,763 | 780,261 | 481,852 | 3,454 | 29,658 | 16 | 66,670 | 338 | 10,695 | 574,372 | 65,587 |
| 5. 2019 | 819,231 | 5,659 | 813,572 | 495,949 | 2,536 | 30,108 | 46 | 73,663 | 199 | 10,293 | 596,938 | 63,362 |
| 6. 2020 | 808,056 | 5,207 | 802,849 | 387,746 | 1,779 | 23,528 | 33 | 56,856 | 165 | 8,442 | 466,153 | 44,469 |
| 7. 2021 | 860,162 | 4,924 | 855,238 | 511,610 | 2,272 | 29,621 | 31 | 71,160 | 181 | 11,584 | 609,907 | 56,508 |
| 8. 2022 | 927,689 | 5,053 | 922,636 | 595,990 | 2,469 | 31,941 | 46 | 73,725 | 164 | 12,023 | 698,978 | 63,512 |
| 9. 2023 | 1,027,997 | 5,284 | 1,022,713 | 593,243 | 2,580 | 29,336 | 18 | 74,738 | 152 | 13,310 | 694,567 | 63,168 |
| 10. 2024 | 1,132,017 | 6,032 | 1,125,985 | 466,863 | 2,153 | 16,478 | 12 | 73,477 | 157 | 11,756 | 554,496 | 59,295 |
| 11. 2025 | 1,150,408 | 6,708 | 1,143,700 | 224,076 | 1,153 | 4,502 | 2 | 58,495 | 148 | 6,872 | 285,769 | 47,791 |
| 12. Totals | XXX | XXX | XXX | 4,641,966 | 26,629 | 249,011 | 259 | 667,763 | 2,024 | 102,136 | 5,529,828 | 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 | 82,777 | 58,754 | 21,833 | 13,287 | 933 | 3 | 196 | 15 | 887 | (4) | 61 | 34,570 | 296 |
| 2. 2016 | 315 | 0 | 67 | 1 | 97 | 1 | 20 | 1 | 123 | (1) | 31 | 620 | 62 |
| 3. 2017 | 1,325 | 938 | 27 | 2 | 125 | 0 | 25 | 1 | 183 | (1) | 40 | 744 | 84 |
| 4. 2018 | 1,409 | 0 | 105 | 26 | 436 | 0 | 37 | 2 | 351 | (2) | 69 | 2,311 | 147 |
| 5. 2019 | 2,226 | 23 | 287 | 11 | 743 | 1 | 134 | 2 | 566 | (3) | 103 | 3,923 | 220 |
| 6. 2020 | 3,536 | 18 | 1,396 | 20 | 954 | 0 | 423 | 5 | 735 | (4) | 116 | 7,007 | 293 |
| 7. 2021 | 9,272 | 7 | 4,918 | 51 | 2,436 | 1 | 2,222 | 3 | 1,840 | (11) | 256 | 20,636 | 686 |
| 8. 2022 | 25,275 | 42 | 15,661 | 170 | 5,378 | 13 | 4,744 | 3 | 4,259 | (26) | 610 | 55,117 | 1,571 |
| 9. 2023 | 56,078 | 133 | 47,051 | 178 | 11,422 | 20 | 12,247 | 79 | 9,699 | (58) | 1,452 | 136,146 | 3,554 |
| 10. 2024 | 111,732 | 264 | 127,311 | 153 | 12,864 | 10 | 23,325 | 137 | 10,253 | (89) | 3,077 | 285,009 | 7,649 |
| 11. 2025 | 157,237 | 161 | 332,750 | 2,153 | 5,749 | 3 | 35,604 | 207 | 34,544 | (39) | 8,302 | 563,398 | 18,818 |
| 12. Totals | 451,183 | 60,340 | 551,405 | 16,052 | 41,137 | 51 | 78,977 | 455 | 63,439 | (238) | 14,118 | 1,109,481 | 33,380 |

| | Total Losses and Loss Expenses Incurred | | | Loss and Loss Expense Percentage (Incurred /Premiums Earned) | | | Nontabular Discount | | 34 | Net Balance Sheet Reserves After Discount | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | 26 | 27 | 28 | 29 | 30 | 31 | 32 | 33 | | 35 | 36 |
| | Direct and Assumed | Ceded | Net | Direct and Assumed | Ceded | Net | Loss | Loss Expense | Inter-Company Pooling Participation Percentage | Losses Unpaid | Loss Expenses Unpaid |
| 1. Prior | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 32,568 | 2,002 |
| 2. 2016 | 494,250 | 2,645 | 491,605 | 80.2 | 55.8 | 80.4 | 0 | 0 | 25.2 | 381 | 239 |
| 3. 2017 | 561,020 | 5,080 | 555,939 | 78.6 | 88.4 | 78.5 | 0 | 0 | 25.2 | 411 | 333 |
| 4. 2018 | 580,517 | 3,833 | 576,683 | 73.8 | 56.7 | 73.9 | 0 | 0 | 25.2 | 1,488 | 823 |
| 5. 2019 | 603,677 | 2,815 | 600,861 | 73.7 | 49.8 | 73.9 | 0 | 0 | 25.2 | 2,479 | 1,444 |
| 6. 2020 | 475,175 | 2,015 | 473,160 | 58.8 | 38.7 | 58.9 | 0 | 0 | 25.2 | 4,895 | 2,112 |
| 7. 2021 | 633,078 | 2,535 | 630,543 | 73.6 | 51.5 | 73.7 | 0 | 0 | 25.2 | 14,132 | 6,504 |
| 8. 2022 | 756,974 | 2,880 | 754,095 | 81.6 | 57.0 | 81.7 | 0 | 0 | 25.2 | 40,725 | 14,392 |
| 9. 2023 | 833,814 | 3,101 | 830,713 | 81.1 | 58.7 | 81.2 | 0 | 0 | 25.2 | 102,818 | 33,328 |
| 10. 2024 | 842,303 | 2,799 | 839,505 | 74.4 | 46.4 | 74.6 | 0 | 0 | 25.2 | 238,625 | 46,383 |
| 11. 2025 | 852,956 | 3,789 | 849,168 | 74.1 | 56.5 | 74.2 | 0 | 0 | 25.2 | 487,673 | 75,725 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 926,196 | 183,285 |

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

($000 OMITTED)

| Years in Which Premiums Were Earned and Losses Were Incurred | Premiums Earned | | | Loss and Loss Expense Payments | | | | | | | | 12 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | Loss Payments | | Defense and Cost Containment Payments | | Adjusting and Other Payments | | 10 | 11 | |
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | | | |
| | Direct and Assumed | Ceded | Net (1 - 2) | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Salvage and Subrogation Received | Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9) | Number of Claims Reported Direct and Assumed |
| 1. Prior | XXX | XXX | XXX | 2,151 | 801 | 309 | 31 | 298 | 1 | (34) | 1,924 | XXX |
| 2. 2016 | 419,035 | 23,834 | 395,201 | 284,032 | 19,126 | 32,585 | 3,544 | 28,136 | 467 | 1,885 | 321,616 | 29,271 |
| 3. 2017 | 440,288 | 19,542 | 420,746 | 305,185 | 13,565 | 33,771 | 3,173 | 28,166 | 112 | 2,192 | 350,272 | 29,130 |
| 4. 2018 | 487,284 | 15,776 | 471,507 | 344,508 | 9,387 | 36,535 | 2,660 | 29,306 | 4 | 2,202 | 398,298 | 30,191 |
| 5. 2019 | 534,928 | 18,244 | 516,685 | 388,539 | 11,675 | 38,910 | 2,168 | 29,785 | 15 | 2,458 | 443,375 | 29,630 |
| 6. 2020 | 561,986 | 21,713 | 540,273 | 271,344 | 8,007 | 29,332 | 1,280 | 21,385 | 15 | 2,376 | 312,759 | 20,348 |
| 7. 2021 | 585,440 | 22,559 | 562,881 | 306,272 | 10,632 | 32,772 | 1,635 | 27,206 | 18 | 2,480 | 353,965 | 21,306 |
| 8. 2022 | 612,508 | 24,032 | 588,476 | 293,907 | 11,753 | 30,757 | 1,980 | 28,081 | 19 | 2,415 | 338,993 | 22,876 |
| 9. 2023 | 664,357 | 24,529 | 639,828 | 233,587 | 8,168 | 24,851 | 1,879 | 27,552 | 11 | 2,370 | 275,931 | 23,828 |
| 10. 2024 | 748,213 | 26,994 | 721,219 | 145,118 | 3,504 | 11,334 | 1,242 | 25,831 | 9 | 2,197 | 177,528 | 24,611 |
| 11. 2025 | 831,173 | 34,402 | 796,771 | 53,949 | 1,323 | 2,968 | 292 | 18,083 | 25 | 1,568 | 73,359 | 22,169 |
| 12. Totals | XXX | XXX | XXX | 2,628,592 | 97,942 | 274,123 | 19,885 | 263,829 | 696 | 22,110 | 3,048,021 | XXX |

| | Losses Unpaid | | | | Defense and Cost Containment Unpaid | | | | Adjusting and Other Unpaid | | 23 | 24 | 25 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Case Basis | | Bulk + IBNR | | Case Basis | | Bulk + IBNR | | | | | | |
| | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | | | |
| | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Salvage and Subrog-ation Anticipated | Total Net Losses and Expenses Unpaid | Number of Claims Outstand-ing Direct and Assumed |
| 1. Prior | 23,347 | 17,822 | 6,884 | (480) | 420 | 10 | 721 | 59 | 1,323 | (5) | 11 | 15,289 | 398 |
| 2. 2016 | 1,650 | 9 | 2,054 | 28 | 194 | 28 | 188 | (49) | 34 | (1) | 8 | 4,105 | 57 |
| 3. 2017 | 4,344 | 2,161 | 2,843 | (3) | 362 | 19 | 294 | 40 | 75 | (1) | 11 | 5,702 | 92 |
| 4. 2018 | 4,901 | 3 | 3,904 | (9) | 838 | 118 | 381 | 18 | 298 | 0 | 13 | 10,192 | 147 |
| 5. 2019 | 13,214 | 1,206 | 6,230 | 119 | 1,599 | (20) | 886 | 40 | 418 | 0 | 17 | 21,004 | 203 |
| 6. 2020 | 14,973 | 318 | 14,372 | 394 | 1,871 | 35 | 1,346 | 109 | 233 | 0 | 36 | 31,940 | 248 |
| 7. 2021 | 25,447 | 766 | 21,812 | 917 | 2,919 | (55) | 2,449 | 303 | 764 | 0 | 63 | 51,461 | 438 |
| 8. 2022 | 60,870 | 2,713 | 50,765 | 2,275 | 5,875 | 111 | 5,035 | 513 | 1,842 | (1) | 104 | 118,776 | 916 |
| 9. 2023 | 111,705 | 5,425 | 100,341 | 2,466 | 11,851 | 611 | 9,215 | 1,037 | 4,006 | 0 | 227 | 227,581 | 1,738 |
| 10. 2024 | 125,562 | 5,004 | 221,565 | 7,989 | 11,120 | 582 | 20,354 | 1,466 | 7,009 | 0 | 511 | 370,568 | 3,142 |
| 11. 2025 | 101,959 | 2,327 | 412,602 | 22,423 | 7,008 | 365 | 38,610 | 2,177 | 19,804 | 9 | 1,795 | 552,683 | 6,997 |
| 12. Totals | 487,974 | 37,753 | 843,372 | 36,120 | 44,057 | 1,804 | 79,481 | 5,713 | 35,807 | 0 | 2,796 | 1,409,300 | 14,376 |

| | 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 | 12,889 | 2,400 |
| 2. 2016 | 348,873 | 23,153 | 325,720 | 83.3 | 97.1 | 82.4 | 0 | 0 | 25.2 | 3,668 | 437 |
| 3. 2017 | 375,039 | 19,065 | 355,974 | 85.2 | 97.6 | 84.6 | 0 | 0 | 25.2 | 5,029 | 673 |
| 4. 2018 | 420,671 | 12,181 | 408,490 | 86.3 | 77.2 | 86.6 | 0 | 0 | 25.2 | 8,811 | 1,382 |
| 5. 2019 | 479,581 | 15,202 | 464,379 | 89.7 | 83.3 | 89.9 | 0 | 0 | 25.2 | 18,120 | 2,884 |
| 6. 2020 | 354,857 | 10,158 | 344,699 | 63.1 | 46.8 | 63.8 | 0 | 0 | 25.2 | 28,633 | 3,307 |
| 7. 2021 | 419,642 | 14,216 | 405,426 | 71.7 | 63.0 | 72.0 | 0 | 0 | 25.2 | 45,577 | 5,885 |
| 8. 2022 | 477,131 | 19,363 | 457,769 | 77.9 | 80.6 | 77.8 | 0 | 0 | 25.2 | 106,647 | 12,130 |
| 9. 2023 | 523,108 | 19,597 | 503,512 | 78.7 | 79.9 | 78.7 | 0 | 0 | 25.2 | 204,156 | 23,424 |
| 10. 2024 | 567,893 | 19,796 | 548,097 | 75.9 | 73.3 | 76.0 | 0 | 0 | 25.2 | 334,134 | 36,434 |
| 11. 2025 | 654,983 | 28,941 | 626,042 | 78.8 | 84.1 | 78.6 | 0 | 0 | 25.2 | 489,811 | 62,872 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 1,257,473 | 151,828 |

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

($000 OMITTED)

| Years in Which Premiums Were Earned and Losses Were Incurred | Premiums Earned | | | Loss and Loss Expense Payments | | | | | | | | 12 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | Loss Payments | | Defense and Cost Containment Payments | | Adjusting and Other Payments | | 10 | 11 | |
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | | | |
| | Direct and Assumed | Ceded | Net (1 - 2) | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Salvage and Subrogation Received | Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9) | Number of Claims Reported Direct and Assumed |
| 1. Prior | XXX | XXX | XXX | 74,446 | 15,559 | 8,763 | 773 | (783) | 82 | 212 | 66,012 | XXX |
| 2. 2016 | 1,161,408 | 150,623 | 1,010,785 | 445,770 | 73,202 | 54,477 | 3,867 | (3,224) | 238 | 12,150 | 419,717 | 41,497 |
| 3. 2017 | 1,133,367 | 123,395 | 1,009,972 | 433,977 | 55,003 | 51,627 | 2,552 | 3,334 | 243 | 11,393 | 431,140 | 39,947 |
| 4. 2018 | 1,115,489 | 121,103 | 994,387 | 440,533 | 61,034 | 52,414 | 2,518 | 6,180 | 243 | 10,884 | 435,332 | 40,471 |
| 5. 2019 | 1,091,758 | 115,100 | 976,658 | 438,154 | 57,098 | 52,867 | 2,680 | 10,291 | 212 | 12,695 | 441,322 | 39,343 |
| 6. 2020 | 974,028 | 111,679 | 862,349 | 364,569 | 51,645 | 42,649 | 2,319 | 11,512 | 183 | 6,462 | 364,583 | 31,332 |
| 7. 2021 | 926,305 | 100,657 | 825,649 | 356,375 | 45,764 | 43,112 | 2,144 | 15,155 | 91 | 5,698 | 366,642 | 29,664 |
| 8. 2022 | 985,182 | 110,452 | 874,730 | 331,248 | 44,637 | 41,579 | 2,523 | 15,839 | 99 | 4,657 | 341,408 | 31,173 |
| 9. 2023 | 988,672 | 103,689 | 884,983 | 314,933 | 39,989 | 38,379 | 2,028 | 18,096 | 98 | 2,387 | 329,292 | 29,304 |
| 10. 2024 | 983,449 | 98,466 | 884,983 | 241,807 | 25,534 | 30,394 | 1,570 | 18,139 | 77 | 1,177 | 263,159 | 27,997 |
| 11. 2025 | 949,497 | 93,122 | 856,375 | 112,398 | 12,771 | 13,953 | 537 | 14,418 | 64 | 105 | 127,398 | 25,126 |
| 12. Totals | XXX | XXX | XXX | 3,554,210 | 482,235 | 430,214 | 23,512 | 108,957 | 1,631 | 67,821 | 3,586,005 | XXX |

| | Losses Unpaid | | | | Defense and Cost Containment Unpaid | | | | Adjusting and Other Unpaid | | 23 | 24 | 25 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Case Basis | | Bulk + IBNR | | Case Basis | | Bulk + IBNR | | | | | | |
| | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | | | |
| | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Salvage and Subrog-ation Anticipated | Total Net Losses and Expenses Unpaid | Number of Claims Outstand-ing Direct and Assumed |
| 1. Prior | 973,142 | 220,677 | 707,572 | 59,769 | 75,400 | 5,686 | 79,931 | 2,760 | 49,793 | (159) | 1,789 | 1,597,104 | 9,216 |
| 2. 2016 | 86,690 | 14,720 | 44,232 | 2,816 | 6,320 | 196 | 7,077 | 148 | 2,952 | (7) | 706 | 129,397 | 467 |
| 3. 2017 | 72,013 | 11,424 | 61,773 | 3,146 | 5,666 | 76 | 8,395 | 89 | 3,257 | (8) | 1,032 | 136,377 | 512 |
| 4. 2018 | 69,398 | 9,797 | 65,138 | 1,589 | 6,752 | 123 | 8,986 | 58 | 3,937 | (10) | 1,329 | 142,652 | 613 |
| 5. 2019 | 87,288 | 5,494 | 75,127 | 2,509 | 7,206 | 80 | 10,413 | (81) | 5,408 | (12) | 2,200 | 177,451 | 760 |
| 6. 2020 | 86,353 | 10,039 | 74,808 | 1,948 | 7,503 | 75 | 11,302 | 262 | 5,501 | (13) | 2,954 | 173,155 | 757 |
| 7. 2021 | 124,843 | 28,949 | 90,790 | 4,630 | 9,444 | 206 | 13,706 | 489 | 7,805 | (13) | 4,906 | 212,328 | 973 |
| 8. 2022 | 113,287 | 11,694 | 103,134 | 4,303 | 11,133 | 396 | 15,372 | 322 | 11,376 | (16) | 6,567 | 237,603 | 1,317 |
| 9. 2023 | 161,571 | 19,098 | 124,759 | 6,234 | 15,173 | 492 | 23,628 | 458 | 18,159 | (22) | 9,507 | 317,030 | 1,955 |
| 10. 2024 | 155,834 | 17,092 | 183,892 | 11,377 | 19,665 | 845 | 25,899 | 390 | 14,949 | (15) | 11,093 | 370,549 | 2,999 |
| 11. 2025 | 134,290 | 15,452 | 339,533 | 26,921 | 27,208 | 1,320 | 35,766 | 808 | 27,322 | 237 | 12,401 | 519,381 | 7,836 |
| 12. Totals | 2,064,710 | 364,437 | 1,870,756 | 125,243 | 191,468 | 9,495 | 240,475 | 5,703 | 150,458 | (38) | 54,483 | 4,013,028 | 27,405 |

| | 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 | 1,400,267 | 196,837 |
| 2. 2016 | 644,294 | 95,180 | 549,114 | 55.5 | 63.2 | 54.3 | 0 | 0 | 25.2 | 113,386 | 16,011 |
| 3. 2017 | 640,042 | 72,525 | 567,517 | 56.5 | 58.8 | 56.2 | 0 | 0 | 25.2 | 119,216 | 17,161 |
| 4. 2018 | 653,337 | 75,353 | 577,984 | 58.6 | 62.2 | 58.1 | 0 | 0 | 25.2 | 123,149 | 19,503 |
| 5. 2019 | 686,754 | 67,981 | 618,773 | 62.9 | 59.1 | 63.4 | 0 | 0 | 25.2 | 154,412 | 23,039 |
| 6. 2020 | 604,196 | 66,458 | 537,738 | 62.0 | 59.5 | 62.4 | 0 | 0 | 25.2 | 149,173 | 23,982 |
| 7. 2021 | 661,230 | 82,260 | 578,970 | 71.4 | 81.7 | 70.1 | 0 | 0 | 25.2 | 182,054 | 30,274 |
| 8. 2022 | 642,968 | 63,957 | 579,011 | 65.3 | 57.9 | 66.2 | 0 | 0 | 25.2 | 200,423 | 37,179 |
| 9. 2023 | 714,696 | 68,374 | 646,322 | 72.3 | 65.9 | 73.0 | 0 | 0 | 25.2 | 260,999 | 56,031 |
| 10. 2024 | 690,579 | 56,870 | 633,709 | 70.2 | 57.8 | 71.6 | 0 | 0 | 25.2 | 311,257 | 59,292 |
| 11. 2025 | 704,889 | 58,110 | 646,779 | 74.2 | 62.4 | 75.5 | 0 | 0 | 25.2 | 431,450 | 87,931 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 3,445,787 | 567,241 |

# SCHEDULE P - PART 1E - COMMERCIAL MULTIPLE PERIL

($000 OMITTED)

| Years in Which Premiums Were Earned and Losses Were Incurred | Premiums Earned | | | Loss and Loss Expense Payments | | | | | | | | Number of Claims Reported Direct and Assumed |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | Loss Payments | | Defense and Cost Containment Payments | | Adjusting and Other Payments | | | | |
| | 1 Direct and Assumed | 2 Ceded | 3 Net (1 - 2) | 4 Direct and Assumed | 5 Ceded | 6 Direct and Assumed | 7 Ceded | 8 Direct and Assumed | 9 Ceded | 10 Salvage and Subrogation Received | 11 Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9) | 12 |
| 1. Prior | XXX | XXX | XXX | 10,589 | 259 | 9,512 | 146 | 5,247 | 0 | 205 | 24,943 | XXX |
| 2. 2016 | 813,834 | 49,022 | 764,813 | 344,680 | 13,607 | 44,063 | 262 | 29,323 | 0 | 10,199 | 404,196 | 19,399 |
| 3. 2017 | 821,400 | 48,030 | 773,370 | 409,026 | 17,372 | 49,172 | 508 | 29,445 | 0 | 29,032 | 469,763 | 19,911 |
| 4. 2018 | 855,105 | 49,618 | 805,487 | 460,878 | 28,003 | 53,282 | 404 | 36,012 | 0 | 21,344 | 521,765 | 21,803 |
| 5. 2019 | 903,851 | 68,667 | 835,184 | 426,281 | 13,631 | 58,885 | 288 | 33,641 | 0 | 14,148 | 504,888 | 21,004 |
| 6. 2020 | 933,244 | 74,187 | 859,056 | 419,751 | 38,906 | 44,458 | 649 | 34,044 | 0 | 12,096 | 458,699 | 19,508 |
| 7. 2021 | 972,799 | 84,950 | 887,848 | 415,779 | 32,560 | 44,506 | 397 | 32,426 | 0 | 15,216 | 459,754 | 16,441 |
| 8. 2022 | 1,090,801 | 92,840 | 997,961 | 470,805 | 37,975 | 43,959 | 674 | 30,255 | 0 | 20,721 | 506,370 | 15,626 |
| 9. 2023 | 1,246,624 | 106,048 | 1,140,576 | 455,729 | 30,411 | 32,309 | 922 | 28,874 | 0 | 13,574 | 485,580 | 15,134 |
| 10. 2024 | 1,431,064 | 147,165 | 1,283,899 | 399,483 | 48,936 | 17,942 | 618 | 26,724 | 0 | 7,216 | 394,594 | 13,882 |
| 11. 2025 | 1,549,668 | 136,644 | 1,413,024 | 223,525 | 16,864 | 6,337 | 271 | 20,280 | 0 | 2,482 | 233,007 | 10,156 |
| 12. Totals | XXX | XXX | XXX | 4,036,528 | 278,524 | 404,425 | 5,140 | 306,269 | 0 | 146,231 | 4,463,558 | 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 | 14,293 | 454 | 46,230 | 218 | 12,154 | 455 | 30,018 | 183 | 18,457 | 0 | 335 | 119,842 | 13,886 |
| 2. 2016 | 3,946 | 0 | 3,901 | 0 | 1,025 | 0 | 1,957 | 0 | 930 | 0 | 146 | 11,760 | 169 |
| 3. 2017 | 5,416 | 0 | 6,145 | 45 | 1,209 | 1 | 2,587 | (7) | 343 | 0 | 202 | 15,662 | 142 |
| 4. 2018 | 15,221 | 79 | 6,992 | (640) | 2,466 | 3 | 3,553 | (24) | 8,115 | 0 | 727 | 36,928 | 2,571 |
| 5. 2019 | 17,474 | 308 | 8,343 | 110 | 3,247 | 35 | 4,083 | 94 | 12,175 | 0 | 813 | 44,774 | 2,701 |
| 6. 2020 | 22,492 | 114 | 25,410 | 115 | 4,656 | 52 | 9,401 | (18) | 1,358 | 0 | 1,381 | 63,054 | 397 |
| 7. 2021 | 35,046 | 950 | 27,377 | (672) | 6,401 | 19 | 11,551 | (3) | 2,935 | 0 | 2,137 | 83,014 | 728 |
| 8. 2022 | 69,075 | 1,404 | 51,655 | 1,022 | 13,653 | 55 | 19,190 | (4) | 4,711 | 0 | 4,132 | 155,807 | 977 |
| 9. 2023 | 97,325 | 13,653 | 79,480 | (2,504) | 18,516 | 294 | 34,618 | (82) | 7,704 | 0 | 8,862 | 226,282 | 1,469 |
| 10. 2024 | 137,107 | 27,369 | 162,636 | (3,283) | 15,364 | 320 | 49,370 | (33) | 5,470 | 0 | 15,962 | 345,574 | 1,756 |
| 11. 2025 | 195,584 | 34,838 | 269,352 | 4,643 | 9,006 | 567 | 85,566 | 120 | 25,665 | 0 | 22,180 | 545,006 | 2,459 |
| 12. Totals | 612,979 | 79,171 | 687,521 | (946) | 87,697 | 1,800 | 251,895 | 226 | 87,862 | 0 | 56,876 | 1,647,703 | 27,255 |

| | 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 | 59,851 | 59,991 |
| 2. 2016 | 429,826 | 13,870 | 415,956 | 52.8 | 28.3 | 54.4 | 0 | 0 | 25.2 | 7,847 | 3,913 |
| 3. 2017 | 503,344 | 17,919 | 485,425 | 61.3 | 37.3 | 62.8 | 0 | 0 | 25.2 | 11,516 | 4,146 |
| 4. 2018 | 586,518 | 27,825 | 558,693 | 68.6 | 56.1 | 69.4 | 0 | 0 | 25.2 | 22,773 | 14,155 |
| 5. 2019 | 564,128 | 14,466 | 549,662 | 62.4 | 21.1 | 65.8 | 0 | 0 | 25.2 | 25,398 | 19,377 |
| 6. 2020 | 561,570 | 39,818 | 521,752 | 60.2 | 53.7 | 60.7 | 0 | 0 | 25.2 | 47,673 | 15,381 |
| 7. 2021 | 576,020 | 33,252 | 542,768 | 59.2 | 39.1 | 61.1 | 0 | 0 | 25.2 | 62,144 | 20,870 |
| 8. 2022 | 703,302 | 41,126 | 662,176 | 64.5 | 44.3 | 66.4 | 0 | 0 | 25.2 | 118,304 | 37,502 |
| 9. 2023 | 754,555 | 42,693 | 711,862 | 60.5 | 40.3 | 62.4 | 0 | 0 | 25.2 | 165,656 | 60,627 |
| 10. 2024 | 814,096 | 73,928 | 740,168 | 56.9 | 50.2 | 57.7 | 0 | 0 | 25.2 | 275,657 | 69,917 |
| 11. 2025 | 835,317 | 57,303 | 778,013 | 53.9 | 41.9 | 55.1 | 0 | 0 | 25.2 | 425,455 | 119,551 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 1,222,275 | 425,428 |

# 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 | 0 | 0 | 13 | 0 | 1 | 0 | 0 | 14 | XXX |
| 2. 2016 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5 | 0 | 0 | 5 | 0 |
| 3. 2017 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (19) | 0 | 0 | (19) | 0 |
| 4. 2018 | 0 | 0 | 0 | 4 | 0 | 0 | 0 | 2 | 0 | 0 | 6 | 1 |
| 5. 2019 | 6 | 0 | 6 | 0 | 0 | 0 | 0 | 2 | 0 | 0 | 2 | 0 |
| 6. 2020 | 0 | 1 | (1) | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 1 | 0 |
| 7. 2021 | 0 | 1 | (1) | 0 | 0 | 0 | 0 | 2 | 0 | 0 | 2 | 0 |
| 8. 2022 | 0 | 1 | (1) | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 1 | 0 |
| 9. 2023 | 17 | 1 | 15 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 1 | 0 |
| 10. 2024 | (1) | 0 | (1) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 11. 2025 | 1 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 12. Totals | XXX | XXX | XXX | 4 | 0 | 14 | 0 | (3) | 0 | 0 | 14 | 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 | 52 | 3 | 19 | 0 | 157 | 0 | 279 | 0 | 0 | 505 | 2 |
| 2. 2016 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 31 | 0 | 0 | 31 | 0 |
| 3. 2017 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 31 | 0 | 0 | 31 | 0 |
| 4. 2018 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 31 | 0 | 0 | 31 | 0 |
| 5. 2019 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 31 | 0 | 0 | 31 | 0 |
| 6. 2020 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 31 | 0 | 0 | 31 | 0 |
| 7. 2021 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 31 | 0 | 0 | 31 | 0 |
| 8. 2022 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 31 | 0 | 0 | 30 | 0 |
| 9. 2023 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 31 | 0 | 0 | 31 | 0 |
| 10. 2024 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 31 | 0 | 0 | 31 | 0 |
| 11. 2025 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7 | 0 | 0 | 7 | 0 |
| 12. Totals | 1 | 0 | 52 | 6 | 19 | 0 | 157 | 0 | 568 | 0 | 0 | 791 | 2 |

| | 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 | 50 | 455 |
| 2. 2016 | 37 | 0 | 37 | 0.0 | 0.0 | (453,251.9) | 0 | 0 | 25.2 | 0 | 31 |
| 3. 2017 | 12 | 0 | 12 | 0.0 | 71.4 | (219,641.1) | 0 | 0 | 25.2 | 0 | 31 |
| 4. 2018 | 37 | 0 | 37 | 0.0 | 56.5 | 44,571.6 | 0 | 0 | 25.2 | 0 | 31 |
| 5. 2019 | 33 | 0 | 33 | 547.9 | 80.6 | 570.3 | 0 | 0 | 25.2 | 0 | 31 |
| 6. 2020 | 33 | 1 | 32 | 0.0 | 85.9 | (4,203.4) | 0 | 0 | 25.2 | (1) | 31 |
| 7. 2021 | 33 | 1 | 33 | 0.0 | 86.0 | (4,575.4) | 0 | 0 | 25.2 | (1) | 31 |
| 8. 2022 | 32 | 1 | 31 | 0.0 | 84.9 | (2,709.3) | 0 | 0 | 25.2 | (1) | 31 |
| 9. 2023 | 32 | 1 | 31 | 194.1 | 67.6 | 202.9 | 0 | 0 | 25.2 | (1) | 31 |
| 10. 2024 | 32 | 0 | 32 | (3,594.0) | 0.0 | (3,594.0) | 0 | 0 | 25.2 | 0 | 31 |
| 11. 2025 | 7 | 0 | 7 | 849.1 | 0.0 | 849.1 | 0 | 0 | 25.2 | 0 | 7 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 47 | 744 |

# 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 | 2,889 | 0 | 36 | 0 | 1 | 0 | 0 | 2,925 | XXX |
| 2. 2016 | 0 | 2 | (2) | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 1 | 0 |
| 3. 2017 | 252 | 1 | 250 | 0 | 0 | 0 | 0 | 25 | 0 | 0 | 25 | 0 |
| 4. 2018 | 0 | 1 | (1) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5. 2019 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6. 2020 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 7. 2021 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 8. 2022 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9. 2023 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 1 | 0 |
| 10. 2024 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 11. 2025 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 12. Totals | XXX | XXX | XXX | 2,889 | 0 | 36 | 0 | 29 | 0 | 0 | 2,954 | XXX |

| | Losses Unpaid | | | | Defense and Cost Containment Unpaid | | | | Adjusting and Other Unpaid | | 23 | 24 | 25 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Case Basis | | Bulk + IBNR | | Case Basis | | Bulk + IBNR | | | | | | |
| | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | | | |
| | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Salvage and Subrog-ation Anticipated | Total Net Losses and Expenses Unpaid | Number of Claims Outstand-ing Direct and Assumed |
| 1. Prior | 2,040 | 13 | 171 | 17 | 130 | 5 | 175 | 3 | 63 | 0 | 0 | 2,540 | 4 |
| 2. 2016 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3. 2017 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (1) | 0 |
| 4. 2018 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5. 2019 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6. 2020 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 7. 2021 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 8. 2022 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9. 2023 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 10. 2024 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 11. 2025 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (20) | 0 | 0 | (20) | 0 |
| 12. Totals | 2,040 | 13 | 171 | 18 | 130 | 5 | 175 | 4 | 46 | 0 | 0 | 2,523 | 4 |

| | Total Losses and Loss Expenses Incurred | | | Loss and Loss Expense Percentage (Incurred /Premiums Earned) | | | Nontabular Discount | | 34 | Net Balance Sheet Reserves After Discount | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | 26 | 27 | 28 | 29 | 30 | 31 | 32 | 33 | | 35 | 36 |
| | Direct and Assumed | Ceded | Net | Direct and Assumed | Ceded | Net | Loss | Loss Expense | Inter-Company Pooling Participation Percentage | Losses Unpaid | Loss Expenses Unpaid |
| 1. Prior | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 2,182 | 358 |
| 2. 2016 | 2 | 0 | 2 | 0.0 | 0.0 | (96.5) | 0 | 0 | 25.2 | 0 | 0 |
| 3. 2017 | 25 | 1 | 25 | 10.1 | 65.0 | 9.8 | 0 | 0 | 25.2 | (1) | 0 |
| 4. 2018 | 1 | 1 | 0 | (3,625.9) | 56.6 | (23.3) | 0 | 0 | 25.2 | 0 | 0 |
| 5. 2019 | 0 | 0 | 0 | 0.0 | 80.6 | (200.7) | 0 | 0 | 25.2 | 0 | 0 |
| 6. 2020 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | 0 | 0 | 25.2 | 0 | 0 |
| 7. 2021 | 1 | 0 | 1 | 0.0 | 0.0 | 0.0 | 0 | 0 | 25.2 | 0 | 0 |
| 8. 2022 | 1 | 0 | 1 | 0.0 | 0.0 | 0.0 | 0 | 0 | 25.2 | 0 | 0 |
| 9. 2023 | 1 | 0 | 1 | 0.0 | 0.0 | 0.0 | 0 | 0 | 25.2 | 0 | 0 |
| 10. 2024 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | 0 | 0 | 25.2 | 0 | 0 |
| 11. 2025 | (20) | 0 | (20) | 0.0 | 0.0 | 0.0 | 0 | 0 | 25.2 | 0 | (20) |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 2,181 | 342 |

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

($000 OMITTED)

| Years in Which Premiums Were Earned and Losses Were Incurred | Premiums Earned | | | Loss and Loss Expense Payments | | | | | | | | 12 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | Loss Payments | | Defense and Cost Containment Payments | | Adjusting and Other Payments | | | | |
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | |
| | Direct and Assumed | Ceded | Net (1 - 2) | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Salvage and Subrogation Received | Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9) | Number of Claims Reported Direct and Assumed |
| 1. Prior | XXX | XXX | XXX | 1,136 | 29 | 142 | 23 | 11 | 0 | 1 | 1,237 | XXX |
| 2. 2016 | 107,879 | 3,595 | 104,284 | 34,271 | 293 | 3,962 | 2 | 3,253 | 0 | 1,546 | 41,192 | XXX |
| 3. 2017 | 112,394 | 6,132 | 106,262 | 52,468 | 3,910 | 3,131 | 157 | 3,141 | 0 | 3,744 | 54,674 | XXX |
| 4. 2018 | 114,201 | 7,099 | 107,101 | 48,178 | 3,554 | 4,584 | 139 | 3,065 | 0 | 2,998 | 52,133 | XXX |
| 5. 2019 | 122,724 | 7,081 | 115,643 | 46,095 | 4,058 | 3,426 | 22 | 3,320 | 0 | 2,397 | 48,762 | XXX |
| 6. 2020 | 132,913 | 7,854 | 125,059 | 54,209 | 5,699 | 3,155 | 34 | 3,694 | 0 | 3,158 | 55,326 | XXX |
| 7. 2021 | 145,499 | 8,734 | 136,765 | 65,648 | 8,367 | 3,863 | 103 | 3,882 | 0 | 3,024 | 64,922 | XXX |
| 8. 2022 | 164,676 | 10,023 | 154,653 | 104,368 | 48,073 | 3,728 | 89 | 3,883 | 0 | 2,240 | 63,817 | XXX |
| 9. 2023 | 203,874 | 7,531 | 196,343 | 54,239 | 525 | 2,577 | 10 | 3,779 | 0 | 1,308 | 60,060 | XXX |
| 10. 2024 | 239,374 | 7,065 | 232,309 | 58,994 | 320 | 2,270 | 20 | 4,216 | 0 | 1,813 | 65,140 | XXX |
| 11. 2025 | 237,035 | 7,860 | 229,175 | 29,309 | 154 | 806 | 10 | 3,766 | 0 | 323 | 33,716 | XXX |
| 12. Totals | XXX | XXX | XXX | 548,914 | 74,982 | 31,644 | 608 | 36,012 | 0 | 22,550 | 540,979 | 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 | 2,306 | 258 | 7,110 | 92 | 471 | 68 | 1,950 | (19) | 184 | 0 | 17 | 11,623 | 98 |
| 2. 2016 | 0 | 0 | 547 | 3 | 0 | 0 | 113 | 0 | 10 | 0 | 25 | 668 | 1 |
| 3. 2017 | 98 | 60 | 547 | (6) | 3 | 18 | 283 | (11) | 21 | 0 | 34 | 891 | 6 |
| 4. 2018 | 194 | 6 | 189 | 3 | 31 | 0 | 55 | 1 | 39 | 0 | 32 | 498 | 9 |
| 5. 2019 | 863 | 26 | 232 | 57 | 37 | 1 | 38 | 2 | 144 | 0 | 42 | 1,226 | 20 |
| 6. 2020 | 457 | 0 | 687 | 823 | 111 | 0 | 151 | 23 | 66 | 0 | 106 | 626 | 15 |
| 7. 2021 | 3,823 | 1,517 | 192 | (229) | 396 | 56 | 196 | (4) | 339 | 0 | 212 | 3,606 | 37 |
| 8. 2022 | 2,864 | 0 | 1,390 | 139 | 466 | 5 | 455 | 8 | 271 | 0 | 764 | 5,294 | 37 |
| 9. 2023 | 6,713 | 0 | 4,166 | 14 | 775 | 0 | 1,129 | 1 | 384 | 0 | 1,266 | 13,152 | 45 |
| 10. 2024 | 15,668 | 342 | 16,771 | 141 | 1,284 | 2 | 2,208 | 0 | 1,224 | 0 | 2,659 | 36,670 | 123 |
| 11. 2025 | 24,772 | 151 | 33,132 | 1,843 | 885 | 4 | 4,337 | 47 | 2,264 | 0 | 3,935 | 63,346 | 415 |
| 12. Totals | 57,760 | 2,361 | 64,964 | 2,880 | 4,460 | 154 | 10,916 | 49 | 4,944 | 0 | 9,091 | 137,601 | 806 |

| | Total Losses and Loss Expenses Incurred | | | Loss and Loss Expense Percentage (Incurred /Premiums Earned) | | | Nontabular Discount | | 34 | Net Balance Sheet Reserves After Discount | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | 26 | 27 | 28 | 29 | 30 | 31 | 32 | 33 | | 35 | 36 |
| | Direct and Assumed | Ceded | Net | Direct and Assumed | Ceded | Net | Loss | Loss Expense | Inter-Company Pooling Participation Percentage | Losses Unpaid | Loss Expenses Unpaid |
| 1. Prior | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 9,067 | 2,557 |
| 2. 2016 | 42,157 | 297 | 41,860 | 39.1 | 8.3 | 40.1 | 0 | 0 | 25.2 | 545 | 123 |
| 3. 2017 | 59,692 | 4,128 | 55,564 | 53.1 | 67.3 | 52.3 | 0 | 0 | 25.2 | 591 | 300 |
| 4. 2018 | 56,334 | 3,703 | 52,630 | 49.3 | 52.2 | 49.1 | 0 | 0 | 25.2 | 374 | 123 |
| 5. 2019 | 54,155 | 4,167 | 49,988 | 44.1 | 58.8 | 43.2 | 0 | 0 | 25.2 | 1,011 | 215 |
| 6. 2020 | 62,531 | 6,579 | 55,952 | 47.0 | 83.8 | 44.7 | 0 | 0 | 25.2 | 321 | 305 |
| 7. 2021 | 78,340 | 9,811 | 68,528 | 53.8 | 112.3 | 50.1 | 0 | 0 | 25.2 | 2,727 | 879 |
| 8. 2022 | 117,426 | 48,315 | 69,112 | 71.3 | 482.0 | 44.7 | 0 | 0 | 25.2 | 4,115 | 1,179 |
| 9. 2023 | 73,762 | 550 | 73,213 | 36.2 | 7.3 | 37.3 | 0 | 0 | 25.2 | 10,865 | 2,287 |
| 10. 2024 | 102,636 | 825 | 101,811 | 42.9 | 11.7 | 43.8 | 0 | 0 | 25.2 | 31,956 | 4,714 |
| 11. 2025 | 99,271 | 2,209 | 97,062 | 41.9 | 28.1 | 42.4 | 0 | 0 | 25.2 | 55,911 | 7,435 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 117,484 | 20,117 |

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

($000 OMITTED)

| Years in Which Premiums Were Earned and Losses Were Incurred | Premiums Earned | | | Loss and Loss Expense Payments | | | | | | | | 12 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | Loss Payments | | Defense and Cost Containment Payments | | Adjusting and Other Payments | | 10 | 11 | |
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | | | |
| | Direct and Assumed | Ceded | Net (1 - 2) | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Salvage and Subrogation Received | Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9) | Number of Claims Reported Direct and Assumed |
| 1. Prior | XXX | XXX | XXX | 76,824 | 12,956 | 31,932 | 3,920 | 18,174 | 0 | (2) | 110,053 | XXX |
| 2. 2016 | 492,613 | 21,076 | 471,537 | 264,918 | 25,886 | 29,076 | 594 | 28,883 | 1 | 700 | 296,397 | 7,541 |
| 3. 2017 | 507,794 | 19,734 | 488,060 | 284,469 | 24,174 | 32,850 | 1,816 | 26,733 | 0 | 278 | 318,062 | 7,215 |
| 4. 2018 | 539,197 | 18,171 | 521,026 | 329,928 | 28,809 | 36,478 | 396 | 26,638 | 0 | 128 | 363,838 | 7,135 |
| 5. 2019 | 590,057 | 26,420 | 563,636 | 345,115 | 30,339 | 35,006 | 1,170 | 29,501 | 0 | 165 | 378,112 | 7,055 |
| 6. 2020 | 622,626 | 37,511 | 585,115 | 278,963 | 12,193 | 23,784 | 126 | 23,417 | 0 | 154 | 313,844 | 5,573 |
| 7. 2021 | 671,897 | 39,835 | 632,061 | 262,707 | 8,843 | 24,351 | 92 | 24,275 | 0 | 222 | 302,398 | 5,741 |
| 8. 2022 | 743,478 | 37,138 | 706,340 | 253,862 | 5,354 | 19,560 | 129 | 25,440 | 0 | 143 | 293,379 | 6,384 |
| 9. 2023 | 816,230 | 45,228 | 771,002 | 147,485 | 1,530 | 14,197 | 53 | 23,079 | 0 | 75 | 183,177 | 6,015 |
| 10. 2024 | 904,328 | 52,278 | 852,050 | 64,505 | 397 | 3,702 | 15 | 20,793 | 0 | 70 | 88,588 | 5,294 |
| 11. 2025 | 996,794 | 107,690 | 889,104 | 10,848 | 3,467 | 863 | 14 | 14,480 | 0 | 23 | 22,710 | 3,811 |
| 12. Totals | XXX | XXX | XXX | 2,319,625 | 153,948 | 251,797 | 8,325 | 261,412 | 1 | 1,956 | 2,670,559 | 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 | 117,157 | 22,767 | 352,178 | 39,823 | 43,293 | 7,282 | 151,037 | 35,023 | 86,483 | (69) | 7 | 645,322 | 89,451 |
| 2. 2016 | 6,218 | 89 | 17,924 | 1,171 | 968 | (18) | 2,567 | 98 | 1,751 | 0 | 5 | 28,087 | 163 |
| 3. 2017 | 8,636 | (59) | 21,214 | 2,767 | 1,549 | 88 | 1,935 | 174 | 2,421 | 0 | 5 | 32,786 | 216 |
| 4. 2018 | 26,302 | 718 | 27,164 | 4,236 | 3,633 | 37 | 3,220 | 316 | 3,586 | 0 | 68 | 58,599 | 260 |
| 5. 2019 | 35,389 | 2,124 | 42,158 | 5,848 | 4,801 | 235 | 4,022 | 396 | 4,032 | 0 | 110 | 81,799 | 298 |
| 6. 2020 | 39,403 | 2,466 | 55,484 | 11,356 | 3,963 | 162 | 5,416 | 1,023 | 4,498 | 0 | 100 | 93,758 | 346 |
| 7. 2021 | 51,149 | 2,925 | 96,506 | 20,806 | 6,945 | 92 | 8,681 | 1,687 | 7,234 | 0 | 141 | 145,006 | 530 |
| 8. 2022 | 80,407 | 489 | 164,315 | 30,883 | 10,077 | 7 | 12,483 | 1,876 | 11,706 | 0 | 179 | 245,733 | 772 |
| 9. 2023 | 103,192 | 1,678 | 261,919 | 28,693 | 12,069 | 1,098 | 28,837 | 1,374 | 15,259 | 0 | 236 | 388,434 | 1,021 |
| 10. 2024 | 67,602 | 535 | 414,390 | 27,562 | 8,242 | 10 | 44,107 | 709 | 14,243 | 0 | 314 | 519,768 | 1,004 |
| 11. 2025 | 44,528 | 295 | 627,793 | 80,793 | 4,356 | 39 | 51,539 | 1,290 | 30,453 | 0 | 462 | 676,252 | 1,060 |
| 12. Totals | 579,985 | 34,028 | 2,081,046 | 253,939 | 99,897 | 9,031 | 313,845 | 43,965 | 181,665 | (69) | 1,626 | 2,915,543 | 95,121 |

| | 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 | 406,745 | 238,577 |
| 2. 2016 | 352,305 | 27,822 | 324,484 | 71.5 | 132.0 | 68.8 | 0 | 0 | 25.2 | 22,881 | 5,206 |
| 3. 2017 | 379,807 | 28,959 | 350,848 | 74.8 | 146.7 | 71.9 | 0 | 0 | 25.2 | 27,142 | 5,643 |
| 4. 2018 | 456,949 | 34,512 | 422,437 | 84.7 | 189.9 | 81.1 | 0 | 0 | 25.2 | 48,512 | 10,087 |
| 5. 2019 | 500,023 | 40,112 | 459,911 | 84.7 | 151.8 | 81.6 | 0 | 0 | 25.2 | 69,575 | 12,224 |
| 6. 2020 | 434,928 | 27,326 | 407,602 | 69.9 | 72.8 | 69.7 | 0 | 0 | 25.2 | 81,065 | 12,693 |
| 7. 2021 | 481,849 | 34,445 | 447,404 | 71.7 | 86.5 | 70.8 | 0 | 0 | 25.2 | 123,925 | 21,081 |
| 8. 2022 | 577,850 | 38,737 | 539,112 | 77.7 | 104.3 | 76.3 | 0 | 0 | 25.2 | 213,351 | 32,382 |
| 9. 2023 | 606,036 | 34,425 | 571,611 | 74.2 | 76.1 | 74.1 | 0 | 0 | 25.2 | 334,740 | 53,694 |
| 10. 2024 | 637,584 | 29,228 | 608,356 | 70.5 | 55.9 | 71.4 | 0 | 0 | 25.2 | 453,895 | 65,873 |
| 11. 2025 | 784,860 | 85,898 | 698,962 | 78.7 | 79.8 | 78.6 | 0 | 0 | 25.2 | 591,233 | 85,019 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 2,373,064 | 542,479 |

# 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 | | | |
| | 1 Direct and Assumed | 2 Ceded | 3 Net (1 - 2) | 4 Direct and Assumed | 5 Ceded | 6 Direct and Assumed | 7 Ceded | 8 Direct and Assumed | 9 Ceded | 10 Salvage and Subrogation Received | 11 Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9) | Number of Claims Reported Direct and Assumed |
| 1. Prior | XXX | XXX | XXX | 9,126 | 3,240 | 204 | 58 | 160 | 1 | (93) | 6,191 | XXX |
| 2. 2016 | 142,778 | 3,220 | 139,557 | 74,646 | 1,577 | 5,177 | 42 | 6,058 | 32 | 433 | 84,230 | 680 |
| 3. 2017 | 142,066 | 3,687 | 138,379 | 79,960 | 1,523 | 4,799 | 27 | 5,919 | 37 | 436 | 89,091 | 733 |
| 4. 2018 | 144,305 | 3,701 | 140,604 | 91,657 | 3,309 | 5,906 | 45 | 5,476 | 10 | 376 | 99,675 | 740 |
| 5. 2019 | 152,928 | 4,709 | 148,220 | 85,534 | 2,458 | 6,682 | 66 | 5,946 | 15 | 44 | 95,622 | 815 |
| 6. 2020 | 172,782 | 7,928 | 164,854 | 77,706 | 2,989 | 5,517 | 114 | 6,135 | 3 | 593 | 86,253 | 781 |
| 7. 2021 | 207,137 | 19,330 | 187,807 | 59,568 | 6,146 | 4,877 | 153 | 6,510 | 3 | (49) | 64,654 | 808 |
| 8. 2022 | 239,764 | 31,098 | 208,667 | 61,706 | 14,558 | 6,268 | 668 | 5,980 | 3 | (74) | 58,726 | 797 |
| 9. 2023 | 257,216 | 33,819 | 223,397 | 69,301 | 19,999 | 4,558 | 484 | 6,119 | 3 | 361 | 59,493 | 777 |
| 10. 2024 | 291,485 | 41,042 | 250,443 | 42,828 | 9,665 | 2,863 | 332 | 5,948 | 2 | 20 | 41,640 | 780 |
| 11. 2025 | 310,602 | 50,021 | 260,581 | 12,702 | 2,497 | 589 | 56 | 3,299 | 1 | 77 | 14,035 | 634 |
| 12. Totals | XXX | XXX | XXX | 664,735 | 67,960 | 47,440 | 2,046 | 57,550 | 109 | 2,125 | 699,611 | 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 | 13,538 | 6,139 | 19,215 | 4,496 | 797 | 269 | 3,007 | 391 | 1,438 | (1) | 75 | 26,701 | 176 |
| 2. 2016 | 5,034 | 0 | 3,123 | 0 | 99 | 0 | 79 | 0 | 98 | (1) | 34 | 8,433 | 10 |
| 3. 2017 | 1,460 | 0 | 8,596 | 0 | 122 | 0 | 97 | 0 | 316 | (1) | 36 | 10,592 | 17 |
| 4. 2018 | 8,645 | 3 | 4,489 | 0 | 74 | 0 | 178 | 0 | 568 | (1) | 41 | 13,952 | 23 |
| 5. 2019 | 8,411 | 55 | 5,888 | 938 | 393 | 98 | 312 | (15) | 850 | (1) | 58 | 14,778 | 36 |
| 6. 2020 | 5,885 | 0 | 15,947 | 834 | 721 | 0 | 795 | 0 | 705 | (1) | 73 | 23,219 | 40 |
| 7. 2021 | 20,901 | 122 | 17,048 | 1,746 | 393 | 8 | 871 | (2) | 1,628 | (1) | 85 | 38,969 | 71 |
| 8. 2022 | 17,781 | 1,074 | 35,040 | 2,406 | 872 | 117 | 1,629 | (6) | 2,316 | (1) | 95 | 54,048 | 99 |
| 9. 2023 | 33,500 | 6,466 | 55,694 | 6,076 | 1,380 | 119 | 2,388 | (39) | 4,674 | (1) | 301 | 85,017 | 160 |
| 10. 2024 | 28,222 | 2,458 | 109,441 | 17,394 | 2,420 | 166 | 4,211 | (23) | 8,274 | (1) | 652 | 132,575 | 251 |
| 11. 2025 | 21,985 | 2,354 | 159,977 | 30,714 | 2,702 | 162 | 6,393 | (121) | 7,215 | 10 | 775 | 165,152 | 420 |
| 12. Totals | 165,361 | 18,669 | 434,458 | 64,603 | 9,974 | 939 | 19,960 | 186 | 28,080 | 1 | 2,225 | 573,435 | 1,303 |

| | 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 | 22,118 | 4,583 |
| 2. 2016 | 94,313 | 1,650 | 92,663 | 66.1 | 51.2 | 66.4 | 0 | 0 | 25.2 | 8,156 | 277 |
| 3. 2017 | 101,269 | 1,587 | 99,683 | 71.3 | 43.0 | 72.0 | 0 | 0 | 25.2 | 10,056 | 536 |
| 4. 2018 | 116,992 | 3,365 | 113,627 | 81.1 | 90.9 | 80.8 | 0 | 0 | 25.2 | 13,132 | 820 |
| 5. 2019 | 114,014 | 3,614 | 110,400 | 74.6 | 76.8 | 74.5 | 0 | 0 | 25.2 | 13,306 | 1,472 |
| 6. 2020 | 113,412 | 3,940 | 109,472 | 65.6 | 49.7 | 66.4 | 0 | 0 | 25.2 | 20,998 | 2,222 |
| 7. 2021 | 111,796 | 8,174 | 103,622 | 54.0 | 42.3 | 55.2 | 0 | 0 | 25.2 | 36,082 | 2,886 |
| 8. 2022 | 131,593 | 18,819 | 112,774 | 54.9 | 60.5 | 54.0 | 0 | 0 | 25.2 | 49,341 | 4,707 |
| 9. 2023 | 177,616 | 33,106 | 144,510 | 69.1 | 97.9 | 64.7 | 0 | 0 | 25.2 | 76,653 | 8,364 |
| 10. 2024 | 204,208 | 29,993 | 174,215 | 70.1 | 73.1 | 69.6 | 0 | 0 | 25.2 | 117,811 | 14,764 |
| 11. 2025 | 214,861 | 35,674 | 179,187 | 69.2 | 71.3 | 68.8 | 0 | 0 | 25.2 | 148,894 | 16,258 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 516,547 | 56,888 |

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

($000 OMITTED)

| Years in Which Premiums Were Earned and Losses Were Incurred | Premiums Earned | | | Loss and Loss Expense Payments | | | | | | | | 12 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | Loss Payments | | Defense and Cost Containment Payments | | Adjusting and Other Payments | | 10 | 11 | |
| | 1 Direct and Assumed | 2 Ceded | 3 Net (1 - 2) | 4 Direct and Assumed | 5 Ceded | 6 Direct and Assumed | 7 Ceded | 8 Direct and Assumed | 9 Ceded | Salvage and Subrogation Received | Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9) | Number of Claims Reported Direct and Assumed |
| 1. Prior | XXX | XXX | XXX | (283) | 290 | 6 | 6 | 93 | 0 | 347 | (480) | XXX |
| 2. 2016 | 522,878 | 69,934 | 452,944 | 217,905 | 16,804 | 6,667 | 650 | 18,614 | 2 | 12,033 | 225,728 | XXX |
| 3. 2017 | 521,388 | 68,864 | 452,523 | 356,261 | 83,253 | 7,488 | 1,227 | 17,162 | 0 | 30,136 | 296,430 | XXX |
| 4. 2018 | 536,580 | 70,978 | 465,602 | 305,198 | 44,427 | 6,617 | 2,231 | 16,094 | 0 | 39,395 | 281,252 | XXX |
| 5. 2019 | 577,154 | 91,833 | 485,321 | 289,584 | 33,727 | 7,155 | 829 | 17,025 | 0 | 15,647 | 279,207 | XXX |
| 6. 2020 | 622,234 | 109,813 | 512,421 | 287,373 | 47,986 | 7,198 | 907 | 16,740 | 0 | 13,201 | 262,419 | XXX |
| 7. 2021 | 670,243 | 126,988 | 543,255 | 352,600 | 71,538 | 8,554 | 1,335 | 17,145 | 0 | 13,981 | 305,426 | XXX |
| 8. 2022 | 742,315 | 137,382 | 604,933 | 369,903 | 69,913 | 8,082 | 881 | 17,031 | 0 | 19,167 | 324,222 | XXX |
| 9. 2023 | 924,438 | 171,630 | 752,809 | 315,851 | 42,776 | 7,433 | 753 | 15,632 | 0 | 10,774 | 295,385 | XXX |
| 10. 2024 | 1,111,302 | 212,667 | 898,636 | 318,369 | 23,771 | 8,130 | 715 | 15,165 | 0 | 7,138 | 317,178 | XXX |
| 11. 2025 | 1,130,685 | 186,339 | 944,346 | 218,850 | 21,497 | 4,792 | 313 | 15,635 | 0 | 3,806 | 217,467 | XXX |
| 12. Totals | XXX | XXX | XXX | 3,031,610 | 455,983 | 72,121 | 9,847 | 166,336 | 3 | 165,624 | 2,804,235 | 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 | 525 | 338 | 1,125 | 63 | 49 | 31 | 67 | 6 | 2,829 | 0 | 396 | 4,157 | 89 |
| 2. 2016 | 57 | 25 | 33 | (25) | 7 | 3 | 9 | (3) | 71 | 0 | 62 | 176 | 7 |
| 3. 2017 | 330 | 290 | 926 | 57 | 3 | 111 | 14 | (14) | 794 | 0 | 83 | 1,624 | 21 |
| 4. 2018 | 703 | 906 | 324 | (1,024) | 7 | 116 | 73 | (609) | 190 | 0 | 81 | 1,907 | 17 |
| 5. 2019 | 1,977 | 602 | (135) | 659 | 46 | 79 | 55 | (80) | 230 | 0 | 227 | 911 | 22 |
| 6. 2020 | 1,129 | 482 | 6,555 | 427 | 25 | 66 | 271 | 16 | 157 | 0 | 1,135 | 7,147 | 22 |
| 7. 2021 | 5,342 | 3,907 | 624 | (2,953) | 207 | 69 | 74 | 102 | 669 | 0 | 2,473 | 5,790 | 58 |
| 8. 2022 | 19,476 | 4,183 | 550 | 2,347 | 768 | 279 | 20 | (62) | 1,844 | 0 | 4,586 | 15,911 | 77 |
| 9. 2023 | 21,696 | 4,897 | 792 | (539) | 784 | 198 | 277 | (87) | 1,517 | 0 | 8,125 | 20,598 | 137 |
| 10. 2024 | 79,738 | 29,275 | 4,284 | (2,326) | 1,661 | 372 | 1,277 | (1) | 2,495 | 0 | 14,819 | 62,135 | 306 |
| 11. 2025 | 147,303 | 32,254 | 106,420 | 7,805 | 3,175 | 307 | 2,619 | 113 | 5,182 | (2) | 22,681 | 224,221 | 927 |
| 12. Totals | 278,275 | 77,159 | 121,497 | 4,490 | 6,732 | 1,632 | 4,756 | (621) | 15,978 | 0 | 54,666 | 344,578 | 1,683 |

| | Total Losses and Loss Expenses Incurred | | | Loss and Loss Expense Percentage (Incurred /Premiums Earned) | | | Nontabular Discount | | 34 | Net Balance Sheet Reserves After Discount | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | 26 Direct and Assumed | 27 Ceded | 28 Net | 29 Direct and Assumed | 30 Ceded | 31 Net | 32 Loss | 33 Loss Expense | Inter-Company Pooling Participation Percentage | 35 Losses Unpaid | 36 Loss Expenses Unpaid |
| 1. Prior | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 1,248 | 2,908 |
| 2. 2016 | 243,362 | 17,457 | 225,905 | 46.5 | 25.0 | 49.9 | 0 | 0 | 25.2 | 90 | 86 |
| 3. 2017 | 382,979 | 84,925 | 298,054 | 73.5 | 123.3 | 65.9 | 0 | 0 | 25.2 | 910 | 714 |
| 4. 2018 | 329,206 | 46,047 | 283,159 | 61.4 | 64.9 | 60.8 | 0 | 0 | 25.2 | 1,145 | 763 |
| 5. 2019 | 315,936 | 35,817 | 280,119 | 54.7 | 39.0 | 57.7 | 0 | 0 | 25.2 | 581 | 331 |
| 6. 2020 | 319,449 | 49,883 | 269,566 | 51.3 | 45.4 | 52.6 | 0 | 0 | 25.2 | 6,775 | 371 |
| 7. 2021 | 385,214 | 73,998 | 311,216 | 57.5 | 58.3 | 57.3 | 0 | 0 | 25.2 | 5,012 | 778 |
| 8. 2022 | 417,674 | 77,540 | 340,133 | 56.3 | 56.4 | 56.2 | 0 | 0 | 25.2 | 13,496 | 2,415 |
| 9. 2023 | 363,982 | 47,998 | 315,984 | 39.4 | 28.0 | 42.0 | 0 | 0 | 25.2 | 18,130 | 2,468 |
| 10. 2024 | 431,119 | 51,807 | 379,313 | 38.8 | 24.4 | 42.2 | 0 | 0 | 25.2 | 57,074 | 5,062 |
| 11. 2025 | 503,974 | 62,286 | 441,688 | 44.6 | 33.4 | 46.8 | 0 | 0 | 25.2 | 213,663 | 10,558 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 318,123 | 26,455 |

# SCHEDULE P - PART 1J - AUTO PHYSICAL DAMAGE

($000 OMITTED)

| Years in Which Premiums Were Earned and Losses Were Incurred | Premiums Earned | | | Loss and Loss Expense Payments | | | | | | | | 12 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | Loss Payments | | Defense and Cost Containment Payments | | Adjusting and Other Payments | | 10 | 11 | |
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | | | |
| | Direct and Assumed | Ceded | Net (1 - 2) | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Salvage and Subrogation Received | Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9) | Number of Claims Reported Direct and Assumed |
| 1. Prior | XXX | XXX | XXX | (20) | 0 | 1 | 0 | 112 | 0 | 25 | 93 | XXX |
| 2. 2016 | 510,350 | 5,353 | 504,997 | 321,897 | 3,547 | 1,142 | 70 | 53,179 | 193 | 95,944 | 372,408 | 196,311 |
| 3. 2017 | 580,963 | 4,234 | 576,729 | 382,310 | 3,238 | 1,306 | 49 | 57,603 | 23 | 115,854 | 437,908 | 226,504 |
| 4. 2018 | 633,301 | 3,005 | 630,296 | 381,395 | 1,836 | 1,233 | 135 | 58,618 | 0 | 120,877 | 439,275 | 226,668 |
| 5. 2019 | 673,834 | 6,290 | 667,544 | 399,718 | 2,350 | 1,178 | 63 | 58,649 | 0 | 123,171 | 457,132 | 225,275 |
| 6. 2020 | 686,918 | 6,385 | 680,532 | 335,106 | 4,272 | 1,282 | 113 | 51,165 | 0 | 103,144 | 383,167 | 180,405 |
| 7. 2021 | 739,517 | 6,564 | 732,954 | 459,883 | 4,761 | 1,418 | 136 | 50,178 | 0 | 151,506 | 506,581 | 217,036 |
| 8. 2022 | 797,288 | 6,231 | 791,057 | 606,267 | 3,167 | 1,537 | 84 | 62,326 | 0 | 168,161 | 666,880 | 244,078 |
| 9. 2023 | 898,379 | 5,587 | 892,792 | 631,169 | 3,495 | 1,564 | 144 | 63,538 | 0 | 174,772 | 692,632 | 240,317 |
| 10. 2024 | 1,022,571 | 5,934 | 1,016,637 | 613,421 | 3,366 | 1,516 | 142 | 61,244 | 0 | 167,806 | 672,673 | 223,547 |
| 11. 2025 | 1,054,333 | 5,190 | 1,049,143 | 508,949 | 1,620 | 1,006 | 68 | 54,635 | 0 | 100,333 | 562,902 | 186,563 |
| 12. Totals | XXX | XXX | XXX | 4,640,094 | 31,653 | 13,183 | 1,005 | 571,247 | 216 | 1,321,595 | 5,191,652 | 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 | 56 | 4 | 78 | 14 | 1 | 0 | 11 | 1 | 376 | 0 | 79 | 503 | 279 |
| 2. 2016 | 3 | 0 | 20 | 5 | 2 | 0 | 2 | 0 | 86 | 0 | 92 | 109 | 90 |
| 3. 2017 | 6 | 0 | 13 | (38) | 0 | 0 | 4 | 0 | 154 | 0 | 115 | 215 | 140 |
| 4. 2018 | 34 | 0 | (9) | 5 | 3 | 2 | 19 | 1 | 303 | 0 | 123 | 342 | 178 |
| 5. 2019 | 9 | 13 | 39 | 75 | 8 | 5 | 15 | 6 | 517 | 0 | 143 | 489 | 254 |
| 6. 2020 | 21 | 31 | 70 | (29) | 16 | 3 | 28 | (1) | 507 | 0 | 148 | 637 | 305 |
| 7. 2021 | 46 | 324 | 277 | (204) | 41 | 16 | 85 | (6) | 986 | 0 | 280 | 1,305 | 639 |
| 8. 2022 | 84 | 114 | (48) | 31 | 62 | 4 | 149 | 6 | 2,779 | 0 | 598 | 2,871 | 1,470 |
| 9. 2023 | 244 | 146 | 470 | (23) | 94 | 26 | 387 | (1) | 5,559 | 0 | 1,672 | 6,606 | 3,296 |
| 10. 2024 | 1,753 | 152 | (428) | 324 | 146 | 20 | 506 | 20 | 7,309 | 0 | 6,636 | 8,770 | 6,077 |
| 11. 2025 | 30,193 | 578 | 21,129 | 1,693 | 367 | 30 | 6,202 | 461 | 1,687 | 0 | 72,596 | 56,817 | 24,561 |
| 12. Totals | 32,448 | 1,363 | 21,611 | 1,853 | 742 | 106 | 7,408 | 487 | 20,263 | 0 | 82,482 | 78,664 | 37,289 |

| | 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 | 115 | 388 |
| 2. 2016 | 376,331 | 3,815 | 372,516 | 73.7 | 71.3 | 73.8 | 0 | 0 | 25.2 | 19 | 90 |
| 3. 2017 | 441,396 | 3,272 | 438,124 | 76.0 | 77.3 | 76.0 | 0 | 0 | 25.2 | 57 | 158 |
| 4. 2018 | 441,597 | 1,980 | 439,617 | 69.7 | 65.9 | 69.7 | 0 | 0 | 25.2 | 20 | 322 |
| 5. 2019 | 460,135 | 2,513 | 457,622 | 68.3 | 39.9 | 68.6 | 0 | 0 | 25.2 | (40) | 530 |
| 6. 2020 | 388,194 | 4,389 | 383,804 | 56.5 | 68.7 | 56.4 | 0 | 0 | 25.2 | 88 | 549 |
| 7. 2021 | 512,914 | 5,027 | 507,887 | 69.4 | 76.6 | 69.3 | 0 | 0 | 25.2 | 203 | 1,102 |
| 8. 2022 | 673,157 | 3,406 | 669,751 | 84.4 | 54.7 | 84.7 | 0 | 0 | 25.2 | (109) | 2,981 |
| 9. 2023 | 703,024 | 3,786 | 699,238 | 78.3 | 67.8 | 78.3 | 0 | 0 | 25.2 | 591 | 6,015 |
| 10. 2024 | 685,467 | 4,025 | 681,443 | 67.0 | 67.8 | 67.0 | 0 | 0 | 25.2 | 849 | 7,921 |
| 11. 2025 | 624,168 | 4,449 | 619,719 | 59.2 | 85.7 | 59.1 | 0 | 0 | 25.2 | 49,051 | 7,766 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 50,844 | 27,821 |

# 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 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 | (200) | 45 | 13 | 2 | 20 | 1 | 211 | (215) | XXX |
| 2. 2016 | 15,087 | 1,708 | 13,379 | 4,872 | 27 | 137 | 0 | 403 | 3 | 117 | 5,383 | XXX |
| 3. 2017 | 13,472 | 364 | 13,108 | 2,918 | 0 | 39 | 0 | 443 | 1 | 55 | 3,399 | XXX |
| 4. 2018 | 13,403 | 100 | 13,303 | 2,640 | 22 | 65 | 0 | 388 | 26 | 1,172 | 3,044 | XXX |
| 5. 2019 | 14,852 | 1,314 | 13,538 | 8,668 | 0 | 33 | 0 | 414 | 22 | 652 | 9,093 | XXX |
| 6. 2020 | 15,907 | 1,930 | 13,977 | 6,005 | 10 | 21 | 0 | 459 | 2 | 40 | 6,473 | XXX |
| 7. 2021 | 15,555 | 948 | 14,608 | 1,254 | 3 | 4 | 0 | 450 | 46 | 143 | 1,659 | XXX |
| 8. 2022 | 15,652 | 782 | 14,870 | 3,104 | 100 | 8 | 0 | 349 | 2 | 77 | 3,359 | XXX |
| 9. 2023 | 16,886 | 808 | 16,077 | 5,440 | 10 | 23 | 0 | 424 | 118 | 102 | 5,759 | XXX |
| 10. 2024 | 18,332 | 1,870 | 16,462 | 3,547 | 0 | 4 | 0 | 277 | 0 | 9 | 3,828 | XXX |
| 11. 2025 | 21,168 | 2,873 | 18,295 | 2,241 | 91 | 10 | 0 | 208 | 19 | 373 | 2,349 | XXX |
| 12. Totals | XXX | XXX | XXX | 40,489 | 307 | 356 | 2 | 3,835 | 241 | 2,951 | 44,130 | 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 | 2,212 | 303 | 570 | (67) | 368 | 34 | 20 | 1 | 814 | 46 | 343 | 3,667 | 72 |
| 2. 2016 | 0 | 0 | 626 | (4) | 6 | 0 | 0 | 0 | 10 | 0 | 26 | 646 | 1 |
| 3. 2017 | 0 | 0 | 17 | (2) | 0 | 0 | 0 | 0 | 14 | 0 | 17 | 33 | 1 |
| 4. 2018 | 0 | 0 | 3 | 0 | 0 | 0 | 0 | 0 | 38 | 0 | 21 | 41 | 0 |
| 5. 2019 | 0 | 0 | 20 | 14 | 0 | 0 | 0 | 0 | 29 | 0 | 82 | 36 | 1 |
| 6. 2020 | 0 | 0 | 63 | 21 | 0 | 0 | 2 | 2 | 28 | 0 | 63 | 70 | 0 |
| 7. 2021 | 0 | 0 | 1,218 | 9 | 30 | 0 | 4 | 3 | 31 | 0 | 62 | 1,272 | 1 |
| 8. 2022 | 4 | 0 | 835 | 10 | 0 | 0 | 4 | 4 | 30 | 0 | 94 | 860 | 2 |
| 9. 2023 | 0 | 0 | 1,445 | 37 | 1 | 0 | 3 | (1) | 117 | 0 | 327 | 1,531 | 2 |
| 10. 2024 | 0 | 0 | 2,535 | 210 | 4 | 0 | 95 | 22 | 177 | 0 | 303 | 2,579 | 4 |
| 11. 2025 | 17 | 0 | 5,456 | 558 | 2 | 0 | 109 | 41 | 187 | 25 | 456 | 5,148 | 10 |
| 12. Totals | 2,233 | 303 | 12,790 | 784 | 411 | 34 | 237 | 71 | 1,475 | 71 | 1,796 | 15,883 | 94 |

| | Total Losses and Loss Expenses Incurred | | | Loss and Loss Expense Percentage (Incurred /Premiums Earned) | | | Nontabular Discount | | 34 | Net Balance Sheet Reserves After Discount | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | 26 Direct and Assumed | 27 Ceded | 28 Net | 29 Direct and Assumed | 30 Ceded | 31 Net | 32 Loss | 33 Loss Expense | Inter-Company Pooling Participation Percentage | 35 Losses Unpaid | 36 Loss Expenses Unpaid |
| 1. Prior | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 2,546 | 1,121 |
| 2. 2016 | 6,054 | 26 | 6,028 | 40.1 | 1.5 | 45.1 | 0 | 0 | 25.2 | 630 | 15 |
| 3. 2017 | 3,430 | (1) | 3,432 | 25.5 | (0.4) | 26.2 | 0 | 0 | 25.2 | 19 | 14 |
| 4. 2018 | 3,134 | 48 | 3,086 | 23.4 | 48.1 | 23.2 | 0 | 0 | 25.2 | 3 | 38 |
| 5. 2019 | 9,165 | 36 | 9,128 | 61.7 | 2.8 | 67.4 | 0 | 0 | 25.2 | 6 | 29 |
| 6. 2020 | 6,578 | 35 | 6,543 | 41.4 | 1.8 | 46.8 | 0 | 0 | 25.2 | 43 | 28 |
| 7. 2021 | 2,991 | 60 | 2,931 | 19.2 | 6.4 | 20.1 | 0 | 0 | 25.2 | 1,210 | 62 |
| 8. 2022 | 4,334 | 115 | 4,219 | 27.7 | 14.7 | 28.4 | 0 | 0 | 25.2 | 830 | 30 |
| 9. 2023 | 7,454 | 163 | 7,290 | 44.1 | 20.2 | 45.3 | 0 | 0 | 25.2 | 1,408 | 123 |
| 10. 2024 | 6,638 | 232 | 6,406 | 36.2 | 12.4 | 38.9 | 0 | 0 | 25.2 | 2,324 | 254 |
| 11. 2025 | 8,231 | 733 | 7,498 | 38.9 | 25.5 | 41.0 | 0 | 0 | 25.2 | 4,915 | 233 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 13,936 | 1,948 |

# 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 | 34 | 0 | 5 | 5 | 9 | 0 | 0 | 42 | XXX |
| 2. 2016 | 310 | 317 | (7) | 0 | 0 | 0 | 0 | 160 | 0 | 0 | 160 | XXX |
| 3. 2017 | 359 | 343 | 16 | 0 | 0 | 0 | 0 | 141 | 0 | 0 | 141 | XXX |
| 4. 2018 | 327 | 323 | 4 | 0 | 0 | 0 | 0 | 121 | 0 | 0 | 121 | XXX |
| 5. 2019 | 305 | 303 | 2 | 0 | 0 | 0 | 0 | 101 | 0 | 0 | 101 | XXX |
| 6. 2020 | 282 | 280 | 1 | 0 | 0 | 0 | 0 | 81 | 0 | 0 | 81 | XXX |
| 7. 2021 | 261 | 257 | 4 | 0 | 0 | 0 | 0 | 61 | 0 | 0 | 61 | XXX |
| 8. 2022 | 233 | 233 | 0 | 0 | 0 | 0 | 0 | 43 | 0 | 0 | 43 | XXX |
| 9. 2023 | 2,570 | 207 | 2,363 | 1,903 | 0 | 6 | 0 | 30 | 0 | 0 | 1,939 | XXX |
| 10. 2024 | 9,082 | 182 | 8,900 | 2,260 | 0 | 53 | 0 | 20 | 0 | 0 | 2,334 | XXX |
| 11. 2025 | 11,252 | 159 | 11,093 | 863 | 0 | 0 | 0 | 11 | 0 | 0 | 874 | XXX |
| 12. Totals | XXX | XXX | XXX | 5,060 | 0 | 64 | 5 | 780 | 0 | 0 | 5,899 | XXX |

| | Losses Unpaid | | | | Defense and Cost Containment Unpaid | | | | Adjusting and Other Unpaid | | 23 | 24 | 25 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Case Basis | | Bulk + IBNR | | Case Basis | | Bulk + IBNR | | | | | | |
| | 13 | 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 | 660 | 0 | 1,811 | (15) | 43 | 0 | 173 | (1) | (64) | 0 | 0 | 2,639 | 4 |
| 2. 2016 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 18 | 0 | 0 | 19 | 0 |
| 3. 2017 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 18 | 0 | 0 | 18 | 0 |
| 4. 2018 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 18 | 0 | 0 | 18 | 0 |
| 5. 2019 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 18 | 0 | 0 | 18 | 0 |
| 6. 2020 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 18 | 0 | 0 | 18 | 0 |
| 7. 2021 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 18 | 0 | 0 | 18 | 0 |
| 8. 2022 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 18 | 0 | 0 | 18 | 0 |
| 9. 2023 | 0 | 0 | 185 | 0 | 0 | 0 | 62 | 0 | 18 | 0 | 0 | 264 | 0 |
| 10. 2024 | 1,163 | 0 | 2,958 | 0 | 0 | 0 | 182 | 0 | 18 | 0 | 0 | 4,321 | 0 |
| 11. 2025 | 450 | 0 | 4,554 | 0 | 0 | 0 | 281 | 0 | (3) | 0 | 0 | 5,282 | 0 |
| 12. Totals | 2,272 | 0 | 9,509 | (15) | 43 | 0 | 698 | (1) | 93 | 0 | 0 | 12,631 | 4 |

| | Total Losses and Loss Expenses Incurred | | | Loss and Loss Expense Percentage (Incurred /Premiums Earned) | | | Nontabular Discount | | 34 | Net Balance Sheet Reserves After Discount | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | 26 | 27 | 28 | 29 | 30 | 31 | 32 | 33 | | 35 | 36 |
| | Direct and Assumed | Ceded | Net | Direct and Assumed | Ceded | Net | Loss | Loss Expense | Inter-Company Pooling Participation Percentage | Losses Unpaid | Loss Expenses Unpaid |
| 1. Prior | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 2,485 | 153 |
| 2. 2016 | 179 | 0 | 179 | 57.7 | 0.0 | (2,458.7) | 0 | 0 | 25.2 | 1 | 18 |
| 3. 2017 | 159 | 0 | 159 | 44.3 | 0.0 | 1,012.1 | 0 | 0 | 25.2 | 0 | 18 |
| 4. 2018 | 139 | 0 | 139 | 42.6 | 0.0 | 3,637.4 | 0 | 0 | 25.2 | 0 | 18 |
| 5. 2019 | 119 | 0 | 119 | 39.1 | 0.0 | 7,661.6 | 0 | 0 | 25.2 | 0 | 18 |
| 6. 2020 | 99 | 0 | 99 | 35.2 | 0.0 | 7,427.0 | 0 | 0 | 25.2 | 0 | 18 |
| 7. 2021 | 79 | 0 | 79 | 30.2 | 0.0 | 1,858.1 | 0 | 0 | 25.2 | 0 | 18 |
| 8. 2022 | 61 | 0 | 61 | 26.3 | 0.0 | 88,280.6 | 0 | 0 | 25.2 | 0 | 18 |
| 9. 2023 | 2,204 | 0 | 2,204 | 85.7 | 0.0 | 93.3 | 0 | 0 | 25.2 | 185 | 80 |
| 10. 2024 | 6,654 | 0 | 6,654 | 73.3 | 0.0 | 74.8 | 0 | 0 | 25.2 | 4,121 | 200 |
| 11. 2025 | 6,156 | 0 | 6,156 | 54.7 | 0.0 | 55.5 | 0 | 0 | 25.2 | 5,004 | 278 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 11,796 | 836 |

# 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 | 0 | 0 | 0 | 0 | 9 | 0 | 0 | 9 | XXX |
| 2. 2016 | 625 | 0 | 625 | 201 | 0 | 0 | 0 | 204 | 0 | 0 | 405 | XXX |
| 3. 2017 | 856 | 0 | 856 | 0 | 0 | 0 | 0 | 124 | 0 | 0 | 124 | XXX |
| 4. 2018 | 1,414 | 0 | 1,414 | 699 | 0 | 0 | 0 | 100 | 0 | 0 | 799 | XXX |
| 5. 2019 | 673 | 0 | 673 | 151 | 0 | 0 | 0 | 67 | 0 | 0 | 218 | XXX |
| 6. 2020 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 52 | 0 | 0 | 52 | XXX |
| 7. 2021 | 1 | 0 | 1 | 0 | 0 | 0 | 0 | 42 | 0 | 0 | 42 | XXX |
| 8. 2022 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 34 | 0 | 0 | 34 | XXX |
| 9. 2023 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 27 | 0 | 0 | 27 | XXX |
| 10. 2024 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 19 | 0 | 0 | 19 | XXX |
| 11. 2025 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 11 | 0 | 0 | 11 | XXX |
| 12. Totals | XXX | XXX | XXX | 1,051 | 0 | 0 | 0 | 688 | 0 | 0 | 1,738 | 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 | 109 | 0 | 0 | 0 | 5 | 0 | (2) | 0 | 0 | 112 | 0 |
| 2. 2016 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (2) | 0 | 0 | (2) | 0 |
| 3. 2017 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (2) | 0 | 0 | (2) | 0 |
| 4. 2018 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (2) | 0 | 0 | (2) | 0 |
| 5. 2019 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (2) | 0 | 0 | (2) | 0 |
| 6. 2020 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (2) | 0 | 0 | (2) | 0 |
| 7. 2021 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (2) | 0 | 0 | (2) | 0 |
| 8. 2022 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (2) | 0 | 0 | (2) | 0 |
| 9. 2023 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (2) | 0 | 0 | (2) | 0 |
| 10. 2024 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (2) | 0 | 0 | (2) | 0 |
| 11. 2025 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 86 | 0 | 0 | 86 | 0 |
| 12. Totals | 0 | 0 | 109 | 0 | 0 | 0 | 5 | 0 | 62 | 0 | 0 | 176 | 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 | 109 | 3 |
| 2. 2016 | 402 | 0 | 402 | 64.3 | 0.0 | 64.3 | 0 | 0 | 25.2 | 0 | (2) |
| 3. 2017 | 121 | 0 | 121 | 14.2 | 0.0 | 14.2 | 0 | 0 | 25.2 | 0 | (2) |
| 4. 2018 | 796 | 0 | 796 | 56.3 | 0.0 | 56.3 | 0 | 0 | 25.2 | 0 | (2) |
| 5. 2019 | 215 | 0 | 215 | 32.0 | 0.0 | 32.0 | 0 | 0 | 25.2 | 0 | (2) |
| 6. 2020 | 49 | 0 | 49 | 29,477.3 | 0.0 | 29,477.3 | 0 | 0 | 25.2 | 0 | (2) |
| 7. 2021 | 39 | 0 | 39 | 6,762.6 | 0.0 | 6,762.6 | 0 | 0 | 25.2 | 0 | (2) |
| 8. 2022 | 31 | 0 | 31 | 0.0 | 0.0 | 0.0 | 0 | 0 | 25.2 | 0 | (2) |
| 9. 2023 | 25 | 0 | 25 | 24,938,800.0 | 0.0 | 24,938,800.0 | 0 | 0 | 25.2 | 0 | (2) |
| 10. 2024 | 16 | 0 | 16 | (13,300.5) | 0.0 | (13,300.5) | 0 | 0 | 25.2 | 0 | (2) |
| 11. 2025 | 97 | 0 | 97 | 0.0 | 0.0 | 0.0 | 0 | 0 | 25.2 | 0 | 86 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 109 | 67 |

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

($000 OMITTED)

| Years in Which Premiums Were Earned and Losses Were Incurred | Premiums Earned | | | Loss and Loss Expense Payments | | | | | | | | 12 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | Loss Payments | | Defense and Cost Containment Payments | | Adjusting and Other Payments | | 10 | 11 | |
| | 1 Direct and Assumed | 2 Ceded | 3 Net (1 - 2) | 4 Direct and Assumed | 5 Ceded | 6 Direct and Assumed | 7 Ceded | 8 Direct and Assumed | 9 Ceded | Salvage and Subrogation Received | Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9) | Number of Claims Reported Direct and Assumed |
| 1. Prior | XXX | XXX | XXX | 1 | 0 | 0 | 0 | 4 | 0 | 0 | 5 | XXX |
| 2. 2016 | 8,979 | 0 | 8,979 | 5,144 | 694 | 85 | 19 | 82 | 0 | 77 | 4,597 | XXX |
| 3. 2017 | 7,111 | 9 | 7,102 | 4,200 | 983 | 25 | 4 | 72 | 0 | 0 | 3,310 | XXX |
| 4. 2018 | 7,367 | 1 | 7,366 | 1,116 | 195 | 10 | 4 | 60 | 0 | 0 | 987 | XXX |
| 5. 2019 | 10,191 | 0 | 10,191 | 14,368 | 3,775 | 87 | 19 | 50 | 0 | 13 | 10,712 | XXX |
| 6. 2020 | 17,199 | 0 | 17,199 | 8,421 | 1,952 | 33 | 1 | 41 | 0 | 0 | 6,542 | XXX |
| 7. 2021 | 19,457 | 0 | 19,457 | 16,933 | 13,120 | 315 | 254 | 34 | 0 | 0 | 3,907 | XXX |
| 8. 2022 | 22,694 | 0 | 22,694 | 4,505 | 445 | 58 | 12 | 31 | 0 | 0 | 4,137 | XXX |
| 9. 2023 | 50,920 | 3,080 | 47,840 | 11,929 | 1,520 | 83 | 18 | 25 | 0 | 0 | 10,499 | XXX |
| 10. 2024 | 74,056 | 6,128 | 67,928 | 6,605 | 173 | 593 | 4 | 20 | 0 | 0 | 7,041 | XXX |
| 11. 2025 | 77,356 | 5,514 | 71,841 | 24,796 | 245 | 277 | 14 | 12 | 0 | 0 | 24,827 | XXX |
| 12. Totals | XXX | XXX | XXX | 98,019 | 23,103 | 1,566 | 350 | 430 | 0 | 90 | 76,562 | 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 | 93 | 8 | 266 | 112 | 1 | 0 | 54 | 26 | 13 | 0 | 0 | 280 | XXX |
| 2. 2016 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 13 | 0 | 0 | 14 | XXX |
| 3. 2017 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 13 | 0 | 0 | 14 | XXX |
| 4. 2018 | 0 | 0 | 384 | 0 | 0 | 0 | 0 | 0 | 13 | 0 | 0 | 396 | XXX |
| 5. 2019 | 0 | 0 | 111 | (396) | 0 | 0 | 10 | 11 | 13 | 0 | 0 | 520 | XXX |
| 6. 2020 | 189 | 0 | 681 | (10) | 6 | 0 | 7 | 0 | 13 | 0 | 0 | 906 | XXX |
| 7. 2021 | 579 | 823 | 1,149 | (118) | 31 | 24 | 10 | (126) | 13 | 0 | 0 | 1,180 | XXX |
| 8. 2022 | 1,521 | 0 | 200 | (1) | 77 | 0 | 0 | 0 | 13 | 0 | 0 | 1,812 | XXX |
| 9. 2023 | 2,484 | 360 | 306 | (20) | 9 | 0 | 60 | 0 | 14 | 0 | 0 | 2,534 | XXX |
| 10. 2024 | 4,101 | 814 | 3,061 | (118) | 69 | 16 | 47 | (2) | 14 | 0 | 0 | 6,581 | XXX |
| 11. 2025 | 7,259 | 979 | 17,336 | 326 | 430 | 8 | 57 | 4 | 4 | 0 | 0 | 23,768 | XXX |
| 12. Totals | 16,226 | 2,985 | 23,496 | (226) | 623 | 49 | 246 | (86) | 135 | 0 | 0 | 38,004 | XXX |

| | Total Losses and Loss Expenses Incurred | | | Loss and Loss Expense Percentage (Incurred /Premiums Earned) | | | Nontabular Discount | | 34 | Net Balance Sheet Reserves After Discount | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | 26 Direct and Assumed | 27 Ceded | 28 Net | 29 Direct and Assumed | 30 Ceded | 31 Net | 32 Loss | 33 Loss Expense | Inter-Company Pooling Participation Percentage | 35 Losses Unpaid | 36 Loss Expenses Unpaid |
| 1. Prior | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 239 | 41 |
| 2. 2016 | 5,325 | 714 | 4,611 | 59.3 | 496,651.4 | 51.4 | 0 | 0 | 25.2 | 1 | 13 |
| 3. 2017 | 4,311 | 987 | 3,324 | 60.6 | 10,949.6 | 46.8 | 0 | 0 | 25.2 | 1 | 13 |
| 4. 2018 | 1,583 | 199 | 1,384 | 21.5 | 35,249.6 | 18.8 | 0 | 0 | 25.2 | 384 | 13 |
| 5. 2019 | 14,640 | 3,408 | 11,231 | 143.7 | 1,164,871.4 | 110.2 | 0 | 0 | 25.2 | 508 | 12 |
| 6. 2020 | 9,391 | 1,943 | 7,448 | 54.6 | 0.0 | 43.3 | 0 | 0 | 25.2 | 880 | 26 |
| 7. 2021 | 19,064 | 13,977 | 5,087 | 98.0 | 0.0 | 26.1 | 0 | 0 | 25.2 | 1,024 | 156 |
| 8. 2022 | 6,405 | 456 | 5,949 | 28.2 | 0.0 | 26.2 | 0 | 0 | 25.2 | 1,722 | 91 |
| 9. 2023 | 14,910 | 1,878 | 13,032 | 29.3 | 61.0 | 27.2 | 0 | 0 | 25.2 | 2,450 | 84 |
| 10. 2024 | 14,509 | 888 | 13,621 | 19.6 | 14.5 | 20.1 | 0 | 0 | 25.2 | 6,466 | 115 |
| 11. 2025 | 50,171 | 1,577 | 48,594 | 64.9 | 28.6 | 67.6 | 0 | 0 | 25.2 | 23,289 | 478 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 36,963 | 1,042 |

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

($000 OMITTED)

| Years in Which Premiums Were Earned and Losses Were Incurred | Premiums Earned | | | Loss and Loss Expense Payments | | | | | | | | 12 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | Loss Payments | | Defense and Cost Containment Payments | | Adjusting and Other Payments | | 10 | 11 | |
| | 1 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 | 5,000 | 630 | 286 | 16 | 9 | 0 | 0 | 4,649 | XXX |
| 2. 2016 | 3,194 | 43 | 3,151 | 1,914 | 0 | 1 | 0 | 191 | 0 | 0 | 2,105 | XXX |
| 3. 2017 | 4,171 | 54 | 4,117 | 141 | 0 | 0 | 0 | 152 | 0 | 0 | 293 | XXX |
| 4. 2018 | 3,627 | 46 | 3,581 | 0 | 0 | 0 | 0 | 121 | 0 | 0 | 121 | XXX |
| 5. 2019 | 3,413 | 51 | 3,362 | 6,300 | 0 | 1 | 0 | 127 | 0 | 0 | 6,428 | XXX |
| 6. 2020 | 3,094 | 35 | 3,059 | 8,507 | 0 | 0 | 0 | 238 | 0 | 0 | 8,746 | XXX |
| 7. 2021 | 3,470 | 97 | 3,373 | 0 | 0 | 0 | 0 | 71 | 0 | 0 | 71 | XXX |
| 8. 2022 | 4,056 | 82 | 3,974 | 7,871 | 0 | 0 | 0 | 90 | 0 | 0 | 7,962 | XXX |
| 9. 2023 | 3,926 | 90 | 3,836 | 46 | 0 | 0 | 0 | 31 | 0 | 0 | 77 | XXX |
| 10. 2024 | 4,761 | 39 | 4,722 | 0 | 0 | 0 | 0 | 146 | 0 | 0 | 146 | XXX |
| 11. 2025 | 4,677 | 110 | 4,567 | 0 | 0 | 0 | 0 | 9 | 0 | 0 | 9 | XXX |
| 12. Totals | XXX | XXX | XXX | 29,779 | 630 | 288 | 16 | 1,186 | 0 | 0 | 30,607 | 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 | 40,363 | 8,002 | 22,673 | 2,288 | 1,315 | 286 | 1,573 | 85 | 274 | 0 | 0 | 55,538 | XXX |
| 2. 2016 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 196 | 0 | 0 | 196 | XXX |
| 3. 2017 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 196 | 0 | 0 | 196 | XXX |
| 4. 2018 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 196 | 0 | 0 | 196 | XXX |
| 5. 2019 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 196 | 0 | 0 | 196 | XXX |
| 6. 2020 | 313 | 0 | 0 | 0 | 25 | 0 | 0 | 0 | 154 | 0 | 0 | 492 | XXX |
| 7. 2021 | 0 | 0 | 1,586 | 0 | 0 | 0 | 0 | 0 | 196 | 0 | 0 | 1,782 | XXX |
| 8. 2022 | 0 | 0 | 1,056 | 0 | 44 | 0 | 0 | 0 | 154 | 0 | 0 | 1,254 | XXX |
| 9. 2023 | 0 | 0 | 2,048 | 0 | 0 | 0 | 0 | 0 | 196 | 0 | 0 | 2,244 | XXX |
| 10. 2024 | 3,780 | 0 | 4,157 | 25 | 32 | 0 | (32) | 17 | 175 | 0 | 0 | 8,070 | XXX |
| 11. 2025 | 0 | 0 | 2,365 | 18 | 0 | 0 | 16 | 0 | 100 | 0 | 0 | 2,463 | XXX |
| 12. Totals | 44,456 | 8,002 | 33,886 | 2,330 | 1,415 | 286 | 1,557 | 102 | 2,033 | 0 | 0 | 72,627 | XXX |

| | Total Losses and Loss Expenses Incurred | | | Loss and Loss Expense Percentage (Incurred /Premiums Earned) | | | Nontabular Discount | | 34 | Net Balance Sheet Reserves After Discount | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | 26 Direct and Assumed | 27 Ceded | 28 Net | 29 Direct and Assumed | 30 Ceded | 31 Net | 32 Loss | 33 Loss Expense | Inter-Company Pooling Participation Percentage | 35 Losses Unpaid | 36 Loss Expenses Unpaid |
| 1. Prior | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 52,747 | 2,791 |
| 2. 2016 | 2,301 | 0 | 2,301 | 72.1 | 0.0 | 73.0 | 0 | 0 | 25.2 | 0 | 196 |
| 3. 2017 | 489 | 0 | 489 | 11.7 | 0.0 | 11.9 | 0 | 0 | 25.2 | 0 | 196 |
| 4. 2018 | 317 | 0 | 317 | 8.7 | 0.0 | 8.9 | 0 | 0 | 25.2 | 0 | 196 |
| 5. 2019 | 6,624 | 0 | 6,624 | 194.1 | 0.0 | 197.0 | 0 | 0 | 25.2 | 0 | 196 |
| 6. 2020 | 9,238 | 0 | 9,238 | 298.6 | 0.0 | 302.0 | 0 | 0 | 25.2 | 313 | 179 |
| 7. 2021 | 1,853 | 0 | 1,853 | 53.4 | 0.0 | 54.9 | 0 | 0 | 25.2 | 1,586 | 196 |
| 8. 2022 | 9,216 | 0 | 9,216 | 227.2 | 0.0 | 231.9 | 0 | 0 | 25.2 | 1,056 | 198 |
| 9. 2023 | 2,321 | 0 | 2,321 | 59.1 | 0.2 | 60.5 | 0 | 0 | 25.2 | 2,048 | 196 |
| 10. 2024 | 8,258 | 42 | 8,216 | 173.5 | 108.5 | 174.0 | 0 | 0 | 25.2 | 7,912 | 158 |
| 11. 2025 | 2,490 | 18 | 2,472 | 53.2 | 15.9 | 54.1 | 0 | 0 | 25.2 | 2,348 | 116 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 68,010 | 4,617 |

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

($000 OMITTED)

| Years in Which Premiums Were Earned and Losses Were Incurred | Premiums Earned | | | Loss and Loss Expense Payments | | | | | | | | 12 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | Loss Payments | | Defense and Cost Containment Payments | | Adjusting and Other Payments | | 10 | 11 | |
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | | | |
| | Direct and Assumed | Ceded | Net (1 - 2) | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Salvage and Subrogation Received | Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9) | Number of Claims Reported Direct and Assumed |
| 1. Prior | XXX | XXX | XXX | (2) | 0 | 0 | 0 | 0 | 0 | 0 | (2) | XXX |
| 2. 2016 | 428 | 0 | 428 | 0 | 0 | 0 | 0 | 3 | 0 | 0 | 3 | XXX |
| 3. 2017 | 409 | 0 | 409 | 0 | 0 | 0 | 0 | 2 | 0 | 0 | 2 | XXX |
| 4. 2018 | 403 | 0 | 403 | 0 | 0 | 0 | 0 | 2 | 0 | 0 | 2 | XXX |
| 5. 2019 | 386 | 0 | 386 | 0 | 0 | 0 | 0 | 2 | 0 | 0 | 2 | XXX |
| 6. 2020 | 369 | 0 | 369 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 1 | XXX |
| 7. 2021 | 363 | 0 | 363 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 1 | XXX |
| 8. 2022 | 344 | 0 | 344 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 1 | XXX |
| 9. 2023 | 337 | 0 | 337 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 1 | XXX |
| 10. 2024 | 351 | 0 | 351 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 11. 2025 | 305 | 0 | 305 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 12. Totals | XXX | XXX | XXX | (2) | 0 | 0 | 0 | 14 | 0 | 0 | 12 | 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 | 33 | 0 | 49 | 6 | 0 | 0 | 4 | 0 | 6 | 0 | 0 | 86 | XXX |
| 2. 2016 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 | 6 | XXX |
| 3. 2017 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 | 6 | XXX |
| 4. 2018 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 | 6 | XXX |
| 5. 2019 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 | 6 | XXX |
| 6. 2020 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 | 6 | XXX |
| 7. 2021 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 | 6 | XXX |
| 8. 2022 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 | 6 | XXX |
| 9. 2023 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 | 6 | XXX |
| 10. 2024 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 | 6 | XXX |
| 11. 2025 | 0 | 0 | 140 | 0 | 0 | 0 | 2 | 0 | 0 | 0 | 0 | 141 | XXX |
| 12. Totals | 33 | 0 | 189 | 6 | 0 | 0 | 5 | 0 | 61 | 0 | 0 | 283 | 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 | 77 | 10 |
| 2. 2016 | 9 | 0 | 9 | 2.1 | 0.0 | 2.1 | 0 | 0 | 25.2 | 0 | 6 |
| 3. 2017 | 9 | 0 | 9 | 2.1 | 0.0 | 2.1 | 0 | 0 | 25.2 | 0 | 6 |
| 4. 2018 | 8 | 0 | 8 | 2.0 | 0.0 | 2.0 | 0 | 0 | 25.2 | 0 | 6 |
| 5. 2019 | 8 | 0 | 8 | 2.1 | 0.0 | 2.1 | 0 | 0 | 25.2 | 0 | 6 |
| 6. 2020 | 8 | 0 | 8 | 2.0 | 0.0 | 2.0 | 0 | 0 | 25.2 | 0 | 6 |
| 7. 2021 | 7 | 0 | 7 | 2.0 | 0.0 | 2.0 | 0 | 0 | 25.2 | 0 | 6 |
| 8. 2022 | 7 | 0 | 7 | 2.0 | 0.0 | 2.0 | 0 | 0 | 25.2 | 0 | 6 |
| 9. 2023 | 7 | 0 | 7 | 2.0 | 0.0 | 2.0 | 0 | 0 | 25.2 | 0 | 6 |
| 10. 2024 | 6 | 0 | 6 | 1.8 | 0.0 | 1.8 | 0 | 0 | 25.2 | 0 | 6 |
| 11. 2025 | 141 | 0 | 141 | 46.4 | 0.0 | 46.4 | 0 | 0 | 25.2 | 140 | 1 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 216 | 67 |

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

($000 OMITTED)

| Years in Which Premiums Were Earned and Losses Were Incurred | Premiums Earned | | | Loss and Loss Expense Payments | | | | | | | | 12 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | Loss Payments | | Defense and Cost Containment Payments | | Adjusting and Other Payments | | 10 | 11 | |
| | 1 Direct and Assumed | 2 Ceded | 3 Net (1 - 2) | 4 Direct and Assumed | 5 Ceded | 6 Direct and Assumed | 7 Ceded | 8 Direct and Assumed | 9 Ceded | Salvage and Subrogation Received | Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9) | Number of Claims Reported Direct and Assumed |
| 1. Prior | XXX | XXX | XXX | 20,693 | 4,703 | 12,476 | 3,963 | 3,767 | 20 | 0 | 28,251 | XXX |
| 2. 2016 | 32,780 | 281 | 32,499 | 7,962 | 188 | 4,267 | 174 | 2,129 | 5 | 0 | 13,991 | 840 |
| 3. 2017 | 33,830 | 79 | 33,752 | 10,775 | 132 | 5,327 | 33 | 2,332 | 6 | 12 | 18,261 | 860 |
| 4. 2018 | 35,493 | 72 | 35,422 | 11,571 | 11 | 4,641 | 16 | 1,974 | 7 | 2 | 18,152 | 739 |
| 5. 2019 | 37,012 | 113 | 36,899 | 10,876 | 50 | 7,778 | 17 | 2,466 | 9 | 9 | 21,046 | 732 |
| 6. 2020 | 33,389 | 90 | 33,298 | 5,954 | 144 | 3,360 | 131 | 2,172 | 1 | 23 | 11,211 | 2,695 |
| 7. 2021 | 32,942 | 96 | 32,846 | 5,912 | 130 | 3,200 | 10 | 1,910 | 0 | 4 | 10,883 | 583 |
| 8. 2022 | 35,311 | (31) | 35,342 | 4,157 | 0 | 2,673 | 1 | 1,498 | 1 | 1 | 8,326 | 588 |
| 9. 2023 | 38,570 | 96 | 38,474 | 2,122 | 0 | 871 | 0 | 1,012 | 0 | 2 | 4,006 | 575 |
| 10. 2024 | 43,522 | 31 | 43,492 | 1,395 | 0 | 364 | 0 | 690 | 0 | 1 | 2,449 | 523 |
| 11. 2025 | 46,489 | 160 | 46,329 | 404 | 0 | 122 | 0 | 520 | 0 | 5 | 1,046 | 418 |
| 12. Totals | XXX | XXX | XXX | 81,821 | 5,357 | 45,080 | 4,344 | 20,470 | 49 | 57 | 137,621 | 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 | 24,950 | 4,356 | 62,909 | 14,928 | 26,454 | 2,049 | 87,901 | 4,339 | 41,067 | 0 | 0 | 217,609 | 39,027 |
| 2. 2016 | 62 | 0 | 901 | 2 | 75 | 0 | 587 | 0 | 136 | 0 | 0 | 1,759 | 10 |
| 3. 2017 | 306 | 0 | 2,979 | 0 | 318 | 0 | 837 | 0 | 195 | 0 | 0 | 4,635 | 15 |
| 4. 2018 | 485 | 0 | 2,428 | 0 | 195 | 0 | 1,443 | 0 | 435 | 0 | 0 | 4,986 | 26 |
| 5. 2019 | 1,621 | 82 | 3,290 | 53 | 464 | 70 | 1,664 | 2 | 344 | 0 | 0 | 7,176 | 35 |
| 6. 2020 | 1,228 | 253 | 4,424 | 95 | 484 | 29 | 2,553 | 4 | 2,422 | 0 | 0 | 10,730 | 2,126 |
| 7. 2021 | 1,894 | 0 | 9,948 | 0 | 737 | 0 | 5,320 | 0 | 736 | 0 | 2 | 18,635 | 61 |
| 8. 2022 | 1,253 | 0 | 10,497 | 8 | 646 | 0 | 5,655 | 3 | 866 | 0 | 2 | 18,905 | 79 |
| 9. 2023 | 2,790 | 252 | 15,038 | 35 | 1,174 | 50 | 6,136 | 0 | 1,048 | 0 | 2 | 25,850 | 95 |
| 10. 2024 | 1,456 | 24 | 21,360 | 76 | 491 | 5 | 9,702 | 29 | 746 | 0 | 2 | 33,622 | 110 |
| 11. 2025 | 1,433 | 0 | 22,826 | 45 | 239 | 0 | 10,364 | 44 | (30) | 0 | 2 | 34,741 | 145 |
| 12. Totals | 37,478 | 4,967 | 156,600 | 15,241 | 31,277 | 2,202 | 132,161 | 4,422 | 47,964 | 0 | 9 | 378,648 | 41,729 |

| | 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 | 68,575 | 149,034 |
| 2. 2016 | 16,119 | 368 | 15,751 | 49.2 | 131.0 | 48.5 | 0 | 0 | 25.2 | 961 | 798 |
| 3. 2017 | 23,068 | 172 | 22,896 | 68.2 | 218.9 | 67.8 | 0 | 0 | 25.2 | 3,285 | 1,350 |
| 4. 2018 | 23,172 | 34 | 23,138 | 65.3 | 48.0 | 65.3 | 0 | 0 | 25.2 | 2,913 | 2,073 |
| 5. 2019 | 28,503 | 281 | 28,222 | 77.0 | 248.7 | 76.5 | 0 | 0 | 25.2 | 4,777 | 2,399 |
| 6. 2020 | 22,597 | 656 | 21,941 | 67.7 | 725.1 | 65.9 | 0 | 0 | 25.2 | 5,304 | 5,426 |
| 7. 2021 | 29,657 | 140 | 29,517 | 90.0 | 146.1 | 89.9 | 0 | 0 | 25.2 | 11,842 | 6,793 |
| 8. 2022 | 27,243 | 12 | 27,231 | 77.2 | (38.4) | 77.1 | 0 | 0 | 25.2 | 11,742 | 7,164 |
| 9. 2023 | 30,192 | 337 | 29,855 | 78.3 | 351.3 | 77.6 | 0 | 0 | 25.2 | 17,542 | 8,308 |
| 10. 2024 | 36,205 | 134 | 36,071 | 83.2 | 438.3 | 82.9 | 0 | 0 | 25.2 | 22,717 | 10,905 |
| 11. 2025 | 35,877 | 90 | 35,787 | 77.2 | 56.2 | 77.2 | 0 | 0 | 25.2 | 24,213 | 10,528 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 173,870 | 204,778 |

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

($000 OMITTED)

| Years in Which Premiums Were Earned and Losses Were Incurred | Premiums Earned | | | Loss and Loss Expense Payments | | | | | | | | 12 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | Loss Payments | | Defense and Cost Containment Payments | | Adjusting and Other Payments | | 10 | 11 | |
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | | | |
| | Direct and Assumed | Ceded | Net (1 - 2) | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Salvage and Subrogation Received | Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9) | Number of Claims Reported Direct and Assumed |
| 1. Prior | XXX | XXX | XXX | 0 | 33 | 243 | 89 | 5 | 0 | 0 | 126 | XXX |
| 2. 2016 | 6,881 | 347 | 6,534 | 789 | 0 | 605 | 0 | 114 | 0 | 0 | 1,508 | 28 |
| 3. 2017 | 6,755 | 234 | 6,521 | 455 | 0 | 673 | 0 | 74 | 0 | 0 | 1,202 | 14 |
| 4. 2018 | 6,456 | 197 | 6,259 | 415 | 0 | 321 | 0 | 53 | 0 | 0 | 789 | 10 |
| 5. 2019 | 6,377 | 141 | 6,236 | 509 | 0 | 374 | 0 | 107 | 0 | 0 | 990 | 14 |
| 6. 2020 | 6,832 | 50 | 6,782 | 148 | 0 | 46 | 0 | 78 | 0 | 0 | 272 | 15 |
| 7. 2021 | 7,454 | 59 | 7,395 | 567 | 0 | 526 | 0 | 134 | 0 | 0 | 1,227 | 24 |
| 8. 2022 | 8,043 | 53 | 7,991 | 996 | 0 | 108 | 0 | 107 | 0 | 0 | 1,211 | 22 |
| 9. 2023 | 8,128 | 63 | 8,065 | 69 | 0 | 414 | 0 | 118 | 0 | 0 | 600 | 21 |
| 10. 2024 | 8,862 | 47 | 8,815 | 282 | 0 | 196 | 0 | 100 | 0 | 0 | 578 | 21 |
| 11. 2025 | 9,662 | 14 | 9,648 | 277 | 0 | 46 | 0 | 51 | 0 | 0 | 374 | 18 |
| 12. Totals | XXX | XXX | XXX | 4,506 | 33 | 3,550 | 89 | 942 | 0 | 0 | 8,877 | XXX |

| | Losses Unpaid | | | | Defense and Cost Containment Unpaid | | | | Adjusting and Other Unpaid | | 23 | 24 | 25 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Case Basis | | Bulk + IBNR | | Case Basis | | Bulk + IBNR | | | | | | |
| | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | | | |
| | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Salvage and Subrog-ation Anticipated | Total Net Losses and Expenses Unpaid | Number of Claims Outstand-ing Direct and Assumed |
| 1. Prior | 1,166 | 540 | 2,029 | 241 | 21 | 35 | 1,361 | 64 | 209 | 0 | 0 | 3,904 | 6 |
| 2. 2016 | (12) | 0 | 12 | 0 | 45 | 0 | 38 | 0 | 12 | 0 | 0 | 95 | 2 |
| 3. 2017 | 0 | 0 | 57 | 0 | 0 | 0 | 71 | 0 | 5 | 0 | 0 | 133 | 0 |
| 4. 2018 | 0 | 0 | 1 | 0 | 4 | 0 | 1 | 0 | 5 | 0 | 0 | 10 | 1 |
| 5. 2019 | 0 | 0 | 30 | 0 | 0 | 0 | 72 | 0 | 5 | 0 | 0 | 107 | 0 |
| 6. 2020 | 0 | 0 | 364 | 15 | 0 | 0 | 363 | 25 | 5 | 0 | 0 | 692 | 0 |
| 7. 2021 | 1,408 | 0 | 74 | 16 | 41 | 0 | 105 | 22 | 26 | 0 | 0 | 1,614 | 5 |
| 8. 2022 | 29 | 0 | 431 | 14 | 27 | 0 | 376 | 17 | 23 | 0 | 0 | 855 | 6 |
| 9. 2023 | 103 | 0 | 936 | 34 | 81 | 0 | 988 | 0 | 36 | 0 | 0 | 2,110 | 7 |
| 10. 2024 | 196 | 0 | 1,220 | (68) | 149 | 0 | 1,516 | 0 | 102 | 0 | 0 | 3,251 | 9 |
| 11. 2025 | 154 | 0 | 2,025 | 14 | 134 | 0 | 2,027 | 0 | 65 | 0 | 0 | 4,392 | 10 |
| 12. Totals | 3,045 | 540 | 7,179 | 267 | 501 | 35 | 6,917 | 129 | 494 | 0 | 0 | 17,165 | 46 |

| | 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 | 2,413 | 1,491 |
| 2. 2016 | 1,603 | 0 | 1,603 | 23.3 | 0.0 | 24.5 | 0 | 0 | 25.2 | 0 | 95 |
| 3. 2017 | 1,335 | 0 | 1,335 | 19.8 | 0.0 | 20.5 | 0 | 0 | 25.2 | 57 | 76 |
| 4. 2018 | 799 | 0 | 799 | 12.4 | 0.0 | 12.8 | 0 | 0 | 25.2 | 1 | 10 |
| 5. 2019 | 1,097 | 0 | 1,097 | 17.2 | 0.0 | 17.6 | 0 | 0 | 25.2 | 30 | 77 |
| 6. 2020 | 1,004 | 40 | 964 | 14.7 | 80.9 | 14.2 | 0 | 0 | 25.2 | 349 | 343 |
| 7. 2021 | 2,880 | 39 | 2,841 | 38.6 | 66.4 | 38.4 | 0 | 0 | 25.2 | 1,465 | 149 |
| 8. 2022 | 2,097 | 31 | 2,066 | 26.1 | 58.7 | 25.9 | 0 | 0 | 25.2 | 446 | 409 |
| 9. 2023 | 2,745 | 34 | 2,711 | 33.8 | 54.6 | 33.6 | 0 | 0 | 25.2 | 1,005 | 1,105 |
| 10. 2024 | 3,761 | (68) | 3,829 | 42.4 | (145.1) | 43.4 | 0 | 0 | 25.2 | 1,484 | 1,767 |
| 11. 2025 | 4,780 | 14 | 4,766 | 49.5 | 98.3 | 49.4 | 0 | 0 | 25.2 | 2,166 | 2,226 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 9,417 | 7,748 |

# 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. 2016 | 44 | 44 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 3. 2017 | 1 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 4. 2018 | 3 | 3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 5. 2019 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 6. 2020 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 7. 2021 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 8. 2022 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 9. 2023 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 10. 2024 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 11. 2025 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 12. Totals | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |

| | Losses Unpaid | | | | Defense and Cost Containment Unpaid | | | | Adjusting and Other Unpaid | | 23 | 24 | 25 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Case Basis | | Bulk + IBNR | | Case Basis | | Bulk + IBNR | | | | | | |
| | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | | | |
| | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Salvage and Subrog-ation Anticipated | Total Net Losses and Expenses Unpaid | Number of Claims Outstand-ing Direct and Assumed |
| 1. Prior | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2. 2016 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3. 2017 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4. 2018 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5. 2019 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6. 2020 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 7. 2021 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 8. 2022 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9. 2023 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 10. 2024 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 11. 2025 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 12. Totals | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

| | Total Losses and Loss Expenses Incurred | | | Loss and Loss Expense Percentage (Incurred /Premiums Earned) | | | Nontabular Discount | | 34 | Net Balance Sheet Reserves After Discount | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | 26 | 27 | 28 | 29 | 30 | 31 | 32 | 33 | | 35 | 36 |
| | Direct and Assumed | Ceded | Net | Direct and Assumed | Ceded | Net | Loss | Loss Expense | Inter-Company Pooling Participation Percentage | Losses Unpaid | Loss Expenses Unpaid |
| 1. Prior | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 0 | 0 |
| 2. 2016 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | 0 | 0 | 25.2 | 0 | 0 |
| 3. 2017 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | 0 | 0 | 25.2 | 0 | 0 |
| 4. 2018 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | 0 | 0 | 25.2 | 0 | 0 |
| 5. 2019 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | 0 | 0 | 25.2 | 0 | 0 |
| 6. 2020 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | 0 | 0 | 25.2 | 0 | 0 |
| 7. 2021 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | 0 | 0 | 25.2 | 0 | 0 |
| 8. 2022 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | 0 | 0 | 25.2 | 0 | 0 |
| 9. 2023 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | 0 | 0 | 25.2 | 0 | 0 |
| 10. 2024 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | 0 | 0 | 25.2 | 0 | 0 |
| 11. 2025 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | 0 | 0 | 25.2 | 0 | 0 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 0 | 0 |

# SCHEDULE P - PART 1T - WARRANTY

($000 OMITTED)

| Years in Which Premiums Were Earned and Losses Were Incurred | Premiums Earned | | | Loss and Loss Expense Payments | | | | | | | | 12 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | Loss Payments | | Defense and Cost Containment Payments | | Adjusting and Other Payments | | 10 | 11 | |
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | | | |
| | Direct and Assumed | Ceded | Net (1 - 2) | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Salvage and Subrogation Received | Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9) | Number of Claims Reported Direct and Assumed |
| 1. Prior | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 2. 2016 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3. 2017 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4. 2018 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5. 2019 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6. 2020 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 7. 2021 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 8. 2022 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9. 2023 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 10. 2024 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 11. 2025 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 12. Totals | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |

| | Losses Unpaid | | | | Defense and Cost Containment Unpaid | | | | Adjusting and Other Unpaid | | 23 | 24 | 25 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Case Basis | | Bulk + IBNR | | Case Basis | | Bulk + IBNR | | | | | | |
| | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | | | |
| | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Salvage and Subrog-ation Anticipated | Total Net Losses and Expenses Unpaid | Number of Claims Outstand-ing Direct and Assumed |
| 1. Prior | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2. 2016 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3. 2017 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4. 2018 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5. 2019 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6. 2020 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 7. 2021 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 8. 2022 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9. 2023 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 10. 2024 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 11. 2025 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 12. Totals | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

| | Total Losses and Loss Expenses Incurred | | | Loss and Loss Expense Percentage (Incurred /Premiums Earned) | | | Nontabular Discount | | 34 | Net Balance Sheet Reserves After Discount | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | 26 | 27 | 28 | 29 | 30 | 31 | 32 | 33 | | 35 | 36 |
| | Direct and Assumed | Ceded | Net | Direct and Assumed | Ceded | Net | Loss | Loss Expense | Inter-Company Pooling Participation Percentage | Losses Unpaid | Loss Expenses Unpaid |
| 1. Prior | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 0 | 0 |
| 2. 2016 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | 0 | 0 | 25.2 | 0 | 0 |
| 3. 2017 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | 0 | 0 | 25.2 | 0 | 0 |
| 4. 2018 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | 0 | 0 | 25.2 | 0 | 0 |
| 5. 2019 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | 0 | 0 | 25.2 | 0 | 0 |
| 6. 2020 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | 0 | 0 | 25.2 | 0 | 0 |
| 7. 2021 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | 0 | 0 | 25.2 | 0 | 0 |
| 8. 2022 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | 0 | 0 | 25.2 | 0 | 0 |
| 9. 2023 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | 0 | 0 | 25.2 | 0 | 0 |
| 10. 2024 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | 0 | 0 | 25.2 | 0 | 0 |
| 11. 2025 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | 0 | 0 | 25.2 | 0 | 0 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 0 | 0 |

# SCHEDULE P - PART 1U - PET INSURANCE PLANS

($000 OMITTED)

| Years in Which Premiums Were Earned and Losses Were Incurred | Premiums Earned | | | Loss and Loss Expense Payments | | | | | | | | 12 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | Loss Payments | | Defense and Cost Containment Payments | | Adjusting and Other Payments | | 10 | 11 | |
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | | | |
| | Direct and Assumed | Ceded | Net (1 - 2) | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Salvage and Subrogation Received | Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9) | Number of Claims Reported Direct and Assumed |
| 1. Prior | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 2. 2016 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 3. 2017 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 4. 2018 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 5. 2019 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 6. 2020 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 7. 2021 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 8. 2022 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 9. 2023 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 10. 2024 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 11. 2025 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 12. Totals | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |

| | Losses Unpaid | | | | Defense and Cost Containment Unpaid | | | | Adjusting and Other Unpaid | | 23 | 24 | 25 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Case Basis | | Bulk + IBNR | | Case Basis | | Bulk + IBNR | | | | | | |
| | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | | | |
| | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Salvage and Subrog-ation Anticipated | Total Net Losses and Expenses Unpaid | Number of Claims Outstand-ing Direct and Assumed |
| 1. Prior | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2. 2016 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3. 2017 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4. 2018 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5. 2019 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6. 2020 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 7. 2021 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 8. 2022 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9. 2023 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 10. 2024 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 11. 2025 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 12. Totals | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

| | Total Losses and Loss Expenses Incurred | | | Loss and Loss Expense Percentage (Incurred /Premiums Earned) | | | Nontabular Discount | | 34 | Net Balance Sheet Reserves After Discount | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | 26 | 27 | 28 | 29 | 30 | 31 | 32 | 33 | | 35 | 36 |
| | Direct and Assumed | Ceded | Net | Direct and Assumed | Ceded | Net | Loss | Loss Expense | Inter-Company Pooling Participation Percentage | Losses Unpaid | Loss Expenses Unpaid |
| 1. Prior | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 0 | 0 |
| 2. 2016 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | 0 | 0 | 25.2 | 0 | 0 |
| 3. 2017 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | 0 | 0 | 25.2 | 0 | 0 |
| 4. 2018 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | 0 | 0 | 25.2 | 0 | 0 |
| 5. 2019 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | 0 | 0 | 25.2 | 0 | 0 |
| 6. 2020 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | 0 | 0 | 25.2 | 0 | 0 |
| 7. 2021 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | 0 | 0 | 25.2 | 0 | 0 |
| 8. 2022 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | 0 | 0 | 25.2 | 0 | 0 |
| 9. 2023 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | 0 | 0 | 25.2 | 0 | 0 |
| 10. 2024 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | 0 | 0 | 25.2 | 0 | 0 |
| 11. 2025 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | 0 | 0 | 25.2 | 0 | 0 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 0 | 0 |

## SCHEDULE P - PART 2A - HOMEOWNERS/FARMOWNERS

| Years in Which Losses Were Incurred | INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED) | | | | | | | | | | DEVELOPMENT | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 1 2016 | 2 2017 | 3 2018 | 4 2019 | 5 2020 | 6 2021 | 7 2022 | 8 2023 | 9 2024 | 10 2025 | 11 One Year | 12 Two Year |
| 1. Prior | 66,307 | 69,603 | 62,759 | 58,539 | 59,026 | 59,617 | 60,639 | 60,924 | 61,382 | 61,867 | 485 | 944 |
| 2. 2016 | 411,718 | 410,509 | 405,160 | 401,279 | 400,082 | 398,800 | 398,620 | 398,931 | 398,938 | 399,139 | 201 | 208 |
| 3. 2017 | XXX | 625,021 | 631,001 | 631,678 | 580,764 | 577,612 | 579,414 | 575,785 | 568,053 | 568,023 | (31) | (7,763) |
| 4. 2018 | XXX | XXX | 685,715 | 680,069 | 630,471 | 616,871 | 616,349 | 611,531 | 603,563 | 603,319 | (244) | (8,213) |
| 5. 2019 | XXX | XXX | XXX | 608,606 | 620,481 | 618,165 | 617,827 | 615,882 | 615,303 | 615,639 | 336 | (243) |
| 6. 2020 | XXX | XXX | XXX | XXX | 790,075 | 777,356 | 761,947 | 752,194 | 749,826 | 745,780 | (4,046) | (6,414) |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 899,048 | 904,496 | 892,947 | 887,298 | 881,099 | (6,199) | (11,848) |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 1,108,127 | 1,085,224 | 1,075,395 | 1,075,303 | (92) | (9,921) |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 1,339,453 | 1,301,397 | 1,291,481 | (9,917) | (47,973) |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 1,296,440 | 1,270,706 | (25,734) | XXX |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 1,322,478 | XXX | XXX |
| | | | | | | | | | | 12. Totals | (45,241) | (91,222) |

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

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 274,806 | 272,972 | 271,478 | 269,234 | 269,059 | 269,505 | 265,851 | 264,846 | 264,867 | 264,895 | 28 | 48 |
| 2. 2016 | 441,513 | 445,037 | 441,108 | 436,452 | 434,564 | 435,164 | 435,350 | 435,233 | 435,314 | 435,374 | 60 | 141 |
| 3. 2017 | XXX | 519,020 | 507,981 | 499,640 | 496,354 | 494,671 | 494,678 | 494,050 | 493,482 | 493,528 | 46 | (522) |
| 4. 2018 | XXX | XXX | 520,777 | 519,448 | 512,527 | 509,414 | 510,006 | 510,303 | 509,878 | 509,999 | 121 | (304) |
| 5. 2019 | XXX | XXX | XXX | 529,247 | 531,326 | 525,601 | 527,201 | 528,323 | 526,604 | 526,828 | 224 | (1,495) |
| 6. 2020 | XXX | XXX | XXX | XXX | 440,025 | 433,520 | 425,525 | 422,992 | 417,421 | 415,729 | (1,692) | (7,262) |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 552,972 | 572,250 | 569,562 | 563,193 | 557,714 | (5,479) | (11,848) |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 685,893 | 698,631 | 686,939 | 676,249 | (10,690) | (22,382) |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 777,997 | 771,760 | 746,370 | (25,390) | (31,627) |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 796,588 | 755,843 | (40,745) | XXX |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 756,238 | XXX | XXX |
| | | | | | | | | | | 12. Totals | (83,518) | (75,252) |

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

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 331,698 | 346,532 | 370,067 | 384,378 | 386,517 | 383,318 | 381,841 | 383,883 | 381,901 | 382,412 | 511 | (1,470) |
| 2. 2016 | 248,327 | 255,049 | 269,216 | 290,992 | 296,107 | 296,359 | 297,012 | 298,749 | 297,837 | 298,016 | 180 | (732) |
| 3. 2017 | XXX | 273,897 | 300,770 | 307,079 | 316,482 | 320,240 | 322,566 | 325,790 | 325,808 | 327,843 | 2,035 | 2,052 |
| 4. 2018 | XXX | XXX | 329,418 | 337,080 | 363,133 | 368,546 | 373,847 | 376,822 | 377,336 | 378,890 | 1,554 | 2,068 |
| 5. 2019 | XXX | XXX | XXX | 364,392 | 409,325 | 417,576 | 422,453 | 434,755 | 432,936 | 434,191 | 1,255 | (564) |
| 6. 2020 | XXX | XXX | XXX | XXX | 363,107 | 352,736 | 342,062 | 326,953 | 325,150 | 323,096 | (2,054) | (3,857) |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 351,280 | 364,998 | 374,300 | 378,837 | 377,474 | (1,363) | 3,174 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 389,429 | 419,595 | 423,546 | 427,864 | 4,318 | 8,269 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 453,084 | 456,162 | 471,965 | 15,803 | 18,881 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 515,884 | 515,266 | (618) | XXX |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 588,189 | XXX | XXX |
| | | | | | | | | | | 12. Totals | 21,621 | 27,820 |

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

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 3,507,725 | 3,413,810 | 3,312,974 | 3,234,543 | 3,181,830 | 3,150,632 | 3,086,895 | 3,014,370 | 2,945,219 | 2,883,904 | (61,315) | (130,466) |
| 2. 2016 | 735,876 | 716,676 | 685,314 | 657,049 | 630,720 | 611,960 | 595,495 | 574,242 | 563,684 | 558,772 | (4,913) | (15,470) |
| 3. 2017 | XXX | 731,541 | 706,385 | 679,792 | 653,686 | 641,332 | 616,111 | 590,744 | 575,811 | 570,720 | (5,091) | (20,024) |
| 4. 2018 | XXX | XXX | 721,743 | 704,512 | 684,109 | 659,590 | 637,505 | 612,420 | 592,482 | 579,051 | (13,431) | (33,370) |
| 5. 2019 | XXX | XXX | XXX | 702,870 | 711,004 | 703,925 | 686,414 | 658,226 | 633,231 | 615,696 | (17,535) | (42,530) |
| 6. 2020 | XXX | XXX | XXX | XXX | 670,507 | 661,312 | 635,315 | 593,310 | 562,360 | 530,234 | (32,127) | (63,076) |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 617,936 | 612,020 | 600,516 | 584,092 | 565,134 | (18,959) | (35,382) |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 601,032 | 599,171 | 581,680 | 560,642 | (21,038) | (38,529) |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 618,360 | 618,760 | 619,784 | 1,024 | 1,423 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 612,430 | 611,024 | (1,406) | XXX |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 616,759 | XXX | XXX |
| | | | | | | | | | | 12. Totals | (174,790) | (377,422) |

## SCHEDULE P - PART 2E - COMMERCIAL MULTIPLE PERIL

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 584,321 | 568,713 | 563,025 | 554,648 | 557,489 | 553,397 | 549,754 | 560,464 | 574,830 | 603,694 | 28,864 | 43,230 |
| 2. 2016 | 402,175 | 391,940 | 385,375 | 383,358 | 386,030 | 382,157 | 380,151 | 379,739 | 382,629 | 385,703 | 3,074 | 5,964 |
| 3. 2017 | XXX | 431,831 | 447,966 | 455,328 | 453,254 | 457,602 | 458,919 | 455,861 | 455,446 | 455,637 | 190 | (225) |
| 4. 2018 | XXX | XXX | 475,042 | 507,598 | 502,921 | 507,558 | 509,858 | 512,320 | 511,666 | 514,567 | 2,900 | 2,247 |
| 5. 2019 | XXX | XXX | XXX | 481,182 | 497,512 | 500,863 | 504,407 | 504,303 | 505,496 | 503,846 | (1,649) | (457) |
| 6. 2020 | XXX | XXX | XXX | XXX | 512,413 | 511,194 | 508,511 | 504,205 | 491,555 | 486,351 | (5,204) | (17,854) |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 528,571 | 511,098 | 511,169 | 514,096 | 507,408 | (6,688) | (3,762) |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 609,149 | 619,455 | 627,544 | 627,211 | (333) | 7,756 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 677,749 | 685,027 | 675,284 | (9,742) | (2,465) |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 718,388 | 707,975 | (10,413) | XXX |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 732,068 | XXX | XXX |
| | | | | | | | | | | 12. Totals | 997 | 34,434 |

## 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<br>2016 | 2<br>2017 | 3<br>2018 | 4<br>2019 | 5<br>2020 | 6<br>2021 | 7<br>2022 | 8<br>2023 | 9<br>2024 | 10<br>2025 | 11<br>One Year | 12<br>Two Year |
| 1. Prior | 4,239 | 2,094 | 3,115 | 3,043 | 1,884 | 1,885 | 1,882 | 1,871 | 1,871 | 1,752 | (119) | (119) |
| 2. 2016 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3. 2017 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4. 2018 | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 4 | 4 | 0 | 0 |
| 5. 2019 | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6. 2020 | XXX | XXX | XXX | XXX | (1) | (1) | (1) | (1) | (1) | (1) | 0 | 0 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | (1) | (1) | (1) | (1) | (1) | 0 | 0 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | (1) | (1) | (1) | (1) | 0 | 0 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | (1) | (1) | (1) | 0 | 0 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | XXX |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | XXX | XXX |
| | | | | | | | | | | 12. Totals | (119) | (119) |

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

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 12,348 | 9,780 | 11,007 | 10,403 | 9,357 | 9,611 | 9,810 | 5,877 | 5,922 | 8,779 | 2,857 | 2,902 |
| 2. 2016 | (1) | (1) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3. 2017 | XXX | (1) | (1) | (1) | (1) | (1) | (1) | (1) | (1) | (1) | 0 | 0 |
| 4. 2018 | XXX | XXX | (1) | (1) | (1) | (1) | (1) | (1) | (1) | (1) | 0 | 0 |
| 5. 2019 | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6. 2020 | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | XXX |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | XXX | XXX |
| | | | | | | | | | | 12. Totals | 2,857 | 2,902 |

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

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 43,691 | 46,958 | 43,473 | 42,277 | 39,708 | 40,361 | 40,937 | 40,754 | 41,745 | 40,673 | (1,072) | (81) |
| 2. 2016 | 42,755 | 38,882 | 38,607 | 38,396 | 39,199 | 38,563 | 38,862 | 40,298 | 38,828 | 38,596 | (232) | (1,702) |
| 3. 2017 | XXX | 51,046 | 50,689 | 50,998 | 51,471 | 51,554 | 51,654 | 51,978 | 52,086 | 52,402 | 316 | 424 |
| 4. 2018 | XXX | XXX | 49,473 | 51,448 | 50,400 | 51,504 | 50,008 | 50,417 | 50,380 | 49,527 | (853) | (890) |
| 5. 2019 | XXX | XXX | XXX | 48,788 | 50,166 | 48,417 | 47,404 | 47,297 | 46,812 | 46,524 | (288) | (773) |
| 6. 2020 | XXX | XXX | XXX | XXX | 56,421 | 55,948 | 52,981 | 53,806 | 53,131 | 52,192 | (939) | (1,614) |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 62,246 | 62,809 | 64,698 | 64,713 | 64,307 | (406) | (390) |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 66,365 | 65,134 | 66,555 | 64,957 | (1,598) | (177) |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 77,173 | 75,452 | 69,050 | (6,402) | (8,123) |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 101,106 | 96,370 | (4,735) | XXX |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 91,032 | XXX | XXX |
| | | | | | | | | | | 12. Totals | (16,209) | (13,325) |

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

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 1,157,523 | 1,157,141 | 1,236,476 | 1,354,253 | 1,431,054 | 1,475,194 | 1,551,580 | 1,647,492 | 1,698,622 | 1,733,630 | 35,008 | 86,138 |
| 2. 2016 | 257,619 | 250,593 | 258,496 | 282,388 | 288,412 | 288,817 | 291,716 | 292,242 | 291,110 | 294,279 | 3,169 | 2,038 |
| 3. 2017 | XXX | 268,102 | 269,845 | 281,934 | 290,554 | 292,606 | 302,151 | 315,986 | 320,785 | 322,100 | 1,314 | 6,114 |
| 4. 2018 | XXX | XXX | 302,896 | 315,484 | 324,500 | 333,087 | 355,517 | 373,332 | 384,653 | 392,628 | 7,974 | 19,296 |
| 5. 2019 | XXX | XXX | XXX | 352,290 | 359,276 | 356,270 | 372,752 | 410,922 | 414,938 | 426,770 | 11,833 | 15,848 |
| 6. 2020 | XXX | XXX | XXX | XXX | 354,946 | 341,668 | 342,347 | 372,086 | 373,571 | 379,959 | 6,388 | 7,873 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 368,478 | 371,557 | 384,521 | 407,429 | 416,083 | 8,655 | 31,563 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 405,255 | 420,061 | 469,274 | 502,090 | 32,816 | 82,029 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 488,735 | 509,441 | 533,360 | 23,919 | 44,625 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 575,472 | 573,385 | (2,087) | XXX |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 654,081 | XXX | XXX |
| | | | | | | | | | | 12. Totals | 128,990 | 295,523 |

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

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 380,243 | 371,613 | 333,904 | 279,375 | 278,754 | 286,272 | 275,649 | 272,551 | 273,447 | 269,641 | (3,806) | (2,910) |
| 2. 2016 | 77,947 | 83,314 | 85,339 | 88,267 | 87,767 | 84,498 | 85,271 | 85,263 | 85,453 | 86,538 | 1,086 | 1,276 |
| 3. 2017 | XXX | 80,452 | 81,199 | 84,196 | 76,213 | 81,869 | 86,724 | 89,508 | 94,608 | 93,484 | (1,124) | 3,976 |
| 4. 2018 | XXX | XXX | 83,781 | 88,045 | 97,815 | 101,370 | 103,466 | 103,703 | 109,653 | 107,592 | (2,061) | 3,889 |
| 5. 2019 | XXX | XXX | XXX | 87,542 | 100,997 | 107,731 | 109,420 | 108,232 | 105,117 | 103,619 | (1,498) | (4,614) |
| 6. 2020 | XXX | XXX | XXX | XXX | 115,134 | 114,981 | 110,472 | 102,702 | 102,302 | 102,634 | 332 | (68) |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 110,689 | 99,390 | 93,142 | 91,707 | 95,486 | 3,779 | 2,345 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 117,230 | 112,211 | 109,074 | 104,480 | (4,594) | (7,731) |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 139,131 | 138,618 | 133,719 | (4,899) | (5,412) |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 152,906 | 159,994 | 7,089 | XXX |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 168,685 | XXX | XXX |
| | | | | | | | | | | 12. Totals | (5,696) | (9,249) |

## 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<br>2016 | 2<br>2017 | 3<br>2018 | 4<br>2019 | 5<br>2020 | 6<br>2021 | 7<br>2022 | 8<br>2023 | 9<br>2024 | 10<br>2025 | 11<br>One Year | 12<br>Two Year |
| 1. Prior | 57,013 | 46,309 | 40,426 | 36,613 | 34,293 | 31,038 | 30,175 | 28,768 | 28,429 | 25,039 | (3,391) | (3,730) |
| 2. 2016 | 227,844 | 223,511 | 213,908 | 210,758 | 210,698 | 208,530 | 208,023 | 207,188 | 207,192 | 207,222 | 31 | 35 |
| 3. 2017 | XXX | 303,551 | 299,620 | 292,555 | 284,335 | 280,981 | 279,953 | 279,993 | 280,580 | 280,099 | (481) | 106 |
| 4. 2018 | XXX | XXX | 280,141 | 281,660 | 275,417 | 272,419 | 269,775 | 268,672 | 265,572 | 266,875 | 1,303 | (1,797) |
| 5. 2019 | XXX | XXX | XXX | 270,824 | 263,377 | 263,614 | 266,560 | 264,380 | 263,245 | 262,864 | (381) | (1,516) |
| 6. 2020 | XXX | XXX | XXX | XXX | 271,040 | 261,195 | 259,551 | 255,379 | 252,904 | 252,668 | (236) | (2,710) |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 299,648 | 288,605 | 287,840 | 291,500 | 293,402 | 1,902 | 5,562 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 305,179 | 327,488 | 327,152 | 321,258 | (5,894) | (6,230) |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 305,136 | 306,082 | 298,835 | (7,247) | (6,301) |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 366,945 | 361,653 | (5,293) | XXX |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 420,869 | XXX | XXX |
| | | | | | | | | | | 12. Totals | (19,685) | (16,580) |

## SCHEDULE P - PART 2J - AUTO PHYSICAL DAMAGE

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 25,996 | 22,753 | 20,164 | 5,479 | (962) | (1,206) | (1,435) | (1,543) | (1,754) | (1,799) | (45) | (256) |
| 2. 2016 | 332,758 | 333,745 | 336,204 | 323,648 | 320,242 | 319,460 | 319,461 | 319,456 | 319,437 | 319,444 | 8 | (12) |
| 3. 2017 | XXX | 394,219 | 392,581 | 392,024 | 381,817 | 380,519 | 380,448 | 380,523 | 380,396 | 380,390 | (5) | (133) |
| 4. 2018 | XXX | XXX | 392,985 | 409,938 | 382,779 | 381,288 | 381,098 | 380,948 | 380,873 | 380,695 | (178) | (253) |
| 5. 2019 | XXX | XXX | XXX | 419,248 | 403,152 | 399,695 | 399,003 | 398,671 | 398,695 | 398,455 | (240) | (216) |
| 6. 2020 | XXX | XXX | XXX | XXX | 363,192 | 337,154 | 333,384 | 332,603 | 332,436 | 332,132 | (304) | (470) |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 475,265 | 462,690 | 458,492 | 457,912 | 456,722 | (1,190) | (1,770) |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 615,407 | 609,048 | 606,033 | 604,646 | (1,387) | (4,402) |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 650,506 | 632,601 | 630,141 | (2,460) | (20,365) |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 639,210 | 612,890 | (26,320) | XXX |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 563,397 | XXX | XXX |
| | | | | | | | | | | 12. Totals | (32,120) | (27,878) |

## SCHEDULE P - PART 2K - FIDELITY/SURETY

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 27,484 | 24,211 | 20,937 | 20,140 | 13,542 | 17,227 | 15,896 | 9,634 | 6,935 | 6,630 | (305) | (3,004) |
| 2. 2016 | 6,243 | 4,958 | 4,796 | 4,729 | 5,640 | 5,744 | 5,036 | 5,603 | 5,629 | 5,618 | (11) | 15 |
| 3. 2017 | XXX | 5,518 | 4,265 | 3,791 | 3,724 | 3,130 | 3,073 | 3,035 | 3,030 | 2,976 | (54) | (59) |
| 4. 2018 | XXX | XXX | 5,367 | 4,733 | 3,926 | 2,826 | 2,701 | 2,690 | 2,688 | 2,686 | (2) | (4) |
| 5. 2019 | XXX | XXX | XXX | 5,816 | 7,454 | 9,175 | 9,449 | 9,833 | 9,045 | 8,707 | (338) | (1,126) |
| 6. 2020 | XXX | XXX | XXX | XXX | 6,135 | 7,031 | 6,957 | 7,048 | 6,233 | 6,059 | (174) | (989) |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 6,450 | 4,414 | 3,795 | 3,458 | 2,497 | (961) | (1,298) |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 6,402 | 4,846 | 4,647 | 3,841 | (806) | (1,004) |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 6,561 | 8,652 | 6,866 | (1,785) | 305 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 7,084 | 5,952 | (1,132) | XXX |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 7,147 | XXX | XXX |
| | | | | | | | | | | 12. Totals | (5,567) | (7,164) |

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

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 9,071 | 9,165 | 8,376 | 8,404 | 7,581 | 3,876 | 3,849 | 3,993 | 3,927 | 3,742 | (185) | (251) |
| 2. 2016 | 14 | 12 | 5 | 4 | 4 | 4 | 3 | 3 | 2 | 1 | (1) | (2) |
| 3. 2017 | XXX | 4 | 1 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4. 2018 | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5. 2019 | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6. 2020 | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 962 | 888 | 2,156 | 1,268 | 1,194 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 4,609 | 6,616 | 2,007 | XXX |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 6,148 | XXX | XXX |
| | | | | | | | | | | 12. Totals | 3,089 | 941 |

## SCHEDULE P - PART 2M - INTERNATIONAL

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 1,760 | 1,098 | 1,100 | 932 | 492 | 419 | 419 | 418 | 417 | 434 | 17 | 16 |
| 2. 2016 | 706 | 614 | 614 | 495 | 201 | 201 | 201 | 201 | 201 | 201 | 0 | 0 |
| 3. 2017 | XXX | 385 | 261 | 90 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4. 2018 | XXX | XXX | 1,288 | 1,210 | 699 | 699 | 699 | 699 | 699 | 699 | 0 | 0 |
| 5. 2019 | XXX | XXX | XXX | 487 | 151 | 151 | 151 | 151 | 151 | 151 | 0 | 0 |
| 6. 2020 | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | XXX |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | XXX | XXX |
| | | | | | | | | | | 12. Totals | 17 | 16 |

## 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<br>2016 | 2<br>2017 | 3<br>2018 | 4<br>2019 | 5<br>2020 | 6<br>2021 | 7<br>2022 | 8<br>2023 | 9<br>2024 | 10<br>2025 | 11<br>One Year | 12<br>Two Year |
| 1. Prior | 11,270 | 10,855 | 9,084 | 8,044 | 7,225 | 4,797 | 4,892 | 4,155 | 3,091 | 2,728 | (364) | (1,428) |
| 2. 2016 | 4,027 | 3,372 | 3,368 | 3,322 | 2,938 | 4,624 | 4,624 | 4,621 | 4,533 | 4,517 | (16) | (105) |
| 3. 2017 | XXX | 2,696 | 2,757 | 2,758 | 2,889 | 2,991 | 2,950 | 3,092 | 3,259 | 3,239 | (20) | 147 |
| 4. 2018 | XXX | XXX | 1,167 | 852 | 1,370 | 1,337 | 1,286 | 1,267 | 1,260 | 1,311 | 51 | 44 |
| 5. 2019 | XXX | XXX | XXX | 6,125 | 7,040 | 7,461 | 8,097 | 10,508 | 11,246 | 11,168 | (78) | 660 |
| 6. 2020 | XXX | XXX | XXX | XXX | 6,221 | 6,250 | 6,532 | 6,841 | 7,233 | 7,395 | 162 | 554 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 5,909 | 5,650 | 5,736 | 5,179 | 5,041 | (138) | (695) |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 3,542 | 4,067 | 3,716 | 5,905 | 2,189 | 1,837 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 19,465 | 14,763 | 12,993 | (1,770) | (6,471) |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 24,676 | 13,588 | (11,088) | XXX |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 48,578 | XXX | XXX |
| | | | | | | | | | | 12. Totals | (11,072) | (5,457) |

## SCHEDULE P - PART 2O - REINSURANCE
## NONPROPORTIONAL ASSUMED LIABILITY

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 120,837 | 131,614 | 125,568 | 126,917 | 126,071 | 129,339 | 130,993 | 129,814 | 127,518 | 139,687 | 12,169 | 9,873 |
| 2. 2016 | 2,600 | 2,600 | 1,075 | 2,839 | 2,839 | 2,839 | 2,838 | 2,838 | 1,915 | 1,915 | 0 | (924) |
| 3. 2017 | XXX | 2,710 | 2,214 | 2,214 | 2,214 | 2,214 | 2,145 | 885 | 141 | 141 | 0 | (744) |
| 4. 2018 | XXX | XXX | 2,476 | 2,476 | 2,476 | 2,476 | 2,356 | 1,096 | 0 | 0 | 0 | (1,096) |
| 5. 2019 | XXX | XXX | XXX | 6,620 | 6,620 | 6,620 | 6,543 | 6,543 | 6,304 | 6,301 | (4) | (243) |
| 6. 2020 | XXX | XXX | XXX | XXX | 4,674 | 7,841 | 7,676 | 7,560 | 8,845 | 8,845 | 0 | 1,285 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 1,938 | 1,622 | 1,703 | 1,586 | 1,586 | 0 | (117) |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 2,534 | 6,042 | 9,055 | 8,972 | (83) | 2,930 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 2,353 | 2,132 | 2,095 | (38) | (259) |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 2,530 | 7,895 | 5,364 | XXX |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 2,364 | XXX | XXX |
| | | | | | | | | | | 12. Totals | 17,409 | 10,706 |

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

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 2,924 | 2,735 | 2,000 | 1,575 | 1,186 | 311 | 9 | 9 | 5 | (51) | (55) | (60) |
| 2. 2016 | 203 | 203 | 52 | 52 | 52 | 52 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3. 2017 | XXX | 176 | 50 | 50 | 50 | 50 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4. 2018 | XXX | XXX | 166 | 166 | 166 | 166 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5. 2019 | XXX | XXX | XXX | 164 | 164 | 164 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6. 2020 | XXX | XXX | XXX | XXX | 155 | 155 | 0 | 0 | 0 | 0 | 0 | 0 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 154 | 0 | 0 | 0 | 0 | 0 | 0 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 140 | 0 | 0 | 0 | 0 | 0 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 150 | 0 | 0 | 0 | (150) |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 165 | 0 | (165) | XXX |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 141 | XXX | XXX |
| | | | | | | | | | | 12. Totals | (220) | (210) |

## 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<br>2016 | 2<br>2017 | 3<br>2018 | 4<br>2019 | 5<br>2020 | 6<br>2021 | 7<br>2022 | 8<br>2023 | 9<br>2024 | 10<br>2025 | 11<br>One Year | 12<br>Two Year |
| 1. Prior | 280,763 | 294,191 | 322,405 | 344,863 | 352,570 | 369,415 | 379,184 | 404,174 | 425,446 | 455,146 | 29,701 | 50,972 |
| 2. 2016 | 18,937 | 22,745 | 20,736 | 23,555 | 22,137 | 17,639 | 16,169 | 14,792 | 13,498 | 13,491 | (7) | (1,302) |
| 3. 2017 | XXX | 23,758 | 23,895 | 26,960 | 27,106 | 25,091 | 23,229 | 20,948 | 19,845 | 20,376 | 531 | (572) |
| 4. 2018 | XXX | XXX | 21,510 | 21,383 | 21,767 | 25,004 | 24,874 | 21,995 | 20,758 | 20,736 | (22) | (1,259) |
| 5. 2019 | XXX | XXX | XXX | 23,050 | 22,881 | 29,085 | 29,151 | 27,576 | 23,024 | 25,420 | 2,396 | (2,156) |
| 6. 2020 | XXX | XXX | XXX | XXX | 22,462 | 32,577 | 29,712 | 28,449 | 23,303 | 17,348 | (5,955) | (11,101) |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 41,826 | 42,951 | 41,308 | 37,442 | 26,871 | (10,570) | (14,436) |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 35,170 | 33,575 | 32,074 | 24,869 | (7,205) | (8,706) |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 34,278 | 34,013 | 27,795 | (6,219) | (6,483) |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 36,247 | 34,636 | (1,611) | XXX |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 35,297 | XXX | XXX |
| | | | | | | | | | | 12. Totals | 1,039 | 4,957 |

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

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 11,579 | 11,612 | 9,236 | 5,592 | 6,276 | 6,220 | 6,117 | 11,204 | 10,446 | 10,460 | 15 | (744) |
| 2. 2016 | 2,825 | 3,024 | 3,209 | 1,911 | 1,775 | 1,360 | 1,316 | 1,334 | 1,390 | 1,477 | 88 | 144 |
| 3. 2017 | XXX | 3,089 | 3,354 | 2,241 | 1,884 | 1,681 | 1,334 | 1,322 | 1,251 | 1,256 | 4 | (66) |
| 4. 2018 | XXX | XXX | 2,958 | 2,924 | 2,589 | 1,665 | 1,242 | 790 | 722 | 741 | 19 | (49) |
| 5. 2019 | XXX | XXX | XXX | 2,955 | 2,862 | 1,972 | 1,646 | 1,135 | 1,003 | 985 | (18) | (150) |
| 6. 2020 | XXX | XXX | XXX | XXX | 3,434 | 3,265 | 2,723 | 2,544 | 1,698 | 881 | (817) | (1,663) |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 3,509 | 3,350 | 3,200 | 2,249 | 2,682 | 432 | (518) |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 3,311 | 3,055 | 2,230 | 1,936 | (294) | (1,119) |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 3,794 | 3,449 | 2,556 | (893) | (1,238) |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 4,111 | 3,627 | (484) | XXX |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 4,650 | XXX | XXX |
| | | | | | | | | | | 12. Totals | (1,948) | (5,404) |

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

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 0 | 0 | 0 | 423 | 423 | 429 | 423 | 423 | 423 | 423 | 0 | 0 |
| 2. 2016 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3. 2017 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4. 2018 | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5. 2019 | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6. 2020 | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | XXX |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | XXX | XXX |
| | | | | | | | | | | 12. Totals | 0 | 0 |

## SCHEDULE P - PART 2T - WARRANTY

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | | | | | | | | | | | | |
| 2. 2016 | | | | | | | | | | | | |
| 3. 2017 | XXX | | | | | | | | | | | |
| 4. 2018 | XXX | XXX | | | | | | | | | | |
| 5. 2019 | XXX | XXX | XXX | | | | | | | | | |
| 6. 2020 | XXX | XXX | XXX | XXX | | | | | | | | |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | | | | | | | |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | | | | | | |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | | | |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | | XXX |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | XXX | XXX |
| | | | | | | | | | | 12. Totals | | |

NONE

## SCHEDULE P - PART 2U - PET INSURANCE PLANS

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | | | | | | | | | | | | |
| 2. 2016 | | | | | | | | | | | | |
| 3. 2017 | XXX | | | | | | | | | | | |
| 4. 2018 | XXX | XXX | | | | | | | | | | |
| 5. 2019 | XXX | XXX | XXX | | | | | | | | | |
| 6. 2020 | XXX | XXX | XXX | XXX | | | | | | | | |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | | | | | | | |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | | | | | | |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | | | |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | | XXX |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | XXX | XXX |
| | | | | | | | | | | 12. Totals | | |

NONE

## SCHEDULE P - PART 3A - HOMEOWNERS/FARMOWNERS

| Years in Which Losses Were Incurred | CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED) | | | | | | | | | | 11 Number of Claims Closed With Loss Payment | 12 Number of Claims Closed Without Loss Payment |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | | |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 | | |
| 1. Prior | 000 | 32,614 | 42,189 | 50,017 | 53,352 | 55,420 | 56,737 | 57,468 | 58,321 | 59,279 | 0 | 0 |
| 2. 2016 | 278,464 | 368,415 | 385,466 | 392,145 | 395,005 | 396,009 | 397,314 | 397,747 | 398,203 | 398,384 | 35,567 | 2,383 |
| 3. 2017 | XXX | 395,510 | 552,787 | 589,995 | 558,284 | 561,820 | 563,898 | 564,958 | 566,003 | 566,442 | 42,061 | 2,473 |
| 4. 2018 | XXX | XXX | 437,125 | 605,535 | 595,544 | 593,159 | 598,166 | 599,964 | 600,698 | 601,978 | 46,362 | 2,622 |
| 5. 2019 | XXX | XXX | XXX | 425,516 | 573,494 | 598,463 | 606,625 | 611,036 | 613,704 | 613,471 | 44,717 | 2,582 |
| 6. 2020 | XXX | XXX | XXX | XXX | 526,697 | 696,397 | 718,977 | 732,753 | 738,929 | 740,671 | 53,848 | 3,109 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 603,235 | 835,899 | 864,914 | 872,714 | 876,077 | 55,961 | 4,272 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 657,643 | 989,605 | 1,040,137 | 1,057,713 | 56,815 | 3,989 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 873,616 | 1,190,997 | 1,244,681 | 65,080 | 4,311 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 877,012 | 1,147,006 | 57,008 | 3,284 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 829,070 | 34,071 | 1,857 |

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

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 000 | 112,527 | 172,607 | 200,546 | 212,094 | 219,163 | 222,575 | 226,115 | 228,873 | 231,216 | 0 | 0 |
| 2. 2016 | 156,575 | 298,438 | 365,218 | 402,647 | 419,887 | 427,538 | 432,241 | 433,714 | 434,568 | 434,877 | 52,728 | 7,923 |
| 3. 2017 | XXX | 178,123 | 337,930 | 416,458 | 456,408 | 475,290 | 486,771 | 491,226 | 492,338 | 492,968 | 57,715 | 9,599 |
| 4. 2018 | XXX | XXX | 182,645 | 348,623 | 424,338 | 464,550 | 490,532 | 501,344 | 505,934 | 508,040 | 56,255 | 9,185 |
| 5. 2019 | XXX | XXX | XXX | 184,430 | 353,736 | 431,392 | 481,943 | 507,052 | 518,745 | 523,474 | 53,652 | 9,490 |
| 6. 2020 | XXX | XXX | XXX | XXX | 142,183 | 273,206 | 345,935 | 383,642 | 401,258 | 409,462 | 37,452 | 6,724 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 171,275 | 371,321 | 467,778 | 516,660 | 538,928 | 45,357 | 10,465 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 216,841 | 462,870 | 572,736 | 625,416 | 49,320 | 12,621 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 243,786 | 500,971 | 619,982 | 48,393 | 11,221 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 242,491 | 481,176 | 41,063 | 10,583 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 227,422 | 23,269 | 5,704 |

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

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 000 | 153,939 | 253,254 | 314,330 | 335,315 | 347,850 | 357,631 | 363,681 | 366,825 | 368,452 | 0 | 0 |
| 2. 2016 | 43,749 | 108,724 | 171,639 | 230,125 | 257,679 | 272,288 | 285,515 | 290,126 | 291,580 | 293,947 | 15,550 | 13,664 |
| 3. 2017 | XXX | 47,672 | 117,233 | 189,627 | 241,111 | 275,709 | 298,264 | 312,575 | 318,087 | 322,218 | 15,291 | 13,747 |
| 4. 2018 | XXX | XXX | 55,296 | 133,716 | 213,815 | 276,854 | 325,705 | 350,471 | 361,827 | 368,996 | 15,788 | 14,256 |
| 5. 2019 | XXX | XXX | XXX | 56,530 | 150,143 | 236,484 | 315,520 | 371,046 | 399,260 | 413,606 | 15,445 | 13,982 |
| 6. 2020 | XXX | XXX | XXX | XXX | 43,166 | 104,322 | 171,999 | 232,506 | 272,049 | 291,389 | 10,677 | 9,423 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 43,237 | 121,010 | 208,375 | 278,289 | 326,777 | 10,706 | 10,162 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 50,675 | 144,455 | 237,083 | 310,931 | 10,390 | 11,570 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 54,660 | 146,765 | 248,391 | 9,947 | 12,143 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 57,119 | 151,706 | 8,701 | 12,768 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 55,302 | 5,460 | 9,712 |

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

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 000 | 293,665 | 506,267 | 672,584 | 797,740 | 902,036 | 992,104 | 1,075,480 | 1,150,191 | 1,217,068 | 0 | 0 |
| 2. 2016 | 112,220 | 234,633 | 300,124 | 341,488 | 367,101 | 384,519 | 398,720 | 408,238 | 416,369 | 423,179 | 36,038 | 4,992 |
| 3. 2017 | XXX | 114,184 | 236,909 | 306,840 | 349,282 | 376,653 | 395,593 | 409,717 | 420,564 | 428,049 | 34,487 | 4,948 |
| 4. 2018 | XXX | XXX | 116,287 | 244,606 | 311,396 | 354,302 | 383,073 | 402,855 | 419,016 | 429,395 | 34,721 | 5,137 |
| 5. 2019 | XXX | XXX | XXX | 122,855 | 251,108 | 324,151 | 369,459 | 399,458 | 418,986 | 431,243 | 33,596 | 4,987 |
| 6. 2020 | XXX | XXX | XXX | XXX | 101,903 | 209,472 | 268,235 | 306,999 | 335,305 | 353,253 | 24,446 | 6,129 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 111,909 | 222,326 | 282,516 | 323,672 | 351,578 | 24,082 | 4,609 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 101,692 | 217,929 | 283,490 | 325,668 | 22,763 | 7,093 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 116,390 | 242,269 | 311,294 | 21,189 | 6,160 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 115,387 | 245,097 | 18,957 | 6,041 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 113,044 | 12,269 | 5,021 |

## SCHEDULE P - PART 3E - COMMERCIAL MULTIPLE PERIL

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 000 | 153,842 | 272,446 | 356,028 | 393,075 | 420,134 | 442,894 | 464,643 | 482,612 | 502,309 | 0 | 0 |
| 2. 2016 | 134,850 | 224,243 | 269,570 | 305,592 | 329,258 | 345,065 | 354,507 | 362,833 | 372,103 | 374,873 | 10,223 | 9,007 |
| 3. 2017 | XXX | 157,321 | 270,438 | 316,196 | 356,897 | 392,900 | 414,765 | 427,776 | 434,841 | 440,317 | 10,465 | 9,304 |
| 4. 2018 | XXX | XXX | 183,155 | 306,305 | 356,233 | 397,456 | 433,301 | 459,349 | 476,970 | 485,754 | 10,428 | 8,804 |
| 5. 2019 | XXX | XXX | XXX | 160,028 | 275,768 | 333,108 | 384,909 | 428,213 | 456,711 | 471,247 | 9,864 | 8,439 |
| 6. 2020 | XXX | XXX | XXX | XXX | 180,564 | 274,850 | 321,768 | 363,955 | 398,417 | 424,655 | 8,936 | 10,175 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 175,294 | 289,402 | 346,511 | 391,102 | 427,328 | 8,625 | 7,088 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 189,687 | 354,524 | 422,515 | 476,115 | 8,202 | 6,447 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 217,530 | 384,018 | 456,705 | 7,379 | 6,286 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 211,264 | 367,870 | 6,140 | 5,986 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 212,727 | 3,489 | 4,208 |

## 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 | | |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 | | |
| 1. Prior | 000 | 289 | 563 | 1,237 | 1,336 | 1,411 | 1,409 | 1,445 | 1,513 | 1,526 | 0 | 0 |
| 2. 2016 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3. 2017 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4. 2018 | XXX | XXX | 0 | 0 | 4 | 4 | 4 | 4 | 4 | 4 | 1 | 0 |
| 5. 2019 | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6. 2020 | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 |
| 11. 2025 | 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 | 931 | 1,055 | 1,573 | 1,986 | 2,378 | 2,405 | 3,200 | 3,376 | 6,301 | 0 | 0 |
| 2. 2016 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3. 2017 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4. 2018 | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5. 2019 | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6. 2020 | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 |

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

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 000 | 14,190 | 20,040 | 24,533 | 25,196 | 26,872 | 27,033 | 27,637 | 28,007 | 29,233 | XXX | XXX |
| 2. 2016 | 18,489 | 29,578 | 33,134 | 35,638 | 36,219 | 36,618 | 37,064 | 37,562 | 37,859 | 37,939 | XXX | XXX |
| 3. 2017 | XXX | 24,739 | 39,186 | 44,417 | 47,291 | 48,766 | 49,427 | 50,680 | 50,953 | 51,532 | XXX | XXX |
| 4. 2018 | XXX | XXX | 24,277 | 36,934 | 41,408 | 43,879 | 45,252 | 48,315 | 49,121 | 49,068 | XXX | XXX |
| 5. 2019 | XXX | XXX | XXX | 22,312 | 36,256 | 38,965 | 41,759 | 43,590 | 45,338 | 45,441 | XXX | XXX |
| 6. 2020 | XXX | XXX | XXX | XXX | 23,605 | 41,052 | 44,315 | 47,274 | 49,545 | 51,632 | XXX | XXX |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 22,717 | 45,079 | 53,266 | 57,168 | 61,041 | XXX | XXX |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 27,419 | 48,723 | 57,002 | 59,934 | XXX | XXX |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 27,629 | 51,220 | 56,281 | XXX | XXX |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 31,320 | 60,924 | XXX | XXX |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 29,950 | XXX | XXX |

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

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 000 | 239,045 | 450,354 | 620,938 | 717,222 | 798,149 | 881,336 | 967,607 | 1,054,831 | 1,146,711 | 0 | 0 |
| 2. 2016 | 9,401 | 50,944 | 108,863 | 164,297 | 192,649 | 217,861 | 240,388 | 248,610 | 257,643 | 267,514 | 3,049 | 4,329 |
| 3. 2017 | XXX | 10,661 | 47,568 | 98,812 | 140,480 | 183,375 | 230,912 | 258,417 | 276,692 | 291,329 | 2,986 | 4,013 |
| 4. 2018 | XXX | XXX | 10,178 | 50,899 | 113,347 | 178,864 | 234,851 | 284,021 | 316,157 | 337,201 | 2,917 | 3,958 |
| 5. 2019 | XXX | XXX | XXX | 12,172 | 59,648 | 121,122 | 203,304 | 264,800 | 314,691 | 348,612 | 2,953 | 3,804 |
| 6. 2020 | XXX | XXX | XXX | XXX | 13,435 | 56,423 | 112,221 | 191,453 | 255,120 | 290,427 | 2,420 | 2,807 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 14,490 | 60,091 | 128,797 | 210,624 | 278,123 | 2,195 | 3,016 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 18,337 | 75,387 | 171,367 | 267,940 | 1,992 | 3,620 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 14,537 | 77,540 | 160,098 | 1,491 | 3,503 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 13,622 | 67,795 | 1,093 | 3,197 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 8,230 | 588 | 2,163 |

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

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 000 | 67,933 | 117,421 | 152,195 | 165,407 | 190,258 | 228,773 | 233,182 | 238,346 | 244,378 | 0 | 0 |
| 2. 2016 | 2,317 | 15,523 | 26,851 | 42,365 | 56,139 | 71,231 | 74,981 | 77,516 | 77,869 | 78,204 | 511 | 159 |
| 3. 2017 | XXX | 2,969 | 13,127 | 26,769 | 41,901 | 54,775 | 63,887 | 72,738 | 79,400 | 83,209 | 519 | 197 |
| 4. 2018 | XXX | XXX | 4,130 | 17,901 | 33,956 | 52,958 | 68,450 | 79,287 | 91,041 | 94,209 | 517 | 200 |
| 5. 2019 | XXX | XXX | XXX | 5,291 | 19,529 | 39,787 | 55,126 | 76,476 | 84,158 | 89,692 | 558 | 221 |
| 6. 2020 | XXX | XXX | XXX | XXX | 7,372 | 26,364 | 40,325 | 59,121 | 73,507 | 80,120 | 505 | 236 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 9,322 | 19,616 | 33,740 | 47,633 | 58,146 | 479 | 258 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 8,607 | 26,063 | 44,368 | 52,749 | 433 | 265 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 12,663 | 32,233 | 53,377 | 371 | 246 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 10,210 | 35,695 | 338 | 191 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 10,737 | 118 | 96 |

## 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 | | |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 | | |
| 1. Prior | 000 | 18,827 | 24,953 | 25,694 | 24,874 | 23,695 | 24,186 | 24,333 | 24,284 | 23,711 | XXX | XXX |
| 2. 2016 | 123,110 | 185,084 | 198,348 | 201,998 | 204,785 | 207,497 | 207,257 | 207,066 | 207,113 | 207,117 | XXX | XXX |
| 3. 2017 | XXX | 166,135 | 262,591 | 276,990 | 278,620 | 279,693 | 279,258 | 279,755 | 279,776 | 279,268 | XXX | XXX |
| 4. 2018 | XXX | XXX | 154,343 | 251,663 | 260,134 | 262,990 | 262,938 | 264,350 | 266,621 | 265,158 | XXX | XXX |
| 5. 2019 | XXX | XXX | XXX | 162,727 | 253,794 | 264,113 | 264,344 | 263,065 | 262,477 | 262,183 | XXX | XXX |
| 6. 2020 | XXX | XXX | XXX | XXX | 157,890 | 228,060 | 241,172 | 245,160 | 245,079 | 245,679 | XXX | XXX |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 174,854 | 272,701 | 285,032 | 290,145 | 288,281 | XXX | XXX |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 156,726 | 274,611 | 303,409 | 307,191 | XXX | XXX |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 155,223 | 260,238 | 279,754 | XXX | XXX |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 177,602 | 302,013 | XXX | XXX |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 201,832 | XXX | XXX |

## SCHEDULE P - PART 3J - AUTO PHYSICAL DAMAGE

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 000 | (1,386) | (1,748) | (1,633) | (1,677) | (1,682) | (1,815) | (1,879) | (1,906) | (1,926) | 0 | 0 |
| 2. 2016 | 308,378 | 321,156 | 319,678 | 319,529 | 319,432 | 319,428 | 319,407 | 319,394 | 319,424 | 319,422 | 167,925 | 28,296 |
| 3. 2017 | XXX | 369,954 | 381,974 | 380,954 | 380,384 | 380,387 | 380,324 | 380,320 | 380,330 | 380,329 | 195,986 | 30,378 |
| 4. 2018 | XXX | XXX | 367,610 | 382,714 | 381,163 | 380,784 | 380,754 | 380,694 | 380,673 | 380,657 | 199,432 | 27,058 |
| 5. 2019 | XXX | XXX | XXX | 381,784 | 400,399 | 398,943 | 398,723 | 398,604 | 398,595 | 398,483 | 199,173 | 25,848 |
| 6. 2020 | XXX | XXX | XXX | XXX | 320,563 | 334,117 | 332,586 | 332,231 | 332,020 | 332,003 | 163,169 | 16,931 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 419,898 | 462,525 | 458,022 | 456,923 | 456,403 | 194,677 | 21,720 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 544,658 | 609,337 | 605,393 | 604,554 | 218,451 | 24,157 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 577,900 | 632,706 | 629,094 | 213,946 | 23,075 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 568,416 | 611,429 | 196,338 | 21,132 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 508,266 | 148,565 | 13,437 |

## SCHEDULE P - PART 3K - FIDELITY/SURETY

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 000 | 4,451 | 5,138 | 4,303 | 3,839 | 4,442 | 4,104 | 4,340 | 3,965 | 3,730 | XXX | XXX |
| 2. 2016 | 1,004 | 2,113 | 2,185 | 2,903 | 2,892 | 3,292 | 4,821 | 4,816 | 4,985 | 4,982 | XXX | XXX |
| 3. 2017 | XXX | 563 | 2,052 | 2,325 | 2,979 | 2,973 | 2,971 | 2,966 | 2,959 | 2,957 | XXX | XXX |
| 4. 2018 | XXX | XXX | 1,286 | 1,954 | 2,985 | 2,629 | 2,695 | 2,689 | 2,685 | 2,683 | XXX | XXX |
| 5. 2019 | XXX | XXX | XXX | 821 | 4,873 | 6,703 | 7,800 | 8,810 | 8,782 | 8,701 | XXX | XXX |
| 6. 2020 | XXX | XXX | XXX | XXX | 1,024 | 2,496 | 5,727 | 5,760 | 6,016 | 6,016 | XXX | XXX |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 940 | 1,293 | 1,289 | 1,240 | 1,255 | XXX | XXX |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 971 | 2,340 | 2,876 | 3,012 | XXX | XXX |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 1,349 | 2,563 | 5,453 | XXX | XXX |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 1,769 | 3,550 | XXX | XXX |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 2,161 | XXX | XXX |

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

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 000 | 33 | 181 | 270 | 362 | 456 | 553 | 954 | 1,006 | 1,039 | XXX | XXX |
| 2. 2016 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 3. 2017 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 4. 2018 | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 5. 2019 | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 6. 2020 | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | XXX | XXX |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 123 | 1,909 | XXX | XXX |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 1,562 | 2,313 | XXX | XXX |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 863 | XXX | XXX |

## SCHEDULE P - PART 3M - INTERNATIONAL

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 000 | 211 | 187 | 287 | 292 | 305 | 303 | 317 | 320 | 320 | XXX | XXX |
| 2. 2016 | 46 | 71 | 125 | 201 | 201 | 201 | 201 | 201 | 201 | 201 | XXX | XXX |
| 3. 2017 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 4. 2018 | XXX | XXX | 0 | 699 | 699 | 699 | 699 | 699 | 699 | 699 | XXX | XXX |
| 5. 2019 | XXX | XXX | XXX | 151 | 151 | 151 | 151 | 151 | 151 | 151 | XXX | XXX |
| 6. 2020 | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | XXX | XXX |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | XXX | XXX |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 11. 2025 | 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 | | |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 | | |
| 1. Prior | 000 | 922 | 1,232 | 1,544 | 2,431 | 2,406 | 2,449 | 2,452 | 2,460 | 2,461 | XXX | XXX |
| 2. 2016 | 840 | 1,658 | 2,117 | 2,623 | 3,259 | 4,482 | 4,504 | 4,516 | 4,516 | 4,516 | XXX | XXX |
| 3. 2017 | XXX | 787 | 1,483 | 2,414 | 2,794 | 2,815 | 2,905 | 3,124 | 3,205 | 3,238 | XXX | XXX |
| 4. 2018 | XXX | XXX | 109 | 573 | 762 | 828 | 867 | 896 | 910 | 927 | XXX | XXX |
| 5. 2019 | XXX | XXX | XXX | 2,949 | 5,717 | 7,337 | 7,689 | 9,553 | 10,661 | 10,661 | XXX | XXX |
| 6. 2020 | XXX | XXX | XXX | XXX | 1,689 | 3,694 | 4,549 | 5,617 | 6,478 | 6,502 | XXX | XXX |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 1,952 | 7,878 | 3,375 | 3,905 | 3,874 | XXX | XXX |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 14 | 2,278 | 3,152 | 4,106 | XXX | XXX |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 4,836 | 7,852 | 10,473 | XXX | XXX |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 3,131 | 7,021 | XXX | XXX |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 24,814 | XXX | XXX |

## SCHEDULE P - PART 3O - REINSURANCE
## NONPROPORTIONAL ASSUMED LIABILITY

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 000 | 23,519 | 36,412 | 46,772 | 53,361 | 59,668 | 73,952 | 75,269 | 79,783 | 84,423 | XXX | XXX |
| 2. 2016 | 0 | 0 | 1 | 1 | 931 | 1,915 | 1,915 | 1,915 | 1,915 | 1,915 | XXX | XXX |
| 3. 2017 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 141 | 141 | 141 | XXX | XXX |
| 4. 2018 | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 5. 2019 | XXX | XXX | XXX | 0 | 6,301 | 6,301 | 6,301 | 6,301 | 6,301 | 6,301 | XXX | XXX |
| 6. 2020 | XXX | XXX | XXX | XXX | 0 | 3,780 | 3,780 | 3,780 | 6,300 | 8,507 | XXX | XXX |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 63 | 63 | 6,168 | 7,871 | XXX | XXX |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 46 | XXX | XXX |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | XXX | XXX |

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

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 000 | (222) | (219) | (218) | (152) | (152) | (131) | (131) | (129) | (131) | XXX | XXX |
| 2. 2016 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 3. 2017 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 4. 2018 | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 5. 2019 | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 6. 2020 | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | XXX | XXX |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | XXX | XXX |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 11. 2025 | 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 | | |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 | | |
| 1. Prior | 000 | 46,900 | 84,305 | 129,713 | 152,368 | 175,572 | 204,235 | 226,567 | 254,101 | 278,604 | 0 | 0 |
| 2. 2016 | 566 | 1,909 | 3,529 | 6,751 | 7,578 | 8,602 | 9,663 | 10,551 | 11,677 | 11,868 | 380 | 450 |
| 3. 2017 | XXX | 268 | 1,604 | 3,033 | 6,773 | 9,063 | 11,513 | 13,198 | 15,006 | 15,936 | 377 | 468 |
| 4. 2018 | XXX | XXX | 363 | 1,936 | 3,904 | 6,439 | 9,895 | 13,015 | 14,127 | 16,185 | 349 | 364 |
| 5. 2019 | XXX | XXX | XXX | 483 | 2,631 | 4,572 | 8,278 | 12,850 | 16,191 | 18,588 | 357 | 340 |
| 6. 2020 | XXX | XXX | XXX | XXX | 404 | 1,287 | 2,675 | 4,347 | 6,735 | 9,039 | 264 | 305 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 425 | 2,132 | 3,447 | 6,579 | 8,973 | 237 | 285 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 461 | 1,021 | 3,934 | 6,829 | 178 | 331 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 391 | 1,325 | 2,993 | 142 | 338 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 393 | 1,759 | 110 | 303 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 526 | 62 | 211 |

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

| | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 000 | 473 | 1,012 | 2,796 | 3,561 | 3,592 | 3,601 | 6,581 | 6,644 | 6,765 | 0 | 0 |
| 2. 2016 | 44 | 355 | 597 | 753 | 831 | 886 | 960 | 968 | 1,167 | 1,394 | 12 | 14 |
| 3. 2017 | XXX | 14 | 186 | 462 | 529 | 603 | 1,060 | 1,127 | 1,128 | 1,128 | 9 | 5 |
| 4. 2018 | XXX | XXX | 15 | 364 | 620 | 751 | 714 | 722 | 722 | 736 | 5 | 4 |
| 5. 2019 | XXX | XXX | XXX | 281 | 455 | 546 | 603 | 643 | 870 | 883 | 10 | 4 |
| 6. 2020 | XXX | XXX | XXX | XXX | 24 | 78 | 91 | 113 | 192 | 193 | 6 | 9 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 128 | 260 | 419 | 539 | 1,093 | 9 | 10 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 22 | 239 | 264 | 1,103 | 7 | 9 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 12 | 67 | 483 | 6 | 8 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 63 | 478 | 5 | 7 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 323 | 3 | 5 |

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

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 000 | 0 | 423 | 423 | 423 | 423 | 423 | 423 | 423 | 423 | XXX | XXX |
| 2. 2016 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 3. 2017 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 4. 2018 | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 5. 2019 | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 6. 2020 | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | XXX | XXX |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | XXX | XXX |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | XXX | XXX |

## SCHEDULE P - PART 3T - WARRANTY

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 000 | | | | | | | | | | | |
| 2. 2016 | | | | | | | | | | | | |
| 3. 2017 | XXX | | | | | | | | | | | |
| 4. 2018 | XXX | XXX | | | | | | | | | | |
| 5. 2019 | XXX | XXX | XXX | | | | | | | | | |
| 6. 2020 | XXX | XXX | XXX | XXX | | | | | | | | |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | | | | | | | |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | | | | | | |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | | | |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | | |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | |

NONE

## SCHEDULE P - PART 3U - PET INSURANCE PLANS

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 000 | | | | | | | | | | XXX | XXX |
| 2. 2016 | | | | | | | | | | | XXX | XXX |
| 3. 2017 | XXX | | | | | | | | | | XXX | XXX |
| 4. 2018 | XXX | XXX | | | | | | | | | XXX | XXX |
| 5. 2019 | XXX | XXX | XXX | | | | | | | | XXX | XXX |
| 6. 2020 | XXX | XXX | XXX | XXX | | | | | | | XXX | XXX |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | | | | | | XXX | XXX |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | | | | | XXX | XXX |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | | XXX | XXX |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | XXX | XXX |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | XXX | XXX |

NONE

## SCHEDULE P - PART 4A - HOMEOWNERS/FARMOWNERS

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

| Years in Which Losses Were Incurred | 1 2016 | 2 2017 | 3 2018 | 4 2019 | 5 2020 | 6 2021 | 7 2022 | 8 2023 | 9 2024 | 10 2025 |
|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 13,011 | 8,508 | 6,642 | 1,616 | 1,353 | 1,034 | 1,907 | 1,705 | 1,738 | 1,727 |
| 2. 2016 | 80,262 | 18,475 | 7,401 | 2,183 | 1,393 | 469 | 344 | 347 | 263 | 360 |
| 3. 2017 | XXX | 122,333 | 27,213 | 13,305 | 7,278 | 3,706 | 5,561 | 2,845 | 976 | 906 |
| 4. 2018 | XXX | XXX | 146,230 | 29,358 | 8,220 | 5,981 | 5,898 | 3,386 | 1,541 | 625 |
| 5. 2019 | XXX | XXX | XXX | 116,708 | 16,872 | 3,654 | 1,552 | (564) | (935) | 496 |
| 6. 2020 | XXX | XXX | XXX | XXX | 190,170 | 45,793 | 19,190 | 8,279 | 5,563 | 2,557 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 202,629 | 41,152 | 14,714 | 6,221 | (520) |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 344,606 | 44,858 | 12,835 | 7,109 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 352,319 | 58,582 | 21,115 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 291,435 | 61,184 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 301,988 |

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

| | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 94,344 | 45,349 | 21,108 | 12,160 | 9,282 | 11,881 | 10,905 | 9,452 | 9,267 | 8,726 |
| 2. 2016 | 164,815 | 69,722 | 31,112 | 10,932 | 3,411 | 1,298 | 756 | 130 | 95 | 85 |
| 3. 2017 | XXX | 210,352 | 85,562 | 34,575 | 14,327 | 6,097 | 2,152 | 988 | 233 | 49 |
| 4. 2018 | XXX | XXX | 206,044 | 86,174 | 38,796 | 15,017 | 5,576 | 2,194 | 383 | 114 |
| 5. 2019 | XXX | XXX | XXX | 213,250 | 91,877 | 38,449 | 16,150 | 7,449 | 1,816 | 409 |
| 6. 2020 | XXX | XXX | XXX | XXX | 194,176 | 88,822 | 37,642 | 18,482 | 6,410 | 1,794 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 246,807 | 109,356 | 48,754 | 20,692 | 7,086 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 314,459 | 131,689 | 55,979 | 20,232 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 365,152 | 153,289 | 59,040 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 383,349 | 150,345 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 365,994 |

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

| | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 121,998 | 57,991 | 38,176 | 29,422 | 23,741 | 15,059 | 10,790 | 10,916 | 8,888 | 8,025 |
| 2. 2016 | 120,533 | 62,374 | 32,855 | 20,169 | 12,589 | 7,215 | 2,874 | 3,350 | 2,344 | 2,262 |
| 3. 2017 | XXX | 143,294 | 91,725 | 45,105 | 27,404 | 13,433 | 5,695 | 4,740 | 3,283 | 3,100 |
| 4. 2018 | XXX | XXX | 179,480 | 93,466 | 62,430 | 32,646 | 15,725 | 7,665 | 4,553 | 4,276 |
| 5. 2019 | XXX | XXX | XXX | 197,468 | 137,182 | 80,834 | 37,872 | 22,793 | 11,001 | 6,957 |
| 6. 2020 | XXX | XXX | XXX | XXX | 244,178 | 159,330 | 91,798 | 45,923 | 25,564 | 15,215 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 226,712 | 140,657 | 80,660 | 44,578 | 23,041 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 243,546 | 160,956 | 91,701 | 53,012 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 301,460 | 186,894 | 106,054 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 353,760 | 232,464 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 426,612 |

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

| | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 1,701,677 | 1,473,269 | 1,295,438 | 1,192,106 | 1,115,198 | 1,069,903 | 1,012,844 | 951,057 | 878,765 | 793,127 |
| 2. 2016 | 436,815 | 294,792 | 225,618 | 182,401 | 147,594 | 117,378 | 97,552 | 81,216 | 67,353 | 55,591 |
| 3. 2017 | XXX | 458,095 | 306,411 | 237,192 | 188,129 | 163,861 | 128,063 | 103,090 | 85,391 | 74,432 |
| 4. 2018 | XXX | XXX | 453,832 | 301,863 | 236,328 | 189,581 | 160,605 | 122,902 | 97,611 | 81,184 |
| 5. 2019 | XXX | XXX | XXX | 421,826 | 266,933 | 217,172 | 185,413 | 144,432 | 118,231 | 94,283 |
| 6. 2020 | XXX | XXX | XXX | XXX | 440,663 | 321,761 | 233,545 | 171,978 | 132,811 | 92,928 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 372,069 | 258,400 | 186,931 | 142,714 | 108,075 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 369,546 | 250,069 | 174,484 | 122,526 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 359,327 | 216,770 | 151,156 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 354,071 | 208,206 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 358,988 |

## SCHEDULE P - PART 4E - COMMERCIAL MULTIPLE PERIL

| | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 313,317 | 225,822 | 167,768 | 119,553 | 105,525 | 87,829 | 73,949 | 68,310 | 66,625 | 75,847 |
| 2. 2016 | 163,467 | 89,756 | 51,177 | 30,860 | 23,764 | 15,651 | 10,308 | 7,147 | 4,711 | 5,859 |
| 3. 2017 | XXX | 147,997 | 88,432 | 65,814 | 32,809 | 26,023 | 19,532 | 14,543 | 10,145 | 8,695 |
| 4. 2018 | XXX | XXX | 148,604 | 103,741 | 61,485 | 40,649 | 27,485 | 19,194 | 13,564 | 11,209 |
| 5. 2019 | XXX | XXX | XXX | 176,637 | 116,418 | 76,781 | 47,333 | 29,181 | 19,337 | 12,221 |
| 6. 2020 | XXX | XXX | XXX | XXX | 212,362 | 142,272 | 105,282 | 76,559 | 53,225 | 34,714 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 221,647 | 128,480 | 89,148 | 59,636 | 39,602 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 257,816 | 136,780 | 109,090 | 69,827 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 266,936 | 176,692 | 116,684 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 311,412 | 215,322 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 350,156 |

## 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 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1. Prior | 2,159 | 1,342 | 1,819 | 1,529 | 383 | 431 | 445 | 412 | 352 | 205 |
| 2. 2016 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3. 2017 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4. 2018 | XXX | XXX | 0 | 0 | (4) | (4) | (4) | 0 | 0 | 0 |
| 5. 2019 | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6. 2020 | XXX | XXX | XXX | XXX | (1) | (1) | (1) | (1) | (1) | (1) |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | (1) | (1) | (1) | (1) | (1) |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | (1) | (1) | (1) | (1) |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | (1) | (1) | (1) |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 |

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

| | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 5,712 | 3,478 | 4,077 | 3,379 | 1,799 | 4,104 | 4,515 | 477 | (2,300) | 326 |
| 2. 2016 | (1) | (1) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3. 2017 | XXX | (1) | (1) | (1) | (1) | (1) | (1) | (1) | (1) | (1) |
| 4. 2018 | XXX | XXX | (1) | (1) | (1) | (1) | (1) | (1) | (1) | (1) |
| 5. 2019 | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6. 2020 | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 |

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

| | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 21,337 | 20,479 | 13,886 | 12,375 | 9,547 | 9,520 | 10,266 | 8,761 | 9,374 | 8,988 |
| 2. 2016 | 13,834 | 4,288 | 1,716 | 316 | 1,086 | 315 | 586 | 478 | 763 | 657 |
| 3. 2017 | XXX | 12,035 | 3,965 | 2,155 | 768 | 663 | 728 | 513 | 798 | 847 |
| 4. 2018 | XXX | XXX | 9,056 | 5,914 | 2,523 | 1,475 | 693 | 722 | 737 | 241 |
| 5. 2019 | XXX | XXX | XXX | 11,703 | 5,632 | 3,678 | 1,828 | 835 | 756 | 210 |
| 6. 2020 | XXX | XXX | XXX | XXX | 16,410 | 7,342 | 3,798 | 1,828 | 1,982 | (8) |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 14,035 | 5,539 | 2,473 | (1,036) | 621 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 17,088 | 4,897 | 3,417 | 1,698 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 28,906 | 14,477 | 5,281 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 41,867 | 18,837 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 35,580 |

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

| | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 799,156 | 608,492 | 530,969 | 516,707 | 523,664 | 505,997 | 501,515 | 521,135 | 503,770 | 454,486 |
| 2. 2016 | 214,084 | 146,570 | 95,073 | 73,757 | 56,466 | 40,016 | 31,606 | 26,149 | 23,332 | 19,650 |
| 3. 2017 | XXX | 225,347 | 162,132 | 113,256 | 84,111 | 52,273 | 33,117 | 31,645 | 25,826 | 20,614 |
| 4. 2018 | XXX | XXX | 258,771 | 197,153 | 135,559 | 87,761 | 64,184 | 43,260 | 28,196 | 26,244 |
| 5. 2019 | XXX | XXX | XXX | 297,736 | 222,234 | 154,527 | 98,927 | 80,501 | 50,117 | 40,328 |
| 6. 2020 | XXX | XXX | XXX | XXX | 306,499 | 224,712 | 156,906 | 103,406 | 65,807 | 48,793 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 313,320 | 236,500 | 170,026 | 120,160 | 82,883 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 343,776 | 253,187 | 194,731 | 144,162 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 431,539 | 343,101 | 260,776 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 517,342 | 430,291 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 597,300 |

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

| | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 254,027 | 203,170 | 137,613 | 67,682 | 39,405 | 40,747 | 27,465 | 21,324 | 21,072 | 17,335 |
| 2. 2016 | 65,029 | 50,813 | 35,685 | 21,903 | 13,772 | 8,134 | 4,130 | 4,073 | 4,177 | 3,201 |
| 3. 2017 | XXX | 69,259 | 54,937 | 40,413 | 16,911 | 16,234 | 10,897 | 9,603 | 9,325 | 8,693 |
| 4. 2018 | XXX | XXX | 71,108 | 48,886 | 32,942 | 23,204 | 12,191 | 13,857 | 9,857 | 4,667 |
| 5. 2019 | XXX | XXX | XXX | 73,517 | 64,376 | 47,648 | 32,957 | 18,128 | 9,343 | 5,276 |
| 6. 2020 | XXX | XXX | XXX | XXX | 96,977 | 75,648 | 47,869 | 28,090 | 22,143 | 15,907 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 92,329 | 62,178 | 42,606 | 25,673 | 16,176 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 98,224 | 67,881 | 47,341 | 34,269 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 110,161 | 80,755 | 52,046 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 126,987 | 96,282 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 135,777 |

## 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 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1. Prior | 18,241 | 11,117 | 8,913 | 7,369 | 6,839 | 6,220 | 5,563 | 4,076 | 3,938 | 1,124 |
| 2. 2016 | 28,334 | 10,779 | 4,979 | 3,186 | 3,046 | 825 | 757 | 85 | 45 | 70 |
| 3. 2017 | XXX | 38,948 | 6,170 | 1,635 | 995 | 86 | 1,138 | 1,304 | 435 | 898 |
| 4. 2018 | XXX | XXX | 18,345 | 1,996 | 4,239 | 3,537 | 2,849 | 3,678 | 2,711 | 2,030 |
| 5. 2019 | XXX | XXX | XXX | 20,863 | (5,814) | (6,751) | (463) | (196) | (246) | (660) |
| 6. 2020 | XXX | XXX | XXX | XXX | 30,869 | 4,048 | 6,852 | 6,956 | 6,620 | 6,384 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 19,272 | (3,667) | (3,790) | 362 | 3,548 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 49,819 | (6,394) | (1,557) | (1,715) |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 39,582 | 1,642 | 1,696 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 54,789 | 7,888 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 101,121 |

## SCHEDULE P - PART 4J - AUTO PHYSICAL DAMAGE

| | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 23,985 | 23,597 | 21,608 | 6,896 | 551 | 354 | 274 | 247 | 86 | 74 |
| 2. 2016 | 6,493 | 12,030 | 16,434 | 4,068 | 753 | (20) | 37 | 49 | 7 | 17 |
| 3. 2017 | XXX | 6,062 | 9,939 | 10,860 | 1,301 | 34 | 65 | 124 | 45 | 55 |
| 4. 2018 | XXX | XXX | 8,618 | 26,412 | 1,445 | 382 | 291 | 209 | 150 | 3 |
| 5. 2019 | XXX | XXX | XXX | 17,903 | 2,307 | 768 | 186 | 4 | 42 | (27) |
| 6. 2020 | XXX | XXX | XXX | XXX | 27,364 | 2,932 | 695 | 417 | 405 | 128 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 24,515 | 374 | 965 | 1,463 | 572 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 29,346 | (1,683) | 521 | 65 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 34,725 | (1,664) | 881 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 35,293 | (266) |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 25,178 |

## SCHEDULE P - PART 4K - FIDELITY/SURETY

| | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 18,158 | 11,567 | 8,271 | 5,475 | 426 | 5,047 | 4,298 | 1,577 | 777 | 656 |
| 2. 2016 | 5,160 | 2,843 | 2,580 | 1,773 | 2,538 | 2,384 | 177 | 778 | 637 | 630 |
| 3. 2017 | XXX | 4,944 | 2,179 | 1,453 | 745 | 157 | 102 | 69 | 71 | 19 |
| 4. 2018 | XXX | XXX | 3,965 | 2,683 | 846 | 195 | 5 | 1 | 4 | 3 |
| 5. 2019 | XXX | XXX | XXX | 3,996 | 1,765 | 1,877 | 580 | 789 | 261 | 6 |
| 6. 2020 | XXX | XXX | XXX | XXX | 5,105 | 1,867 | 1,193 | 1,244 | 217 | 43 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 5,501 | 3,110 | 2,436 | 2,172 | 1,211 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 5,368 | 2,498 | 1,766 | 826 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 5,193 | 6,085 | 1,413 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 4,976 | 2,397 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 4,967 |

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

| | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 6,003 | 6,797 | 6,178 | 6,170 | 5,215 | 2,277 | 2,126 | 2,066 | 2,178 | 1,999 |
| 2. 2016 | 14 | 12 | 5 | 4 | 4 | 4 | 3 | 3 | 2 | 1 |
| 3. 2017 | XXX | 4 | 1 | 1 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4. 2018 | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5. 2019 | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6. 2020 | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 962 | 731 | 247 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 1,464 | 3,140 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 4,835 |

## SCHEDULE P - PART 4M - INTERNATIONAL

| | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 1,270 | 534 | 606 | 524 | 158 | 98 | 91 | 88 | 97 | 114 |
| 2. 2016 | 218 | 126 | 126 | 269 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3. 2017 | XXX | 385 | 261 | 90 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4. 2018 | XXX | XXX | 989 | 437 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5. 2019 | XXX | XXX | XXX | 285 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6. 2020 | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 |
| 11. 2025 | 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 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1. Prior | 4,347 | 4,217 | 3,817 | 3,437 | 3,607 | 1,344 | 1,559 | 1,059 | 490 | 181 |
| 2. 2016 | 746 | 340 | 178 | 331 | (594) | 50 | 46 | 106 | 17 | 1 |
| 3. 2017 | XXX | 647 | 30 | 116 | 24 | 115 | (357) | (164) | 24 | 1 |
| 4. 2018 | XXX | XXX | 488 | 309 | 608 | 495 | 405 | 371 | 350 | 384 |
| 5. 2019 | XXX | XXX | XXX | (1,286) | (1,645) | (1,266) | (61) | 160 | 441 | 507 |
| 6. 2020 | XXX | XXX | XXX | XXX | 2,459 | 354 | 557 | 257 | 119 | 698 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 1,192 | 296 | 1,033 | 173 | 1,404 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 1,313 | (905) | (1,745) | 201 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 8,687 | 2,360 | 387 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 17,646 | 3,228 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 17,063 |

## SCHEDULE P - PART 4O - REINSURANCE
## NONPROPORTIONAL ASSUMED LIABILITY

| | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 47,531 | 40,979 | 34,090 | 32,272 | 27,857 | 29,205 | 26,854 | 22,795 | 18,975 | 21,874 |
| 2. 2016 | 2,599 | 2,599 | 1,074 | 66 | 66 | 924 | 924 | 924 | 0 | 0 |
| 3. 2017 | XXX | 2,710 | 2,214 | 2,214 | 2,214 | 2,214 | 1,981 | 744 | 0 | 0 |
| 4. 2018 | XXX | XXX | 2,476 | 2,476 | 2,476 | 2,476 | 2,356 | 1,096 | 0 | 0 |
| 5. 2019 | XXX | XXX | XXX | 288 | 299 | 299 | 223 | 169 | 0 | 0 |
| 6. 2020 | XXX | XXX | XXX | XXX | 882 | 4,061 | 3,896 | 1,260 | 0 | 0 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 1,938 | 1,622 | 1,703 | 1,586 | 1,586 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 2,472 | 718 | 1,178 | 1,056 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 2,353 | 2,132 | 2,048 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 2,530 | 4,083 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 2,364 |

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

| | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 2,034 | 2,446 | 1,612 | 1,168 | 1,060 | 258 | 97 | 95 | 87 | 47 |
| 2. 2016 | 203 | 203 | 52 | 52 | 52 | 52 | 0 | 0 | 0 | 0 |
| 3. 2017 | XXX | 176 | 50 | 50 | 50 | 50 | 0 | 0 | 0 | 0 |
| 4. 2018 | XXX | XXX | 166 | 166 | 166 | 166 | 0 | 0 | 0 | 0 |
| 5. 2019 | XXX | XXX | XXX | 164 | 164 | 164 | 0 | 0 | 0 | 0 |
| 6. 2020 | XXX | XXX | XXX | XXX | 155 | 155 | 0 | 0 | 0 | 0 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 154 | 0 | 0 | 0 | 0 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 140 | 0 | 0 | 0 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 150 | 0 | 0 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 165 | 0 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 141 |

## 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 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1. Prior | 207,385 | 180,178 | 176,511 | 162,330 | 154,943 | 150,856 | 137,077 | 136,140 | 129,786 | 131,542 |
| 2. 2016 | 16,968 | 18,441 | 13,761 | 14,301 | 12,287 | 6,857 | 4,473 | 2,770 | 1,289 | 1,486 |
| 3. 2017 | XXX | 21,558 | 18,021 | 19,016 | 16,857 | 12,725 | 8,990 | 6,414 | 3,441 | 3,817 |
| 4. 2018 | XXX | XXX | 19,289 | 15,795 | 13,198 | 13,534 | 9,534 | 7,213 | 4,988 | 3,871 |
| 5. 2019 | XXX | XXX | XXX | 20,548 | 16,654 | 19,099 | 15,429 | 11,084 | 4,659 | 4,898 |
| 6. 2020 | XXX | XXX | XXX | XXX | 20,686 | 29,093 | 23,789 | 21,302 | 14,428 | 6,878 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 39,782 | 38,558 | 34,238 | 27,876 | 15,267 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 33,471 | 30,429 | 25,481 | 16,141 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 33,119 | 30,702 | 21,139 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 34,877 | 30,958 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 33,100 |

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

| | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 9,524 | 9,423 | 6,469 | 1,944 | 2,363 | 2,330 | 2,459 | 3,803 | 3,075 | 3,084 |
| 2. 2016 | 1,842 | 2,084 | 2,197 | 871 | 701 | 192 | 17 | 60 | 4 | 50 |
| 3. 2017 | XXX | 2,923 | 2,749 | 1,652 | 1,231 | 893 | 229 | 195 | 124 | 128 |
| 4. 2018 | XXX | XXX | 2,745 | 2,292 | 1,804 | 902 | 520 | 68 | 0 | 1 |
| 5. 2019 | XXX | XXX | XXX | 2,422 | 2,265 | 1,387 | 971 | 457 | 125 | 102 |
| 6. 2020 | XXX | XXX | XXX | XXX | 3,327 | 3,184 | 2,498 | 2,308 | 1,492 | 687 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 2,659 | 2,295 | 2,263 | 1,246 | 139 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 3,017 | 2,736 | 1,895 | 776 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 3,620 | 3,189 | 1,890 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 3,562 | 2,804 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 4,038 |

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

| | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 0 | 0 | (423) | 0 | 0 | 6 | 0 | 0 | 0 | 0 |
| 2. 2016 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3. 2017 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4. 2018 | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5. 2019 | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6. 2020 | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 |

## SCHEDULE P - PART 4T - WARRANTY

| | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | | | | | | | | | | |
| 2. 2016 | | | | | | | | | | |
| 3. 2017 | XXX | | | | | | | | | |
| 4. 2018 | XXX | XXX | | | | | | | | |
| 5. 2019 | XXX | XXX | XXX | | | | | | | |
| 6. 2020 | XXX | XXX | XXX | XXX | | | | | | |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | | | | | |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | | | | |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | |

NONE

## SCHEDULE P - PART 4U - PET INSURANCE PLANS

| | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | | | | | | | | | | |
| 2. 2016 | | | | | | | | | | |
| 3. 2017 | XXX | | | | | | | | | |
| 4. 2018 | XXX | XXX | | | | | | | | |
| 5. 2019 | XXX | XXX | XXX | | | | | | | |
| 6. 2020 | XXX | XXX | XXX | XXX | | | | | | |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | | | | | |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | | | | |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| 11. 2025 | 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 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1. Prior | 6,037 | 901 | 415 | 263 | 341 | 81 | 34 | 37 | 22 | 8 |
| 2. 2016 | 29,543 | 34,585 | 35,062 | 35,237 | 35,464 | 35,505 | 35,530 | 35,553 | 35,560 | 35,567 |
| 3. 2017 | XXX | 35,150 | 40,652 | 41,116 | 41,510 | 41,681 | 41,733 | 41,982 | 42,051 | 42,061 |
| 4. 2018 | XXX | XXX | 38,400 | 44,948 | 45,725 | 46,004 | 46,090 | 46,228 | 46,336 | 46,362 |
| 5. 2019 | XXX | XXX | XXX | 36,412 | 43,515 | 44,195 | 44,405 | 44,517 | 44,671 | 44,717 |
| 6. 2020 | XXX | XXX | XXX | XXX | 43,762 | 52,556 | 53,344 | 53,612 | 53,776 | 53,848 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 45,012 | 54,554 | 55,528 | 55,819 | 55,961 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 42,507 | 55,163 | 56,388 | 56,815 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 51,838 | 63,441 | 65,080 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 47,714 | 57,008 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 34,071 |

## 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 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1. Prior | 1,347 | 763 | 453 | 269 | 191 | 140 | 113 | 91 | 74 | 65 |
| 2. 2016 | 2,470 | 553 | 251 | 133 | 74 | 46 | 31 | 18 | 12 | 7 |
| 3. 2017 | XXX | 2,597 | 854 | 586 | 496 | 354 | 321 | 97 | 38 | 30 |
| 4. 2018 | XXX | XXX | 2,794 | 838 | 518 | 288 | 251 | 139 | 49 | 33 |
| 5. 2019 | XXX | XXX | XXX | 2,842 | 781 | 407 | 274 | 206 | 81 | 59 |
| 6. 2020 | XXX | XXX | XXX | XXX | 3,359 | 898 | 394 | 213 | 90 | 57 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 3,941 | 1,025 | 440 | 260 | 175 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 4,059 | 1,080 | 423 | 205 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 4,641 | 1,089 | 464 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 4,079 | 1,049 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 3,397 |

## 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 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1. Prior | 8,082 | 1,779 | 936 | 570 | 524 | 247 | 160 | 142 | 108 | 79 |
| 2. 2016 | 33,826 | 37,453 | 37,665 | 37,747 | 37,907 | 37,925 | 37,939 | 37,952 | 37,955 | 37,957 |
| 3. 2017 | XXX | 39,659 | 43,897 | 44,147 | 44,439 | 44,487 | 44,510 | 44,537 | 44,556 | 44,564 |
| 4. 2018 | XXX | XXX | 43,172 | 48,305 | 48,798 | 48,875 | 48,939 | 48,975 | 49,000 | 49,017 |
| 5. 2019 | XXX | XXX | XXX | 41,171 | 46,755 | 47,132 | 47,230 | 47,288 | 47,330 | 47,358 |
| 6. 2020 | XXX | XXX | XXX | XXX | 49,434 | 56,463 | 56,807 | 56,917 | 56,967 | 57,014 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 52,288 | 59,747 | 60,215 | 60,341 | 60,408 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 49,439 | 60,169 | 60,776 | 61,009 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 60,073 | 68,781 | 69,855 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 54,565 | 61,341 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 39,325 |

# 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 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1. Prior | 17,931 | 5,138 | 2,591 | 1,322 | 559 | 351 | 215 | 202 | 82 | 73 |
| 2. 2016 | 29,920 | 46,607 | 49,975 | 51,364 | 52,015 | 52,244 | 52,475 | 52,610 | 52,686 | 52,728 |
| 3. 2017 | XXX | 33,292 | 51,053 | 54,679 | 56,194 | 56,851 | 57,260 | 57,539 | 57,654 | 57,715 |
| 4. 2018 | XXX | XXX | 32,951 | 49,708 | 53,272 | 54,726 | 55,527 | 55,936 | 56,140 | 56,255 |
| 5. 2019 | XXX | XXX | XXX | 30,833 | 47,310 | 50,670 | 52,278 | 53,091 | 53,440 | 53,652 |
| 6. 2020 | XXX | XXX | XXX | XXX | 21,821 | 32,688 | 35,391 | 36,613 | 37,173 | 37,452 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 23,229 | 39,376 | 43,093 | 44,625 | 45,357 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 24,886 | 43,473 | 47,591 | 49,320 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 26,661 | 44,010 | 48,393 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 24,878 | 41,063 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 23,269 |

## 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 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1. Prior | 10,289 | 5,374 | 2,890 | 1,628 | 1,170 | 830 | 630 | 465 | 369 | 296 |
| 2. 2016 | 18,822 | 5,922 | 2,686 | 1,326 | 713 | 508 | 287 | 158 | 101 | 62 |
| 3. 2017 | XXX | 20,139 | 6,420 | 3,010 | 1,544 | 924 | 514 | 241 | 132 | 84 |
| 4. 2018 | XXX | XXX | 18,865 | 6,412 | 3,020 | 1,619 | 840 | 451 | 247 | 147 |
| 5. 2019 | XXX | XXX | XXX | 18,856 | 6,286 | 3,174 | 1,596 | 778 | 425 | 220 |
| 6. 2020 | XXX | XXX | XXX | XXX | 13,251 | 4,914 | 2,345 | 1,116 | 556 | 293 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 19,484 | 6,644 | 3,019 | 1,416 | 686 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 22,584 | 7,430 | 3,344 | 1,571 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 21,508 | 7,847 | 3,554 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 20,948 | 7,649 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 18,818 |

## 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 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1. Prior | 30,864 | 11,062 | 5,760 | 3,162 | 1,829 | 1,242 | 888 | 710 | 475 | 390 |
| 2. 2016 | 53,021 | 59,943 | 60,329 | 60,452 | 60,551 | 60,597 | 60,639 | 60,667 | 60,699 | 60,713 |
| 3. 2017 | XXX | 59,060 | 66,531 | 66,986 | 67,157 | 67,255 | 67,310 | 67,356 | 67,377 | 67,398 |
| 4. 2018 | XXX | XXX | 57,357 | 64,696 | 65,176 | 65,345 | 65,451 | 65,517 | 65,552 | 65,587 |
| 5. 2019 | XXX | XXX | XXX | 55,332 | 62,563 | 63,034 | 63,197 | 63,279 | 63,325 | 63,362 |
| 6. 2020 | XXX | XXX | XXX | XXX | 39,150 | 43,883 | 44,247 | 44,348 | 44,412 | 44,469 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 48,146 | 55,768 | 56,289 | 56,406 | 56,508 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 54,597 | 62,800 | 63,338 | 63,512 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 54,761 | 62,600 | 63,168 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 52,397 | 59,295 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 47,791 |

# 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 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1. Prior | 6,608 | 2,994 | 2,019 | 1,204 | 650 | 323 | 270 | 220 | 65 | 76 |
| 2. 2016 | 7,967 | 12,393 | 13,688 | 14,451 | 14,908 | 15,168 | 15,346 | 15,442 | 15,484 | 15,550 |
| 3. 2017 | XXX | 8,004 | 12,164 | 13,404 | 14,133 | 14,577 | 14,901 | 15,120 | 15,215 | 15,291 |
| 4. 2018 | XXX | XXX | 8,383 | 12,519 | 13,813 | 14,599 | 15,166 | 15,466 | 15,663 | 15,788 |
| 5. 2019 | XXX | XXX | XXX | 8,080 | 12,286 | 13,521 | 14,399 | 14,905 | 15,236 | 15,445 |
| 6. 2020 | XXX | XXX | XXX | XXX | 5,650 | 8,403 | 9,453 | 10,053 | 10,463 | 10,677 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 5,211 | 8,427 | 9,551 | 10,259 | 10,706 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 5,158 | 8,568 | 9,690 | 10,390 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 5,386 | 8,712 | 9,947 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 5,354 | 8,701 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 5,460 |

## SECTION 2

| Years in Which Premiums Were Earned and Losses Were Incurred | NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1. Prior | 6,224 | 3,787 | 2,312 | 1,454 | 1,050 | 824 | 640 | 526 | 471 | 398 |
| 2. 2016 | 7,603 | 2,973 | 1,803 | 950 | 553 | 370 | 226 | 136 | 100 | 57 |
| 3. 2017 | XXX | 7,173 | 3,011 | 1,652 | 1,041 | 669 | 402 | 220 | 129 | 92 |
| 4. 2018 | XXX | XXX | 7,357 | 3,158 | 2,030 | 1,118 | 618 | 393 | 208 | 147 |
| 5. 2019 | XXX | XXX | XXX | 6,434 | 2,795 | 1,706 | 1,011 | 593 | 326 | 203 |
| 6. 2020 | XXX | XXX | XXX | XXX | 4,755 | 2,040 | 1,251 | 742 | 408 | 248 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 5,686 | 2,433 | 1,424 | 830 | 438 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 6,124 | 2,547 | 1,539 | 916 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 6,379 | 2,863 | 1,738 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 6,777 | 3,142 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 6,997 |

## 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 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1. Prior | 16,960 | 7,983 | 5,273 | 3,202 | 1,952 | 1,320 | 979 | 917 | 597 | 545 |
| 2. 2016 | 24,219 | 27,464 | 28,206 | 28,628 | 28,854 | 29,037 | 29,151 | 29,200 | 29,227 | 29,271 |
| 3. 2017 | XXX | 24,269 | 27,344 | 27,974 | 28,446 | 28,702 | 28,903 | 29,014 | 29,073 | 29,130 |
| 4. 2018 | XXX | XXX | 25,181 | 28,204 | 29,042 | 29,508 | 29,787 | 29,993 | 30,086 | 30,191 |
| 5. 2019 | XXX | XXX | XXX | 22,374 | 28,009 | 28,609 | 29,062 | 29,334 | 29,495 | 29,630 |
| 6. 2020 | XXX | XXX | XXX | XXX | 16,996 | 19,124 | 19,684 | 20,005 | 20,217 | 20,348 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 17,390 | 20,082 | 20,726 | 21,109 | 21,306 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 18,665 | 21,818 | 22,509 | 22,876 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 19,870 | 23,053 | 23,828 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 20,813 | 24,611 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 22,169 |

# 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 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1. Prior | 19,701 | 8,861 | 7,402 | 14,276 | 6,391 | 3,321 | 4,567 | 3,049 | 1,620 | 2,777 |
| 2. 2016 | 18,395 | 28,864 | 30,928 | 31,990 | 32,705 | 34,641 | 35,376 | 35,620 | 35,787 | 36,038 |
| 3. 2017 | XXX | 17,536 | 27,685 | 29,720 | 30,697 | 31,427 | 32,668 | 33,894 | 34,206 | 34,487 |
| 4. 2018 | XXX | XXX | 17,227 | 27,922 | 29,888 | 30,896 | 31,636 | 32,766 | 34,365 | 34,721 |
| 5. 2019 | XXX | XXX | XXX | 17,282 | 27,078 | 29,006 | 30,070 | 30,750 | 32,681 | 33,596 |
| 6. 2020 | XXX | XXX | XXX | XXX | 12,313 | 19,743 | 21,333 | 22,182 | 22,986 | 24,446 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 12,857 | 20,913 | 22,532 | 23,445 | 24,082 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 12,911 | 20,303 | 21,955 | 22,763 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 12,524 | 19,635 | 21,189 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 12,302 | 18,957 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 12,269 |

## 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 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1. Prior | 22,643 | 18,595 | 15,937 | 14,342 | 13,077 | 12,093 | 11,155 | 10,446 | 9,831 | 9,216 |
| 2. 2016 | 10,542 | 3,575 | 2,112 | 1,384 | 1,081 | 876 | 712 | 613 | 527 | 467 |
| 3. 2017 | XXX | 10,260 | 3,516 | 2,045 | 1,401 | 1,035 | 869 | 709 | 599 | 512 |
| 4. 2018 | XXX | XXX | 10,923 | 3,474 | 2,083 | 1,448 | 1,054 | 869 | 716 | 613 |
| 5. 2019 | XXX | XXX | XXX | 10,331 | 3,538 | 2,171 | 1,490 | 1,089 | 888 | 760 |
| 6. 2020 | XXX | XXX | XXX | XXX | 8,139 | 2,925 | 1,837 | 1,285 | 950 | 757 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 8,420 | 2,941 | 1,873 | 1,288 | 973 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 8,251 | 3,005 | 1,918 | 1,317 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 8,066 | 3,012 | 1,955 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 7,698 | 2,999 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 7,836 |

## 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 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1. Prior | 44,742 | 27,810 | 24,896 | 29,062 | 19,775 | 16,275 | 15,870 | 13,707 | 11,592 | 12,157 |
| 2. 2016 | 32,436 | 36,881 | 37,702 | 38,146 | 38,644 | 40,412 | 41,024 | 41,193 | 41,292 | 41,497 |
| 3. 2017 | XXX | 31,385 | 35,692 | 36,434 | 36,855 | 37,284 | 38,413 | 39,515 | 39,742 | 39,947 |
| 4. 2018 | XXX | XXX | 31,843 | 36,042 | 36,800 | 37,274 | 37,698 | 38,689 | 40,202 | 40,471 |
| 5. 2019 | XXX | XXX | XXX | 31,236 | 35,138 | 35,862 | 36,365 | 36,717 | 38,533 | 39,343 |
| 6. 2020 | XXX | XXX | XXX | XXX | 25,175 | 28,405 | 29,104 | 29,501 | 30,040 | 31,332 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 24,395 | 28,122 | 28,847 | 29,274 | 29,664 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 26,890 | 30,215 | 30,925 | 31,173 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 25,500 | 28,669 | 29,304 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 24,926 | 27,997 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 25,126 |

# 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 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1. Prior | 6,639 | 3,713 | 2,994 | 2,070 | 1,305 | 895 | 733 | 772 | 564 | 560 |
| 2. 2016 | 5,371 | 7,887 | 8,695 | 9,255 | 9,632 | 9,845 | 9,996 | 10,106 | 10,173 | 10,223 |
| 3. 2017 | XXX | 5,551 | 8,009 | 8,791 | 9,329 | 9,733 | 10,010 | 10,263 | 10,379 | 10,465 |
| 4. 2018 | XXX | XXX | 5,519 | 7,964 | 8,759 | 9,337 | 9,776 | 10,118 | 10,308 | 10,428 |
| 5. 2019 | XXX | XXX | XXX | 5,312 | 7,556 | 8,309 | 8,891 | 9,350 | 9,675 | 9,864 |
| 6. 2020 | XXX | XXX | XXX | XXX | 5,022 | 7,052 | 7,732 | 8,275 | 8,681 | 8,936 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 4,814 | 6,935 | 7,674 | 8,213 | 8,625 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 4,369 | 6,785 | 7,613 | 8,202 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 4,419 | 6,524 | 7,379 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 4,090 | 6,140 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 3,489 |

## 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 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1. Prior | 34,602 | 28,764 | 26,184 | 19,319 | 15,768 | 14,962 | 14,216 | 13,596 | 13,355 | 13,886 |
| 2. 2016 | 2,747 | 1,454 | 1,063 | 783 | 551 | 403 | 305 | 223 | 184 | 169 |
| 3. 2017 | XXX | 2,779 | 1,488 | 1,156 | 850 | 600 | 431 | 235 | 172 | 142 |
| 4. 2018 | XXX | XXX | 2,858 | 1,604 | 1,261 | 1,532 | 2,080 | 2,674 | 2,586 | 2,571 |
| 5. 2019 | XXX | XXX | XXX | 3,686 | 1,592 | 1,274 | 954 | 782 | 2,357 | 2,701 |
| 6. 2020 | XXX | XXX | XXX | XXX | 2,407 | 1,353 | 1,081 | 831 | 554 | 397 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 2,379 | 1,432 | 1,165 | 914 | 728 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 2,404 | 1,577 | 1,203 | 977 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 2,549 | 1,574 | 1,469 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 2,561 | 1,756 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 2,459 |

## 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 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1. Prior | 48,985 | 38,616 | 31,731 | 28,601 | 21,153 | 17,853 | 16,607 | 15,998 | 14,970 | 15,446 |
| 2. 2016 | 14,494 | 17,441 | 18,237 | 18,720 | 18,967 | 19,098 | 19,200 | 19,277 | 19,329 | 19,399 |
| 3. 2017 | XXX | 15,102 | 17,951 | 18,756 | 19,177 | 19,453 | 19,614 | 19,707 | 19,822 | 19,911 |
| 4. 2018 | XXX | XXX | 14,839 | 17,738 | 18,276 | 19,355 | 20,451 | 21,449 | 21,615 | 21,803 |
| 5. 2019 | XXX | XXX | XXX | 18,124 | 16,772 | 17,604 | 18,028 | 18,442 | 20,428 | 21,004 |
| 6. 2020 | XXX | XXX | XXX | XXX | 15,381 | 17,890 | 18,605 | 19,071 | 19,347 | 19,508 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 12,284 | 14,838 | 15,648 | 16,140 | 16,441 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 11,115 | 14,270 | 15,070 | 15,626 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 11,508 | 14,056 | 15,134 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 11,232 | 13,882 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 10,156 |

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

## SECTION 1A

| Years in Which Premiums Were Earned and Losses Were Incurred | CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1. Prior | 4 | 3 | 2 | 4 | 1 | 0 | 0 | 3 | 0 | 1 |
| 2. 2016 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3. 2017 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4. 2018 | XXX | XXX | 0 | 0 | 0 | 1 | 1 | 1 | 1 | 1 |
| 5. 2019 | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6. 2020 | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 |

## SECTION 2A

| Years in Which Premiums Were Earned and Losses Were Incurred | NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1. Prior | 11 | 9 | 8 | 4 | 146 | 3 | 4 | 1 | 1 | 2 |
| 2. 2016 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3. 2017 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4. 2018 | XXX | XXX | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 |
| 5. 2019 | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6. 2020 | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 |

## SECTION 3A

| Years in Which Premiums Were Earned and Losses Were Incurred | CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1. Prior | 15 | 12 | 10 | 8 | 150 | 0 | 4 | 7 | 2 | 3 |
| 2. 2016 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3. 2017 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4. 2018 | XXX | XXX | 0 | 0 | 1 | 1 | 1 | 1 | 1 | 1 |
| 5. 2019 | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6. 2020 | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 |

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

## SECTION 1B

| Years in Which Premiums Were Earned and Losses Were Incurred | CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1. Prior | 10 | 3 | 2 | 3 | 2 | 0 | 0 | 0 | (1) | 1 |
| 2. 2016 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3. 2017 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4. 2018 | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5. 2019 | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6. 2020 | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 |

## SECTION 2B

| Years in Which Premiums Were Earned and Losses Were Incurred | NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1. Prior | 12 | 9 | 8 | 5 | 4 | 3 | 3 | 3 | 5 | 4 |
| 2. 2016 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3. 2017 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4. 2018 | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5. 2019 | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6. 2020 | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 |

## SECTION 3B

| Years in Which Premiums Were Earned and Losses Were Incurred | CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1. Prior | 24 | 12 | 9 | 8 | 6 | 4 | 3 | 3 | 5 | 5 |
| 2. 2016 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3. 2017 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4. 2018 | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5. 2019 | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6. 2020 | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 |

# SCHEDULE P - PART 5H - OTHER LIABILITY - OCCURRENCE

## SECTION 1A

| Years in Which Premiums Were Earned and Losses Were Incurred | CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1. Prior | 3,852 | 3,576 | 5,243 | 3,017 | 1,952 | 2,031 | 1,897 | 2,614 | 1,735 | 1,760 |
| 2. 2016 | 873 | 1,535 | 1,896 | 2,242 | 2,501 | 2,680 | 2,814 | 2,924 | 2,991 | 3,049 |
| 3. 2017 | XXX | 845 | 1,464 | 1,843 | 2,174 | 2,414 | 2,618 | 2,788 | 2,896 | 2,986 |
| 4. 2018 | XXX | XXX | 803 | 1,430 | 1,816 | 2,164 | 2,426 | 2,647 | 2,814 | 2,917 |
| 5. 2019 | XXX | XXX | XXX | 853 | 1,501 | 1,880 | 2,248 | 2,567 | 2,798 | 2,953 |
| 6. 2020 | XXX | XXX | XXX | XXX | 685 | 1,286 | 1,620 | 1,957 | 2,227 | 2,420 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 648 | 1,192 | 1,548 | 1,903 | 2,195 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 613 | 1,190 | 1,607 | 1,992 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 588 | 1,117 | 1,491 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 591 | 1,093 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 588 |

## SECTION 2A

| Years in Which Premiums Were Earned and Losses Were Incurred | NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1. Prior | 170,162 | 155,575 | 162,799 | 159,031 | 157,487 | 116,336 | 107,999 | 95,940 | 91,767 | 89,451 |
| 2. 2016 | 1,089 | 875 | 775 | 598 | 455 | 359 | 248 | 187 | 167 | 163 |
| 3. 2017 | XXX | 1,024 | 908 | 820 | 641 | 535 | 375 | 276 | 254 | 216 |
| 4. 2018 | XXX | XXX | 1,074 | 887 | 808 | 687 | 528 | 403 | 315 | 260 |
| 5. 2019 | XXX | XXX | XXX | 1,084 | 946 | 906 | 713 | 521 | 407 | 298 |
| 6. 2020 | XXX | XXX | XXX | XXX | 901 | 852 | 755 | 592 | 434 | 346 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 1,012 | 910 | 856 | 691 | 530 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 1,069 | 1,000 | 922 | 772 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 996 | 1,000 | 1,021 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 1,007 | 1,004 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 1,060 |

## SECTION 3A

| Years in Which Premiums Were Earned and Losses Were Incurred | CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1. Prior | 198,182 | 187,723 | 187,215 | 172,897 | 165,297 | 164,418 | 122,669 | 117,268 | 105,495 | 99,312 |
| 2. 2016 | 4,279 | 5,672 | 6,334 | 6,726 | 6,981 | 7,158 | 7,262 | 7,361 | 7,452 | 7,541 |
| 3. 2017 | XXX | 3,988 | 5,398 | 6,026 | 6,398 | 6,686 | 6,844 | 7,002 | 7,139 | 7,215 |
| 4. 2018 | XXX | XXX | 4,017 | 5,301 | 5,946 | 6,398 | 6,668 | 6,876 | 7,030 | 7,135 |
| 5. 2019 | XXX | XXX | XXX | 3,804 | 5,161 | 5,873 | 6,332 | 6,682 | 6,917 | 7,055 |
| 6. 2020 | XXX | XXX | XXX | XXX | 2,774 | 4,013 | 4,622 | 5,065 | 5,348 | 5,573 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 2,862 | 4,214 | 4,897 | 5,383 | 5,741 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 3,520 | 5,057 | 5,820 | 6,384 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 3,581 | 5,176 | 6,015 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 3,729 | 5,294 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 3,811 |

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

## SECTION 1B

| Years in Which Premiums Were Earned and Losses Were Incurred | CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1. Prior | 547 | 383 | 262 | 171 | 103 | 61 | 63 | 60 | 44 | 31 |
| 2. 2016 | 81 | 241 | 336 | 403 | 437 | 463 | 488 | 501 | 508 | 511 |
| 3. 2017 | XXX | 87 | 248 | 351 | 410 | 448 | 470 | 491 | 504 | 519 |
| 4. 2018 | XXX | XXX | 91 | 261 | 360 | 421 | 459 | 485 | 504 | 517 |
| 5. 2019 | XXX | XXX | XXX | 89 | 265 | 379 | 440 | 497 | 538 | 558 |
| 6. 2020 | XXX | XXX | XXX | XXX | 93 | 264 | 355 | 429 | 468 | 505 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 83 | 266 | 364 | 437 | 479 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 83 | 259 | 365 | 433 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 80 | 268 | 371 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 109 | 338 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 118 |

## SECTION 2B

| Years in Which Premiums Were Earned and Losses Were Incurred | NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1. Prior | 821 | 582 | 419 | 308 | 310 | 301 | 283 | 254 | 226 | 176 |
| 2. 2016 | 246 | 188 | 125 | 80 | 54 | 41 | 29 | 12 | 12 | 10 |
| 3. 2017 | XXX | 248 | 181 | 120 | 81 | 56 | 46 | 35 | 28 | 17 |
| 4. 2018 | XXX | XXX | 265 | 192 | 123 | 81 | 59 | 41 | 33 | 23 |
| 5. 2019 | XXX | XXX | XXX | 284 | 218 | 136 | 115 | 79 | 46 | 36 |
| 6. 2020 | XXX | XXX | XXX | XXX | 280 | 197 | 126 | 88 | 63 | 40 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 290 | 210 | 133 | 90 | 71 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 271 | 201 | 136 | 99 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 328 | 243 | 160 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 360 | 251 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 420 |

## SECTION 3B

| Years in Which Premiums Were Earned and Losses Were Incurred | CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1. Prior | 1,532 | 1,053 | 742 | 502 | 432 | 383 | 353 | 338 | 315 | 261 |
| 2. 2016 | 366 | 521 | 578 | 617 | 637 | 654 | 671 | 670 | 678 | 680 |
| 3. 2017 | XXX | 379 | 550 | 625 | 664 | 682 | 697 | 712 | 722 | 733 |
| 4. 2018 | XXX | XXX | 405 | 578 | 640 | 673 | 703 | 719 | 734 | 740 |
| 5. 2019 | XXX | XXX | XXX | 431 | 614 | 674 | 746 | 783 | 799 | 815 |
| 6. 2020 | XXX | XXX | XXX | XXX | 442 | 606 | 668 | 725 | 759 | 781 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 451 | 650 | 708 | 766 | 808 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 452 | 663 | 741 | 797 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 483 | 700 | 777 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 554 | 780 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 634 |

# SCHEDULE P - PART 5R - PRODUCTS LIABILITY - OCCURRENCE

## SECTION 1A

| Years in Which Premiums Were Earned and Losses Were Incurred | CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1. Prior | 2,912 | 1,653 | 3,564 | 2,684 | 1,350 | 1,223 | 1,347 | 2,803 | 1,122 | 950 |
| 2. 2016 | 76 | 155 | 211 | 261 | 291 | 313 | 335 | 355 | 368 | 380 |
| 3. 2017 | XXX | 99 | 168 | 221 | 259 | 298 | 333 | 351 | 365 | 377 |
| 4. 2018 | XXX | XXX | 82 | 148 | 187 | 229 | 261 | 303 | 324 | 349 |
| 5. 2019 | XXX | XXX | XXX | 71 | 139 | 180 | 218 | 256 | 335 | 357 |
| 6. 2020 | XXX | XXX | XXX | XXX | 79 | 140 | 174 | 214 | 243 | 264 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 105 | 131 | 166 | 198 | 237 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 59 | 105 | 140 | 178 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 60 | 110 | 142 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 59 | 110 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 62 |

## SECTION 2A

| Years in Which Premiums Were Earned and Losses Were Incurred | NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1. Prior | 158,734 | 148,247 | 118,395 | 105,818 | 100,673 | 78,690 | 74,284 | 53,868 | 54,847 | 39,027 |
| 2. 2016 | 99 | 104 | 102 | 78 | 59 | 52 | 44 | 33 | 21 | 10 |
| 3. 2017 | XXX | 111 | 99 | 128 | 112 | 115 | 88 | 79 | 71 | 15 |
| 4. 2018 | XXX | XXX | 112 | 103 | 96 | 107 | 74 | 55 | 40 | 26 |
| 5. 2019 | XXX | XXX | XXX | 97 | 91 | 99 | 79 | 62 | 44 | 35 |
| 6. 2020 | XXX | XXX | XXX | XXX | 89 | 145 | 123 | 564 | 1,142 | 2,126 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 118 | 89 | 85 | 78 | 61 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 80 | 88 | 81 | 79 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 90 | 85 | 95 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 111 | 110 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 145 |

## SECTION 3A

| Years in Which Premiums Were Earned and Losses Were Incurred | CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1. Prior | 192,692 | 165,651 | 157,246 | 121,985 | 110,836 | 105,819 | 83,601 | 81,687 | 63,676 | 60,549 |
| 2. 2016 | 370 | 557 | 662 | 734 | 762 | 791 | 811 | 826 | 831 | 840 |
| 3. 2017 | XXX | 389 | 554 | 682 | 731 | 790 | 815 | 833 | 849 | 860 |
| 4. 2018 | XXX | XXX | 351 | 497 | 565 | 643 | 663 | 705 | 721 | 739 |
| 5. 2019 | XXX | XXX | XXX | 313 | 459 | 550 | 597 | 631 | 709 | 732 |
| 6. 2020 | XXX | XXX | XXX | XXX | 272 | 457 | 517 | 1,021 | 1,677 | 2,695 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 337 | 419 | 492 | 539 | 583 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 303 | 458 | 525 | 588 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 329 | 489 | 575 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 345 | 523 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 418 |

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

## SECTION 1B

| Years in Which Premiums Were Earned and Losses Were Incurred | CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1. Prior | 18 | 13 | 8 | 9 | 4 | 9 | 6 | 2 | 1 | 0 |
| 2. 2016 | 3 | 5 | 6 | 7 | 9 | 11 | 11 | 12 | 12 | 12 |
| 3. 2017 | XXX | 1 | 2 | 4 | 6 | 7 | 8 | 9 | 9 | 9 |
| 4. 2018 | XXX | XXX | 1 | 1 | 2 | 3 | 3 | 4 | 4 | 5 |
| 5. 2019 | XXX | XXX | XXX | 0 | 2 | 4 | 5 | 7 | 8 | 10 |
| 6. 2020 | XXX | XXX | XXX | XXX | 0 | 4 | 3 | 4 | 5 | 6 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 0 | 4 | 7 | 8 | 9 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 1 | 1 | 5 | 7 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 1 | 4 | 6 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 1 | 5 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 3 |

## SECTION 2B

| Years in Which Premiums Were Earned and Losses Were Incurred | NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1. Prior | 48 | 41 | 35 | 26 | 25 | 15 | 8 | 8 | 8 | 6 |
| 2. 2016 | 4 | 6 | 8 | 7 | 5 | 3 | 4 | 2 | 2 | 2 |
| 3. 2017 | XXX | 4 | 3 | 5 | 2 | 3 | 2 | 0 | 0 | 0 |
| 4. 2018 | XXX | XXX | 2 | 1 | 4 | 1 | 2 | 1 | 1 | 1 |
| 5. 2019 | XXX | XXX | XXX | 6 | 7 | 3 | 4 | 3 | 2 | 0 |
| 6. 2020 | XXX | XXX | XXX | XXX | 5 | 1 | 3 | 3 | 1 | 0 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 9 | 9 | 7 | 7 | 5 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 4 | 6 | 5 | 6 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 7 | 5 | 7 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 10 | 9 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 10 |

## SECTION 3B

| Years in Which Premiums Were Earned and Losses Were Incurred | CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1. Prior | 85 | 74 | 49 | 40 | 32 | 25 | 21 | 11 | 9 | 7 |
| 2. 2016 | 12 | 18 | 23 | 25 | 25 | 27 | 28 | 28 | 28 | 28 |
| 3. 2017 | XXX | 6 | 7 | 13 | 12 | 14 | 14 | 14 | 14 | 14 |
| 4. 2018 | XXX | XXX | 3 | 2 | 8 | 8 | 9 | 9 | 9 | 10 |
| 5. 2019 | XXX | XXX | XXX | 6 | 9 | 10 | 13 | 14 | 14 | 14 |
| 6. 2020 | XXX | XXX | XXX | XXX | 6 | 11 | 14 | 15 | 15 | 15 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 11 | 19 | 22 | 24 | 24 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 8 | 13 | 18 | 22 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 10 | 15 | 21 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 14 | 21 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 18 |

# SCHEDULE P - PART 5T - WARRANTY

## SECTION 1

| Years in Which Premiums Were Earned and Losses Were Incurred | CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1. Prior | | | | | | | | | | |
| 2. 2016 | | | | | | | | | | |
| 3. 2017 | XXX | | | | | | | | | |
| 4. 2018 | XXX | XXX | | | | | | | | |
| 5. 2019 | XXX | XXX | XXX | | | | | | | |
| 6. 2020 | XXX | XXX | XXX | XXX | | | | | | |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | | | | | |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | | | | |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | |

NONE

## SECTION 2

| Years in Which Premiums Were Earned and Losses Were Incurred | NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1. Prior | | | | | | | | | | |
| 2. 2016 | | | | | | | | | | |
| 3. 2017 | XXX | | | | | | | | | |
| 4. 2018 | XXX | XXX | | | | | | | | |
| 5. 2019 | XXX | XXX | XXX | | | | | | | |
| 6. 2020 | XXX | XXX | XXX | XXX | | | | | | |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | | | | | |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | | | | |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | |

NONE

## SECTION 3

| Years in Which Premiums Were Earned and Losses Were Incurred | CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1. Prior | | | | | | | | | | |
| 2. 2016 | | | | | | | | | | |
| 3. 2017 | XXX | | | | | | | | | |
| 4. 2018 | XXX | XXX | | | | | | | | |
| 5. 2019 | XXX | XXX | XXX | | | | | | | |
| 6. 2020 | XXX | XXX | XXX | XXX | | | | | | |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | | | | | |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | | | | |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | |

NONE

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

## SECTION 1

| Years in Which Premiums Were Earned and Losses Were Incurred | CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED) | | | | | | | | | | 11 |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Current Year Premiums Earned |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 | |
| 1. Prior | 7,197 | 36,087 | (372) | 253 | 415 | 115 | 49 | (67) | 210 | 60 | 60 |
| 2. 2016 | 411,838 | 416,535 | 418,147 | 417,703 | 417,831 | 417,979 | 418,103 | 418,118 | 418,202 | 418,208 | 6 |
| 3. 2017 | XXX | 399,505 | 408,578 | 412,150 | 412,212 | 412,325 | 412,358 | 412,340 | 412,343 | 412,350 | 7 |
| 4. 2018 | XXX | XXX | 476,970 | 485,927 | 488,543 | 488,366 | 488,909 | 488,977 | 488,959 | 489,016 | 57 |
| 5. 2019 | XXX | XXX | XXX | 522,590 | 532,173 | 534,082 | 534,429 | 534,541 | 534,684 | 534,921 | 237 |
| 6. 2020 | XXX | XXX | XXX | XXX | 549,182 | 558,112 | 559,382 | 558,781 | 558,736 | 558,660 | (76) |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 574,401 | 585,188 | 586,661 | 586,913 | 586,917 | 4 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 599,356 | 611,942 | 614,731 | 614,215 | (516) |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 650,788 | 666,595 | 667,436 | 841 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 728,988 | 742,435 | 13,446 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 817,107 | 817,107 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 831,173 |
| 13. Earned Premiums (Sch P-Pt. 1) | 419,035 | 440,288 | 487,284 | 534,928 | 561,986 | 585,440 | 612,508 | 664,357 | 748,213 | 831,173 | 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 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 | |
| 1. Prior | 834 | 33 | (30) | (1) | (48) | 3 | 0 | 0 | 0 | 0 | 0 |
| 2. 2016 | 22,999 | 23,493 | 23,551 | 23,551 | 23,428 | 23,437 | 23,474 | 23,474 | 23,474 | 23,474 | 0 |
| 3. 2017 | XXX | 19,016 | 19,613 | 19,612 | 19,618 | 19,619 | 19,487 | 19,487 | 19,487 | 19,487 | 0 |
| 4. 2018 | XXX | XXX | 15,151 | 16,112 | 15,663 | 15,666 | 15,701 | 15,703 | 15,703 | 15,703 | 0 |
| 5. 2019 | XXX | XXX | XXX | 17,284 | 17,916 | 17,593 | 17,814 | 17,823 | 17,823 | 17,823 | 0 |
| 6. 2020 | XXX | XXX | XXX | XXX | 21,695 | 21,610 | 21,402 | 21,379 | 21,374 | 21,374 | 0 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 22,951 | 23,187 | 22,440 | 22,445 | 22,446 | 1 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 23,843 | 23,652 | 23,147 | 23,159 | 12 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 25,479 | 25,348 | 25,205 | (142) |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 27,631 | 27,244 | (387) |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 34,918 | 34,918 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 34,402 |
| 13. Earned Premiums (Sch P-Pt. 1) | 23,834 | 19,542 | 15,776 | 18,244 | 21,713 | 22,559 | 24,032 | 24,529 | 26,994 | 34,402 | 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 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 | |
| 1. Prior | 38,479 | 5,325 | (1,415) | 3,403 | 1,529 | (732) | 2,306 | 345 | 1,152 | 1,077 | 1,077 |
| 2. 2016 | 1,122,929 | 1,142,580 | 1,147,515 | 1,145,810 | 1,143,252 | 1,144,467 | 1,143,939 | 1,143,419 | 1,143,180 | 1,143,189 | 9 |
| 3. 2017 | XXX | 1,108,390 | 1,124,897 | 1,132,108 | 1,128,655 | 1,125,971 | 1,127,079 | 1,126,086 | 1,125,656 | 1,125,654 | (2) |
| 4. 2018 | XXX | XXX | 1,095,462 | 1,119,339 | 1,127,018 | 1,123,374 | 1,122,499 | 1,119,787 | 1,119,502 | 1,119,388 | (114) |
| 5. 2019 | XXX | XXX | XXX | 1,058,973 | 1,073,140 | 1,079,575 | 1,079,099 | 1,080,998 | 1,081,240 | 1,080,743 | (497) |
| 6. 2020 | XXX | XXX | XXX | XXX | 956,664 | 981,110 | 986,605 | 986,679 | 984,728 | 985,044 | 316 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 901,269 | 953,981 | 967,784 | 968,314 | 967,858 | (456) |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 925,440 | 966,850 | 988,376 | 989,016 | 640 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 935,366 | 989,895 | 996,830 | 6,934 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 908,375 | 944,605 | 36,230 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 905,358 | 905,358 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 949,497 |
| 13. Earned Premiums (Sch P-Pt. 1) | 1,161,408 | 1,133,367 | 1,115,489 | 1,091,758 | 974,028 | 926,305 | 985,182 | 988,672 | 983,449 | 949,497 | 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 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 | |
| 1. Prior | 9,796 | 1,518 | (310) | 124 | (770) | 140 | (10) | (79) | 84 | 39 | 39 |
| 2. 2016 | 140,827 | 146,346 | 147,052 | 147,072 | 147,090 | 147,295 | 147,305 | 147,305 | 147,290 | 147,280 | (10) |
| 3. 2017 | XXX | 116,358 | 122,115 | 123,334 | 123,761 | 123,969 | 124,090 | 124,085 | 124,070 | 124,054 | (16) |
| 4. 2018 | XXX | XXX | 114,949 | 121,455 | 124,878 | 125,483 | 125,756 | 125,749 | 125,779 | 125,737 | (42) |
| 5. 2019 | XXX | XXX | XXX | 107,231 | 118,318 | 119,675 | 120,013 | 120,272 | 120,143 | 120,164 | 21 |
| 6. 2020 | XXX | XXX | XXX | XXX | 97,494 | 103,556 | 104,832 | 105,935 | 106,069 | 106,130 | 61 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 92,081 | 98,130 | 99,884 | 100,308 | 100,346 | 38 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 102,394 | 108,116 | 110,898 | 111,314 | 417 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 94,943 | 102,982 | 104,779 | 1,797 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 87,131 | 89,674 | 2,543 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 88,276 | 88,276 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 93,122 |
| 13. Earned Premiums (Sch P-Pt. 1) | 150,623 | 123,395 | 121,103 | 115,100 | 111,679 | 100,657 | 110,452 | 103,689 | 98,466 | 93,122 | 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 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 | |
| 1. Prior | 6,330 | 1,803 | 68 | 14 | (1) | 3 | 0 | 0 | 0 | 2 | 2 |
| 2. 2016 | 807,504 | 810,874 | 812,969 | 812,941 | 813,040 | 813,043 | 813,039 | 813,035 | 813,034 | 813,026 | (8) |
| 3. 2017 | XXX | 816,226 | 824,870 | 827,173 | 827,126 | 827,143 | 827,144 | 827,140 | 827,139 | 827,128 | (11) |
| 4. 2018 | XXX | XXX | 844,299 | 855,604 | 858,936 | 858,998 | 859,049 | 858,335 | 858,386 | 858,398 | 12 |
| 5. 2019 | XXX | XXX | XXX | 890,258 | 890,901 | 897,911 | 898,380 | 899,150 | 899,127 | 899,134 | 7 |
| 6. 2020 | XXX | XXX | XXX | XXX | 929,217 | 929,489 | 936,857 | 937,649 | 937,658 | 937,777 | 119 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 965,433 | 983,497 | 993,264 | 994,340 | 994,716 | 376 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 1,064,851 | 1,081,494 | 1,094,792 | 1,095,585 | 793 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 1,219,376 | 1,227,721 | 1,237,486 | 9,765 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 1,408,311 | 1,417,766 | 9,455 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 1,529,157 | 1,529,157 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 1,549,668 |
| 13. Earned Premiums (Sch P-Pt. 1) | 813,834 | 821,400 | 855,105 | 903,851 | 933,244 | 972,799 | 1,090,801 | 1,246,624 | 1,431,064 | 1,549,668 | 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 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 | |
| 1. Prior | (29) | (99) | (29) | 0 | (9) | 0 | 0 | 0 | 0 | 0 | 0 |
| 2. 2016 | 49,051 | 49,237 | 49,241 | 49,241 | 49,241 | 49,241 | 49,241 | 49,241 | 49,241 | 49,241 | 0 |
| 3. 2017 | XXX | 47,943 | 48,163 | 48,165 | 48,140 | 48,140 | 48,140 | 48,140 | 48,140 | 48,140 | 0 |
| 4. 2018 | XXX | XXX | 49,423 | 50,034 | 50,030 | 50,029 | 50,032 | 50,037 | 50,037 | 50,037 | 0 |
| 5. 2019 | XXX | XXX | XXX | 68,055 | 69,063 | 69,079 | 69,225 | 69,234 | 70,016 | 70,016 | 0 |
| 6. 2020 | XXX | XXX | XXX | XXX | 73,217 | 73,872 | 74,049 | 74,043 | 75,821 | 75,821 | 0 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 84,279 | 85,010 | 85,042 | 87,003 | 87,002 | 0 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 91,783 | 92,537 | 94,990 | 94,991 | 1 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 105,254 | 109,532 | 109,532 | 0 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 135,913 | 136,354 | 441 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 136,202 | 136,202 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 136,644 |
| 13. Earned Premiums (Sch P-Pt. 1) | 49,022 | 48,030 | 49,618 | 68,667 | 74,187 | 84,950 | 92,840 | 106,048 | 147,165 | 136,644 | 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 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 | |
| 1. Prior | 8,116 | 20,487 | (1,266) | (101) | (660) | 205 | 50 | 343 | (446) | 52 | 52 |
| 2. 2016 | 484,497 | 488,312 | 490,907 | 490,901 | 490,949 | 490,836 | 490,817 | 490,893 | 490,910 | 490,900 | (10) |
| 3. 2017 | XXX | 483,492 | 487,717 | 490,273 | 490,076 | 489,984 | 489,953 | 489,889 | 489,886 | 489,895 | 9 |
| 4. 2018 | XXX | XXX | 533,643 | 539,901 | 542,704 | 543,022 | 542,968 | 542,003 | 541,835 | 541,861 | 26 |
| 5. 2019 | XXX | XXX | XXX | 581,349 | 582,415 | 586,893 | 587,086 | 587,993 | 587,785 | 587,694 | (91) |
| 6. 2020 | XXX | XXX | XXX | XXX | 619,566 | 620,140 | 622,734 | 623,128 | 623,159 | 622,829 | (330) |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 666,526 | 675,897 | 683,359 | 683,514 | 682,914 | (600) |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 731,374 | 738,224 | 749,655 | 749,882 | 227 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 801,228 | 826,271 | 831,907 | 5,636 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 868,476 | 894,829 | 26,354 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 965,521 | 965,521 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 996,794 |
| 13. Earned Premiums (Sch P-Pt. 1) | 492,613 | 507,794 | 539,197 | 590,057 | 622,626 | 671,897 | 743,478 | 816,230 | 904,328 | 996,794 | 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 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 | |
| 1. Prior | (353) | (721) | (2,327) | (1,262) | (1,079) | 29 | 69 | 341 | 46 | 63 | 63 |
| 2. 2016 | 21,429 | 21,654 | 21,794 | 22,036 | 22,104 | 22,104 | 22,347 | 22,355 | 22,347 | 22,240 | (107) |
| 3. 2017 | XXX | 20,230 | 20,827 | 20,997 | 21,552 | 21,584 | 21,237 | 21,281 | 21,223 | 21,220 | (2) |
| 4. 2018 | XXX | XXX | 19,760 | 20,328 | 19,997 | 20,013 | 20,119 | 20,477 | 20,469 | 20,468 | (1) |
| 5. 2019 | XXX | XXX | XXX | 26,704 | 28,277 | 28,236 | 27,765 | 27,762 | 27,762 | 27,762 | 0 |
| 6. 2020 | XXX | XXX | XXX | XXX | 36,726 | 38,388 | 38,140 | 38,148 | 38,150 | 38,150 | 0 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 38,135 | 39,279 | 39,321 | 40,427 | 40,427 | 0 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 36,643 | 37,349 | 37,393 | 37,381 | (12) |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 43,725 | 44,668 | 44,676 | 8 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 50,210 | 51,110 | 899 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 106,842 | 106,842 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 107,690 |
| 13. Earned Premiums (Sch P-Pt. 1) | 21,076 | 19,734 | 18,171 | 26,420 | 37,511 | 39,835 | 37,138 | 45,228 | 52,278 | 107,690 | 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 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 | |
| 1. Prior | (177) | 249 | 20 | (9) | 14 | 14 | 0 | 8 | 3 | 11 | 11 |
| 2. 2016 | 142,954 | 142,907 | 142,906 | 142,906 | 142,906 | 142,906 | 142,906 | 142,906 | 142,906 | 142,906 | 0 |
| 3. 2017 | XXX | 141,865 | 141,879 | 141,863 | 141,863 | 141,863 | 141,864 | 141,863 | 141,863 | 141,863 | 0 |
| 4. 2018 | XXX | XXX | 144,272 | 144,272 | 144,273 | 144,273 | 144,273 | 144,273 | 144,273 | 144,273 | 0 |
| 5. 2019 | XXX | XXX | XXX | 152,953 | 152,998 | 152,994 | 152,994 | 152,993 | 152,993 | 152,993 | 0 |
| 6. 2020 | XXX | XXX | XXX | XXX | 172,723 | 172,767 | 172,775 | 172,776 | 172,776 | 172,772 | (4) |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 207,083 | 207,229 | 207,228 | 207,227 | 207,207 | (20) |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 239,610 | 246,383 | 246,376 | 246,294 | (83) |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 250,436 | 257,533 | 257,442 | (91) |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 284,393 | 291,326 | 6,933 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 303,857 | 303,857 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 310,602 |
| 13. Earned Premiums (Sch P-Pt. 1) | 142,778 | 142,066 | 144,305 | 152,928 | 172,782 | 207,137 | 239,764 | 257,216 | 291,485 | 310,602 | 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 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 | |
| 1. Prior | 102 | 78 | 46 | 1 | (1) | 0 | 3 | 0 | 0 | 0 | 0 |
| 2. 2016 | 3,119 | 3,134 | 3,134 | 3,134 | 3,134 | 3,134 | 3,134 | 3,134 | 3,134 | 3,134 | 0 |
| 3. 2017 | XXX | 3,593 | 3,595 | 3,595 | 3,595 | 3,595 | 3,595 | 3,595 | 3,595 | 3,595 | 0 |
| 4. 2018 | XXX | XXX | 3,654 | 3,654 | 3,654 | 3,654 | 3,654 | 3,654 | 3,654 | 3,654 | 0 |
| 5. 2019 | XXX | XXX | XXX | 4,708 | 4,711 | 4,711 | 4,711 | 4,711 | 4,711 | 4,711 | 0 |
| 6. 2020 | XXX | XXX | XXX | XXX | 7,926 | 7,937 | 7,937 | 7,937 | 7,937 | 7,937 | 0 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 19,320 | 19,317 | 19,317 | 19,317 | 19,317 | 0 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 31,097 | 31,097 | 31,097 | 31,097 | 0 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 33,820 | 33,811 | 33,811 | 0 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 41,051 | 40,980 | (71) |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 50,092 | 50,092 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 50,021 |
| 13. Earned Premiums (Sch P-Pt. 1) | 3,220 | 3,687 | 3,701 | 4,709 | 7,928 | 19,330 | 31,098 | 33,819 | 41,042 | 50,021 | 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 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 | |
| 1. Prior | 2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2. 2016 | 623 | 625 | 625 | 625 | 625 | 625 | 625 | 625 | 625 | 625 | 0 |
| 3. 2017 | XXX | 854 | 855 | 855 | 855 | 855 | 855 | 855 | 855 | 855 | 0 |
| 4. 2018 | XXX | XXX | 1,413 | 1,414 | 1,414 | 1,414 | 1,414 | 1,414 | 1,414 | 1,414 | 0 |
| 5. 2019 | XXX | XXX | XXX | 672 | 672 | 672 | 672 | 672 | 672 | 672 | 0 |
| 6. 2020 | XXX | XXX | XXX | XXX | (1) | 0 | 0 | 0 | 0 | 0 | 0 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 |
| 11. 2025 | 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) | 625 | 856 | 1,414 | 673 | 0 | 1 | 0 | 0 | 0 | 0 | XXX |

## SECTION 2

| Years in Which Premiums Were Earned and Losses Were Incurred | CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED) | | | | | | | | | | 11 |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Current Year Premiums Earned |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 | |
| 1. Prior | | | | | | | | | | | |
| 2. 2016 | | | | | | | | | | | |
| 3. 2017 | XXX | | | | | | | | | | |
| 4. 2018 | XXX | XXX | | | | | | | | | |
| 5. 2019 | XXX | XXX | | | | | | | | | |
| 6. 2020 | XXX | XXX | | XXX | | | | | | | |
| 7. 2021 | XXX | XXX | | XXX | | | | | | | |
| 8. 2022 | XXX | XXX | | XXX | | | | | | | |
| 9. 2023 | XXX | XXX | | XXX | | | | | | | |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | |
| 11. 2025 | 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 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 | |
| 1. Prior | (4) | 22 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2. 2016 | 8,982 | 8,820 | 8,818 | 8,818 | 8,818 | 8,818 | 8,818 | 8,818 | 8,818 | 8,818 | 0 |
| 3. 2017 | XXX | 7,252 | 7,284 | 7,284 | 7,283 | 7,283 | 7,283 | 7,301 | 7,301 | 7,301 | 0 |
| 4. 2018 | XXX | XXX | 7,337 | 7,346 | 7,347 | 7,347 | 7,347 | 7,400 | 7,400 | 7,400 | 0 |
| 5. 2019 | XXX | XXX | XXX | 10,182 | 10,539 | 10,572 | 10,572 | 10,573 | 10,573 | 10,573 | 0 |
| 6. 2020 | XXX | XXX | XXX | XXX | 16,841 | 17,565 | 17,716 | 17,767 | 17,767 | 17,767 | 0 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 18,701 | 19,776 | 19,776 | 19,729 | 19,709 | (20) |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 21,468 | 22,759 | 22,718 | 22,709 | (9) |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 49,505 | 50,615 | 50,632 | 17 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 73,033 | 74,614 | 1,580 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 75,787 | 75,787 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 77,356 |
| 13. Earned Premiums (Sch P-Pt. 1) | 8,979 | 7,111 | 7,367 | 10,191 | 17,199 | 19,457 | 22,694 | 50,920 | 74,056 | 77,356 | 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 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 | |
| 1. Prior | 0 | 9 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | (1) | (1) |
| 2. 2016 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3. 2017 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4. 2018 | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5. 2019 | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6. 2020 | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 11 | 11 | 11 | 0 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 3,070 | 3,098 | 3,098 | 0 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 6,099 | 6,103 | 4 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 5,511 | 5,511 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 5,514 |
| 13. Earned Premiums (Sch P-Pt. 1) | 0 | 9 | 1 | 0 | 0 | 0 | 0 | 3,080 | 6,128 | 5,514 | 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 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 | |
| 1. Prior | (946) | 2 | (201) | (3) | (531) | (1) | (150) | 4 | 1 | 7 | 7 |
| 2. 2016 | 4,140 | 4,159 | 4,159 | 4,159 | 4,159 | 4,159 | 4,159 | 4,159 | 4,159 | 4,159 | 0 |
| 3. 2017 | XXX | 4,150 | 4,155 | 4,155 | 4,155 | 4,155 | 4,155 | 4,155 | 4,155 | 4,155 | 0 |
| 4. 2018 | XXX | XXX | 3,822 | 3,819 | 3,819 | 3,819 | 3,819 | 3,819 | 3,819 | 3,819 | 0 |
| 5. 2019 | XXX | XXX | XXX | 3,419 | 3,416 | 3,416 | 3,416 | 3,416 | 3,416 | 3,416 | 0 |
| 6. 2020 | XXX | XXX | XXX | XXX | 3,628 | 3,813 | 3,813 | 3,813 | 3,900 | 3,900 | 0 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 3,285 | 4,513 | 4,513 | 4,532 | 4,532 | 0 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 2,979 | 4,496 | 4,488 | 4,488 | 0 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 2,404 | 3,851 | 3,851 | 0 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 3,217 | 4,241 | 1,024 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 3,647 | 3,647 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 4,677 |
| 13. Earned Premiums (Sch P-Pt. 1) | 3,194 | 4,171 | 3,627 | 3,413 | 3,094 | 3,470 | 4,056 | 3,926 | 4,761 | 4,677 | 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 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 | |
| 1. Prior | 43 | 60 | 46 | 51 | 29 | 55 | 16 | 22 | (52) | 19 | 19 |
| 2. 2016 | 0 | (7) | (7) | (7) | (7) | (7) | (7) | (7) | (7) | (7) | 0 |
| 3. 2017 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4. 2018 | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5. 2019 | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6. 2020 | XXX | XXX | XXX | XXX | 6 | 6 | 6 | 6 | 6 | 6 | 0 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 42 | 42 | 42 | 42 | 42 | 0 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 66 | 66 | 66 | 66 | 0 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 68 | 64 | 64 | 0 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 95 | 91 | (4) |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 95 | 95 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 110 |
| 13. Earned Premiums (Sch P-Pt. 1) | 43 | 54 | 46 | 51 | 35 | 97 | 82 | 90 | 39 | 110 | 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 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 | |
| 1. Prior | 1,324 | 4,257 | 285 | 445 | 59 | 209 | 163 | 41 | 186 | 65 | 65 |
| 2. 2016 | 31,455 | 32,072 | 32,342 | 32,368 | 32,294 | 32,309 | 32,300 | 32,306 | 32,300 | 32,303 | 3 |
| 3. 2017 | XXX | 28,957 | 29,630 | 29,953 | 29,937 | 30,006 | 30,003 | 30,022 | 29,999 | 29,998 | (1) |
| 4. 2018 | XXX | XXX | 34,264 | 35,387 | 35,872 | 36,065 | 36,031 | 35,860 | 35,793 | 35,803 | 9 |
| 5. 2019 | XXX | XXX | XXX | 35,094 | 35,251 | 35,999 | 35,997 | 36,119 | 36,102 | 36,154 | 52 |
| 6. 2020 | XXX | XXX | XXX | XXX | 32,779 | 32,852 | 33,387 | 33,585 | 33,568 | 33,624 | 56 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 31,635 | 33,620 | 34,723 | 34,889 | 34,877 | (12) |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 32,676 | 34,448 | 36,029 | 35,989 | (40) |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 35,480 | 37,504 | 38,319 | 814 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 39,695 | 41,896 | 2,201 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 43,341 | 43,341 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 46,489 |
| 13. Earned Premiums (Sch P-Pt. 1) | 32,780 | 33,830 | 35,493 | 37,012 | 33,389 | 32,942 | 35,311 | 38,570 | 43,522 | 46,489 | 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 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 | |
| 1. Prior | (103) | (9) | (1) | 0 | 0 | 0 | (1) | 0 | 0 | 0 | 0 |
| 2. 2016 | 385 | 362 | 362 | 362 | 362 | 362 | 362 | 362 | 362 | 362 | 0 |
| 3. 2017 | XXX | 110 | 74 | 74 | 74 | 74 | 74 | 74 | 74 | 74 | 0 |
| 4. 2018 | XXX | XXX | 108 | 49 | 47 | 47 | 47 | 47 | 47 | 47 | 0 |
| 5. 2019 | XXX | XXX | XXX | 173 | 57 | 50 | 50 | 50 | 50 | 50 | 0 |
| 6. 2020 | XXX | XXX | XXX | XXX | 207 | 99 | 99 | 98 | 98 | 98 | 0 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 212 | 77 | 77 | 77 | 77 | 0 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 104 | 95 | 95 | 95 | 0 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 106 | 25 | 25 | 0 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 112 | 70 | (42) |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 202 | 202 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 160 |
| 13. Earned Premiums (Sch P-Pt. 1) | 281 | 79 | 72 | 113 | 90 | 96 | (31) | 96 | 31 | 160 | 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 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 | |
| 1. Prior | 135 | (43) | (8) | 3 | (6) | 0 | 1 | (1) | 0 | 1 | 1 |
| 2. 2016 | 6,746 | 6,824 | 6,810 | 6,810 | 6,810 | 6,810 | 6,810 | 6,810 | 6,810 | 6,810 | 0 |
| 3. 2017 | XXX | 6,721 | 6,746 | 6,754 | 6,754 | 6,754 | 6,754 | 6,754 | 6,754 | 6,754 | 0 |
| 4. 2018 | XXX | XXX | 6,453 | 6,484 | 6,484 | 6,484 | 6,484 | 6,484 | 6,484 | 6,484 | 0 |
| 5. 2019 | XXX | XXX | XXX | 6,335 | 6,344 | 6,337 | 6,336 | 6,336 | 6,336 | 6,336 | 0 |
| 6. 2020 | XXX | XXX | XXX | XXX | 6,830 | 6,893 | 6,916 | 6,915 | 6,916 | 6,916 | 0 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 7,397 | 7,484 | 7,459 | 7,460 | 7,460 | 0 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 7,933 | 7,901 | 7,897 | 7,897 | 0 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 8,188 | 8,127 | 8,066 | (62) |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 8,924 | 8,902 | (22) |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 9,745 | 9,745 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 9,662 |
| 13. Earned Premiums (Sch P-Pt. 1) | 6,881 | 6,755 | 6,456 | 6,377 | 6,832 | 7,454 | 8,043 | 8,128 | 8,862 | 9,662 | 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 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 | |
| 1. Prior | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2. 2016 | 347 | 347 | 347 | 347 | 347 | 347 | 347 | 347 | 347 | 347 | 0 |
| 3. 2017 | XXX | 234 | 234 | 234 | 234 | 234 | 234 | 234 | 234 | 234 | 0 |
| 4. 2018 | XXX | XXX | 197 | 197 | 197 | 197 | 197 | 197 | 197 | 197 | 0 |
| 5. 2019 | XXX | XXX | XXX | 141 | 141 | 141 | 141 | 141 | 141 | 141 | 0 |
| 6. 2020 | XXX | XXX | XXX | XXX | 50 | 54 | 54 | 54 | 54 | 54 | 0 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 54 | 53 | 53 | 53 | 53 | 0 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 53 | 53 | 53 | 53 | 0 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 63 | 60 | 60 | 0 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 50 | 50 | 0 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 14 | 14 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 14 |
| 13. Earned Premiums (Sch P-Pt. 1) | 347 | 234 | 197 | 141 | 50 | 59 | 53 | 63 | 47 | 14 | XXX |

# SCHEDULE P - PART 7A - PRIMARY LOSS SENSITIVE CONTRACTS ($000 OMITTED)

## SECTION 1

| Schedule P - Part 1 | 1<br>Total Net Losses and Expenses Unpaid | 2<br>Net Losses and Expenses Unpaid on Loss Sensitive Contracts | 3<br>Loss Sensitive as Percentage of Total | 4<br>Total Net Premiums Written | 5<br>Net Premiums Written on Loss Sensitive Contracts | 6<br>Loss Sensitive as Percentage of Total |
|---|---|---|---|---|---|---|
| 1. Homeowners/farmowners | 753,551 | 0 | 0.0 | 2,167,795 | 0 | 0.0 |
| 2. Private passenger auto liability/medical | 1,109,481 | 0 | 0.0 | 1,125,393 | 0 | 0.0 |
| 3. Commercial auto/truck liability/medical | 1,409,300 | 17,022 | 1.2 | 829,231 | 8,130 | 1.0 |
| 4. Workers' compensation | 4,013,028 | 255,779 | 6.4 | 853,473 | 41,687 | 4.9 |
| 5. Commercial multiple peril | 1,647,703 | 0 | 0.0 | 1,445,218 | 0 | 0.0 |
| 6. Medical professional liability - occurrence | 791 | 0 | 0.0 | 1 | 0 | 0.0 |
| 7. Medical professional liability - claims - made | 2,523 | 0 | 0.0 | 0 | 0 | 0.0 |
| 8. Special liability | 137,601 | 0 | 0.0 | 229,168 | 0 | 0.0 |
| 9. Other liability - occurrence | 2,915,543 | 8,358 | 0.3 | 903,213 | 1,625 | 0.2 |
| 10. Other liability - claims-made | 573,435 | 0 | 0.0 | 261,601 | 0 | 0.0 |
| 11. Special property | 344,578 | 0 | 0.0 | 932,062 | 0 | 0.0 |
| 12. Auto physical damage | 78,664 | 77 | 0.1 | 1,035,523 | 15 | 0.0 |
| 13. Fidelity/surety | 15,883 | 0 | 0.0 | 19,009 | 0 | 0.0 |
| 14. Other | 12,631 | 0 | 0.0 | 30,558 | 0 | 0.0 |
| 15. International | 176 | 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 | 378,648 | 8,650 | 2.3 | 47,580 | 343 | 0.7 |
| 20. Products liability - claims-made | 17,165 | 0 | 0.0 | 9,480 | 0 | 0.0 |
| 21. Financial guaranty/mortgage guaranty | 0 | 0 | 0.0 | 0 | 0 | 0.0 |
| 22. Warranty | 0 | 0 | 0.0 | 0 | 0 | 0.0 |
| 23. Pet insurance plans | 0 | 0 | 0.0 | 0 | 0 | 0.0 |
| 24. Totals | 13,410,703 | 289,886 | 2.2 | 9,889,305 | 51,800 | 0.5 |

## SECTION 2

| Years in Which Policies Were Issued | INCURRED LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)<br>1<br>2016 | 2<br>2017 | 3<br>2018 | 4<br>2019 | 5<br>2020 | 6<br>2021 | 7<br>2022 | 8<br>2023 | 9<br>2024 | 10<br>2025 |
|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 4,934,902 | 4,902,666 | 4,880,951 | 4,868,245 | 4,845,463 | 4,837,641 | 4,827,264 | 4,810,100 | 4,799,556 | 4,790,031 |
| 2. 2016 | 25,726 | 62,434 | 59,828 | 55,241 | 49,475 | 45,525 | 43,187 | 43,331 | 42,287 | 41,202 |
| 3. 2017 | XXX | 27,293 | 59,998 | 58,861 | 53,171 | 50,311 | 47,189 | 44,018 | 42,915 | 41,272 |
| 4. 2018 | XXX | XXX | 28,748 | 64,138 | 59,086 | 56,654 | 50,816 | 46,968 | 43,982 | 43,318 |
| 5. 2019 | XXX | XXX | XXX | 28,714 | 64,066 | 61,450 | 55,529 | 51,016 | 47,465 | 44,791 |
| 6. 2020 | XXX | XXX | XXX | XXX | 32,114 | 56,834 | 45,070 | 41,484 | 39,436 | 36,198 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 27,184 | 53,087 | 53,914 | 50,874 | 49,942 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 31,387 | 52,932 | 48,353 | 47,078 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 28,149 | 55,207 | 53,206 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 30,097 | 54,645 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 26,487 |

## 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)<br>1<br>2016 | 2<br>2017 | 3<br>2018 | 4<br>2019 | 5<br>2020 | 6<br>2021 | 7<br>2022 | 8<br>2023 | 9<br>2024 | 10<br>2025 |
|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 235,634 | 188,419 | 166,933 | 150,977 | 130,473 | 130,679 | 123,622 | 119,827 | 116,004 | 111,609 |
| 2. 2016 | 14,348 | 34,042 | 26,610 | 21,174 | 14,409 | 9,499 | 6,941 | 6,918 | 5,431 | 4,397 |
| 3. 2017 | XXX | 18,790 | 35,918 | 29,572 | 21,694 | 16,546 | 11,498 | 8,527 | 6,837 | 5,090 |
| 4. 2018 | XXX | XXX | 19,261 | 37,879 | 27,654 | 22,467 | 15,279 | 11,093 | 7,846 | 6,230 |
| 5. 2019 | XXX | XXX | XXX | 19,245 | 38,403 | 30,069 | 20,820 | 14,742 | 10,338 | 7,521 |
| 6. 2020 | XXX | XXX | XXX | XXX | 24,929 | 37,085 | 20,437 | 13,825 | 9,970 | 6,853 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 19,126 | 29,727 | 20,837 | 14,266 | 10,955 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 21,803 | 30,312 | 20,603 | 15,744 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 19,127 | 31,481 | 22,867 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 20,715 | 30,974 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 18,600 |

# 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 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1. Prior | 6,409,917 | 6,409,873 | 6,409,749 | 6,407,785 | 6,409,176 | 6,404,674 | 6,408,803 | 6,406,476 | 6,407,294 | 6,403,320 |
| 2. 2016 | 32,321 | 62,437 | 61,389 | 59,364 | 56,352 | 56,103 | 56,401 | 56,485 | 56,343 | 56,317 |
| 3. 2017 | XXX | 29,539 | 56,512 | 57,240 | 53,726 | 50,734 | 51,208 | 51,710 | 51,630 | 51,447 |
| 4. 2018 | XXX | XXX | 29,552 | 56,493 | 57,225 | 54,202 | 53,574 | 53,549 | 53,955 | 54,327 |
| 5. 2019 | XXX | XXX | XXX | 27,884 | 54,473 | 55,102 | 51,051 | 48,318 | 48,050 | 48,238 |
| 6. 2020 | XXX | XXX | XXX | XXX | 26,445 | 50,517 | 50,745 | 45,269 | 45,225 | 45,318 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 26,533 | 50,815 | 52,412 | 49,882 | 50,189 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 26,821 | 58,072 | 56,434 | 53,740 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 30,281 | 57,256 | 57,305 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 30,464 | 56,402 |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 33,442 |

## 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 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1. Prior | 10,967 | 17,053 | 12,269 | 6,976 | 5,663 | 3,611 | 3,501 | 1,930 | 1,613 | 245 |
| 2. 2016 | 0 | 190 | 7,745 | 4,811 | 825 | 396 | 235 | 261 | 263 | 207 |
| 3. 2017 | XXX | 0 | (884) | 7,440 | 4,133 | 459 | 340 | 409 | 276 | 200 |
| 4. 2018 | XXX | XXX | 0 | 0 | 5,050 | 3,135 | 881 | 222 | 133 | 79 |
| 5. 2019 | XXX | XXX | XXX | 0 | 0 | 7,250 | 4,418 | 566 | 274 | 204 |
| 6. 2020 | XXX | XXX | XXX | XXX | 0 | 0 | 6,825 | 1,453 | 652 | 501 |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 3,823 | 1,573 | 759 |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 2,030 | 5,714 | 4,025 |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 5,915 |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 |
| 11. 2025 | 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<br>Total Net Losses and Expenses Unpaid | 2<br>Net Losses and Expenses Unpaid on Loss Sensitive Contracts | 3<br>Loss Sensitive as Percentage of Total | 4<br>Total Net Premiums Written | 5<br>Net Premiums Written on Loss Sensitive Contracts | 6<br>Loss Sensitive as Percentage of Total |
|---|---|---|---|---|---|---|
| 1. Homeowners/farmowners | 753,551 | 0 | 0.0 | 2,167,795 | 0 | 0.0 |
| 2. Private passenger auto liability/medical | 1,109,481 | 0 | 0.0 | 1,125,393 | 0 | 0.0 |
| 3. Commercial auto/truck liability/medical | 1,409,300 | 0 | 0.0 | 829,231 | 0 | 0.0 |
| 4. Workers' compensation | 4,013,028 | 0 | 0.0 | 853,473 | 0 | 0.0 |
| 5. Commercial multiple peril | 1,647,703 | 0 | 0.0 | 1,445,218 | 0 | 0.0 |
| 6. Medical professional liability - occurrence | 791 | 0 | 0.0 | 1 | 0 | 0.0 |
| 7. Medical professional liability - claims - made | 2,523 | 0 | 0.0 | 0 | 0 | 0.0 |
| 8. Special liability | 137,601 | 0 | 0.0 | 229,168 | 0 | 0.0 |
| 9. Other liability - occurrence | 2,915,543 | 0 | 0.0 | 903,213 | 0 | 0.0 |
| 10. Other liability - claims-made | 573,435 | 0 | 0.0 | 261,601 | 0 | 0.0 |
| 11. Special property | 344,578 | 0 | 0.0 | 932,062 | 0 | 0.0 |
| 12. Auto physical damage | 78,664 | 0 | 0.0 | 1,035,523 | 0 | 0.0 |
| 13. Fidelity/surety | 15,883 | 0 | 0.0 | 19,009 | 0 | 0.0 |
| 14. Other | 12,631 | 0 | 0.0 | 30,558 | 0 | 0.0 |
| 15. International | 176 | 0 | 0.0 | 0 | 0 | 0.0 |
| 16. Reinsurance - nonproportional assumed property | 38,004 | 0 | 0.0 | 72,033 | 0 | 0.0 |
| 17. Reinsurance - nonproportional assumed liability | 72,627 | 0 | 0.0 | 3,811 | 0 | 0.0 |
| 18. Reinsurance - nonproportional assumed financial lines | 283 | 0 | 0.0 | 284 | 0 | 0.0 |
| 19. Products liability - occurrence | 378,648 | 0 | 0.0 | 47,580 | 0 | 0.0 |
| 20. Products liability - claims-made | 17,165 | 0 | 0.0 | 9,480 | 0 | 0.0 |
| 21. Financial guaranty/mortgage guaranty | 0 | 0 | 0.0 | 0 | 0 | 0.0 |
| 22. Warranty | 0 | 0 | 0.0 | 0 | 0 | 0.0 |
| 23. Pet insurance plans | 0 | 0 | 0.0 | 0 | 0 | 0.0 |
| 24. Totals | 13,521,617 | 0 | 0.0 | 9,965,433 | 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<br>2016 | 2<br>2017 | 3<br>2018 | 4<br>2019 | 5<br>2020 | 6<br>2021 | 7<br>2022 | 8<br>2023 | 9<br>2024 | 10<br>2025 |
| 1. Prior | | | | | | | | | | |
| 2. 2016 | | | | | | | | | | |
| 3. 2017 | XXX | | | | | | | | | |
| 4. 2018 | XXX | XXX | | | | | | | | |
| 5. 2019 | XXX | XXX | XXX | | | | | | | |
| 6. 2020 | XXX | XXX | XXX | XXX | | | | | | |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | | | | | |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | | | | |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| 11. 2025 | 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<br>2016 | 2<br>2017 | 3<br>2018 | 4<br>2019 | 5<br>2020 | 6<br>2021 | 7<br>2022 | 8<br>2023 | 9<br>2024 | 10<br>2025 |
| 1. Prior | | | | | | | | | | |
| 2. 2016 | | | | | | | | | | |
| 3. 2017 | XXX | | | | | | | | | |
| 4. 2018 | XXX | XXX | | | | | | | | |
| 5. 2019 | XXX | XXX | XXX | | | | | | | |
| 6. 2020 | XXX | XXX | XXX | XXX | | | | | | |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | | | | | |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | | | | |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | |

NONE

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

## SECTION 4

| Years in Which Policies Were Issued | NET EARNED PREMIUMS REPORTED AT YEAR END ($000 OMITTED) | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1. Prior | | | | | | | | | | |
| 2. 2016 | | | | | | | | | | |
| 3. 2017 | XXX | | | | | | | | | |
| 4. 2018 | XXX | XXX | | | | | | | | |
| 5. 2019 | XXX | XXX | XXX | | | | | | | |
| 6. 2020 | XXX | XXX | XXX | XXX | | | | | | |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | | | | | |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | | | | |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | |

NONE

## SECTION 5

| Years in Which Policies Were Issued | NET RESERVE FOR PREMIUM ADJUSTMENTS AND ACCRUED RETROSPECTIVE PREMIUMS AT YEAR END ($000 OMITTED) | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1. Prior | | | | | | | | | | |
| 2. 2016 | | | | | | | | | | |
| 3. 2017 | XXX | | | | | | | | | |
| 4. 2018 | XXX | XXX | | | | | | | | |
| 5. 2019 | XXX | XXX | XXX | | | | | | | |
| 6. 2020 | XXX | XXX | XXX | XXX | | | | | | |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | | | | | |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | | | | |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | |

NONE

## SECTION 6

| Years in Which Policies Were Issued | INCURRED ADJUSTABLE COMMISSIONS REPORTED AT YEAR END ($000 OMITTED) | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1. Prior | | | | | | | | | | |
| 2. 2016 | | | | | | | | | | |
| 3. 2017 | XXX | | | | | | | | | |
| 4. 2018 | XXX | XXX | | | | | | | | |
| 5. 2019 | XXX | XXX | XXX | | | | | | | |
| 6. 2020 | XXX | XXX | XXX | XXX | | | | | | |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | | | | | |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | | | | |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | |

NONE

## SECTION 7

| Years in Which Policies Were Issued | RESERVES FOR COMMISSION ADJUSTMENTS AT YEAR END ($000 OMITTED) | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1. Prior | | | | | | | | | | |
| 2. 2016 | | | | | | | | | | |
| 3. 2017 | XXX | | | | | | | | | |
| 4. 2018 | XXX | XXX | | | | | | | | |
| 5. 2019 | XXX | XXX | XXX | | | | | | | |
| 6. 2020 | XXX | XXX | XXX | XXX | | | | | | |
| 7. 2021 | XXX | XXX | XXX | XXX | XXX | | | | | |
| 8. 2022 | XXX | XXX | XXX | XXX | XXX | XXX | | | | |
| 9. 2023 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | |
| 10. 2024 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| 11. 2025 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | |

NONE

# SCHEDULE P INTERROGATORIES

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

1.1 Does the company issue Medical Professional Liability Claims Made insurance policies that provide tail (also known as an extended reporting endorsement, or "ERE") benefits in the event of Death, Disability, or Retirement (DDR) at a reduced charge or at no additional cost? ..... Yes [ ] No [ X ]

If the answer to question 1.1 is "no", leave the following questions blank. If the answer to question 1.1 is "yes", please answer the following questions:

1.2 What is the total amount of the reserve for that provision (DDR Reserve), as reported, explicitly or not, elsewhere in this statement (in dollars)? ..... $ .....0

1.3 Does the company report any DDR reserve as Unearned Premium Reserve per SSAP #65? ..... Yes [ ] No [ ]

1.4 Does the company report any DDR reserve as loss or loss adjustment expense reserve? ..... Yes [ ] No [ ]

1.5 If the company reports DDR reserve as Unearned Premium Reserve, does that amount match the figure on the Underwriting and Investment Exhibit, Part 1A - Recapitulation of all Premiums (Page 7) Column 2, Lines 11.1 plus 11.2? ..... Yes [ ] No [ ] N/A [ X ]

1.6 If the company reports DDR reserve as loss or loss adjustment expense reserve, please complete the following table corresponding to where these reserves are reported in Schedule P:

| | Years in Which Premiums Were Earned and Losses Were Incurred | DDR Reserve Included in Schedule P, Part 1F, Medical Professional Liability Column 24: Total Net Losses and Expenses Unpaid | |
|---|---|---|---|
| | | 1<br>Section 1: Occurrence | 2<br>Section 2: Claims-Made |
| 1.601 | Prior | 0 | 0 |
| 1.602 | 2016 | 0 | 0 |
| 1.603 | 2017 | 0 | 0 |
| 1.604 | 2018 | 0 | 0 |
| 1.605 | 2019 | 0 | 0 |
| 1.606 | 2020 | 0 | 0 |
| 1.607 | 2021 | 0 | 0 |
| 1.608 | 2022 | 0 | 0 |
| 1.609 | 2023 | 0 | 0 |
| 1.610 | 2024 | 0 | 0 |
| 1.611 | 2025 | 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 ..... 879

5.2 Surety ..... 81,827

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

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

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

7.2 (An extended statement may be attached.)

.....

The Schedule P for each member of the TRV Reinsurance Pool, an intercompany pooling arrangement, is recalculated whenever the terms of the pooling arrangement 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.

On January 1, 2018, The Premier Insurance Company of Massachusetts (Premier) was merged with and into The Travelers Indemnity Company and as a result, all of Premier's business is now included in the TRV Reinsurance Pool. This caused a restatement of the Schedule P history for all pool members, as mentioned above. Since Premier wrote only Private Passenger Auto, only Schedule P Parts B and J are affected.

For year end 2019, there was a reallocation of IBNR reserves from Products Liability-Claims Made to Products Liability-Occurrence totaling $17.9 million for the TRV Reinsurance Pool. This change caused a distortion in the Products Liability-Claims Made calendar year loss ratio due to small premium volume in that line.

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

Significant catastrophe losses may distort analyses for certain lines of business.

For Part 5 – Section 3, the number of claims reported in the all-prior AYs have been corrected starting with 2021 financial statements to include the calendar year outstanding claims.

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

# SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

| States, Etc. | 1 Active Status (a) | Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies Not Taken: 2 Direct Premiums Written | 3 Direct Premiums Earned | 4 Dividends Paid or Credited to Policyholders on Direct Business | 5 Direct Losses Paid (Deducting Salvage) | 6 Direct Losses Incurred | 7 Direct Losses Unpaid | 8 Finance and Service Charges Not Included in Premiums | 9 Direct Premiums Written for Federal Purchasing Groups (Included in Column 2) |
|---|---|---|---|---|---|---|---|---|---|
| 1. Alabama AL | L | 34,746,188 | 33,186,818 | 10,828 | 13,153,800 | 10,927,080 | 37,584,152 | 21,379 | 0 |
| 2. Alaska AK | L | 5,186,529 | 4,812,604 | 314 | 829,137 | 2,000,320 | 4,136,863 | 761 | 0 |
| 3. Arizona AZ | L | 44,756,549 | 48,609,934 | 6,209 | 11,337,478 | 11,607,270 | 106,778,124 | 29,203 | 0 |
| 4. Arkansas AR | L | 26,054,356 | 26,499,291 | 8,411 | 9,598,692 | 1,991,811 | 53,773,345 | 19,378 | 0 |
| 5. California CA | L | 110,993 | 110,993 | 0 | 6,461,113 | 6,238,644 | 40,442,814 | 0 | 0 |
| 6. Colorado CO | L | 44,779,257 | 46,194,778 | 10,149 | 18,469,880 | 28,551,472 | 87,815,328 | 33,934 | 0 |
| 7. Connecticut CT | L | 53,625,488 | 53,173,404 | 48,359 | 20,181,964 | 22,412,611 | 94,399,360 | 47,131 | 0 |
| 8. Delaware DE | L | 5,907,788 | 5,657,014 | 1,036 | 1,523,411 | 1,115,461 | 13,749,087 | 10,071 | 0 |
| 9. District of Columbia DC | L | 8,458,263 | 10,290,942 | 885 | 4,730,328 | 1,592,267 | 23,439,116 | 5,077 | 0 |
| 10. Florida FL | L | 79,926,377 | 80,022,111 | 149,602 | 34,466,588 | 48,238,856 | 180,323,481 | 23,062 | 0 |
| 11. Georgia GA | L | 46,347,256 | 48,209,811 | 15,268 | 33,395,950 | 26,606,907 | 72,765,298 | 31,038 | 0 |
| 12. Hawaii HI | L | 7,988,318 | 7,951,659 | 0 | 1,559,070 | 4,741,988 | 16,179,252 | 990 | 0 |
| 13. Idaho ID | L | 15,484,318 | 15,793,330 | 1,542 | 5,442,944 | 6,572,414 | 14,460,378 | 13,746 | 0 |
| 14. Illinois IL | L | 118,473,654 | 127,814,060 | 36,764 | 46,431,093 | 32,163,179 | 163,730,730 | 69,035 | 0 |
| 15. Indiana IN | L | 65,042,696 | 65,729,181 | 2,448 | 20,453,591 | 29,147,408 | 61,323,522 | 20,044 | 0 |
| 16. Iowa IA | L | 26,323,114 | 27,795,559 | 4,283 | 3,961,940 | 2,880,444 | 35,423,076 | 7,626 | 0 |
| 17. Kansas KS | L | 39,822,627 | 40,812,830 | 6,979 | 13,303,153 | 12,700,866 | 55,153,219 | 12,493 | 0 |
| 18. Kentucky KY | L | 21,200,960 | 21,616,402 | 5,299 | 23,409,599 | 38,639,892 | 65,395,206 | 9,513 | 0 |
| 19. Louisiana LA | L | 31,821,045 | 31,100,304 | 23,415 | 23,805,188 | 14,726,206 | 62,937,902 | 14,941 | 0 |
| 20. Maine ME | L | 11,051,187 | 11,309,956 | 89 | 2,360,960 | 3,029,922 | 12,270,077 | 5,229 | 0 |
| 21. Maryland MD | L | 45,151,796 | 42,953,383 | 8,956 | 15,002,952 | 8,597,310 | 87,705,612 | 28,365 | 0 |
| 22. Massachusetts MA | L | 121,452,379 | 119,263,627 | 10,923 | 44,886,843 | 37,632,389 | 260,470,554 | 116,946 | 0 |
| 23. Michigan MI | L | 66,595,648 | 68,618,821 | 66,234 | 22,319,057 | 22,127,873 | 107,322,907 | 36,923 | 0 |
| 24. Minnesota MN | L | 75,793,294 | 76,066,496 | 181,043 | 20,922,154 | 15,876,844 | 71,264,814 | 36,049 | 0 |
| 25. Mississippi MS | L | 34,816,256 | 37,162,571 | 6,276 | 14,131,561 | 14,395,213 | 62,498,597 | 21,276 | 0 |
| 26. Missouri MO | L | 63,336,893 | 65,964,892 | 6,790 | 33,307,695 | 75,695,121 | 119,535,411 | 35,712 | 0 |
| 27. Montana MT | L | 8,587,589 | 8,537,690 | 2,105 | 2,252,797 | 2,533,251 | 9,483,151 | 8,336 | 0 |
| 28. Nebraska NE | L | 28,889,422 | 30,016,367 | 60,140 | 9,355,746 | 8,377,425 | 52,136,546 | 10,138 | 0 |
| 29. Nevada NV | L | 36,809,666 | 38,773,929 | 93 | 11,023,455 | 17,904,908 | 49,175,858 | 20,472 | 0 |
| 30. New Hampshire NH | L | 12,449,370 | 12,377,401 | 1,567 | 8,578,263 | 10,141,147 | 31,471,843 | 7,483 | 0 |
| 31. New Jersey NJ | L | 117,132,571 | 114,667,093 | 2,505,660 | 42,971,106 | 32,389,378 | 278,113,071 | 101,545 | 0 |
| 32. New Mexico NM | L | 26,066,913 | 26,878,010 | 5,435 | 13,604,029 | 13,901,097 | 38,524,667 | 19,129 | 0 |
| 33. New York NY | L | 524,964,670 | 513,750,570 | 61,756 | 251,312,227 | 422,338,694 | 1,314,901,062 | 377,142 | 0 |
| 34. North Carolina NC | L | 80,498,515 | 83,969,428 | 1,588 | 27,641,162 | 35,442,950 | 86,789,490 | 70,526 | 0 |
| 35. North Dakota ND | L | 9,439,337 | 11,857,494 | 13,808 | 3,187,094 | 2,991,643 | 7,670,932 | 2,658 | 0 |
| 36. Ohio OH | L | 54,521,111 | 56,424,516 | 3,576 | 31,633,749 | 34,291,308 | 84,712,916 | 16,710 | 0 |
| 37. Oklahoma OK | L | 35,723,960 | 37,563,121 | 41,782 | 11,932,353 | 12,539,575 | 35,853,846 | 673 | 0 |
| 38. Oregon OR | L | 28,818,882 | 28,084,701 | 4,634 | (7,314,489) | (7,127,029) | 22,839,867 | 20,919 | 0 |
| 39. Pennsylvania PA | L | 127,434,505 | 124,495,199 | 19,171 | 44,242,262 | 40,002,510 | 203,380,335 | 137,460 | 0 |
| 40. Rhode Island RI | L | 11,094,346 | 12,545,725 | 0 | 3,758,128 | 3,787,729 | 18,425,569 | 7,722 | 0 |
| 41. South Carolina SC | L | 35,245,475 | 35,057,956 | 12,039 | 5,765,316 | 9,702,770 | 47,565,862 | 25,508 | 0 |
| 42. South Dakota SD | L | 17,535,717 | 18,083,938 | 69,360 | 2,726,657 | (249,361) | 12,663,659 | 8,003 | 0 |
| 43. Tennessee TN | L | 61,326,839 | 60,279,811 | 2,361 | 18,487,680 | (4,101,326) | 152,321,218 | 36,439 | 0 |
| 44. Texas TX | L | 116,226,976 | 115,581,009 | 28,127 | 51,380,958 | 42,551,467 | 405,858,975 | 85,711 | 0 |
| 45. Utah UT | L | 19,288,946 | 19,888,188 | 1,271 | 3,698,204 | 4,698,081 | 22,009,435 | 21,290 | 0 |
| 46. Vermont VT | L | 4,560,651 | 5,373,300 | 73 | 2,034,469 | 701,880 | 13,046,595 | 3,516 | 0 |
| 47. Virginia VA | L | 37,719,410 | 36,538,707 | 49,032 | 18,578,993 | 14,130,780 | 65,852,535 | 27,357 | 0 |
| 48. Washington WA | L | 52,609,159 | 49,231,073 | 12,194 | 14,315,078 | 12,971,927 | 39,690,972 | 42,627 | 0 |
| 49. West Virginia WV | L | 12,442,262 | 13,820,973 | 16,573 | 6,337,781 | 4,498,434 | 33,147,481 | 4,424 | 0 |
| 50. Wisconsin WI | L | 53,359,698 | 52,601,447 | 38,362 | 33,211,275 | 45,878,140 | 79,589,813 | 12,037 | 0 |
| 51. Wyoming WY | L | 10,180,721 | 10,431,427 | 5,335 | 2,091,511 | 3,654,346 | 8,157,805 | 5,457 | 0 |
| 52. American Samoa AS | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 53. Guam GU | L | 41,555 | 51,233 | 0 | 1,470 | 12,830 | 29,450 | 0 | 0 |
| 54. Puerto Rico PR | L | 400,080 | 298,709 | 0 | 1,241,831 | 336,635 | 232,702 | 2 | 0 |
| 55. U.S. Virgin Islands VI | L | 1 | 1 | 0 | 0 | (3,698) | 36,619 | 0 | 0 |
| 56. Northern Mariana Islands MP | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 57. Canada CAN | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 58. Aggregate other alien OT | XXX | 142 | 142 | 0 | 28,291 | 15,320 | 628,111 | 0 | 0 |
| 59. Totals | XXX | 2,617,621,717 | 2,633,899,931 | 3,568,148 | 1,059,523,536 | 1,244,522,578 | 5,025,188,609 | 1,723,205 | 0 |
| DETAILS OF WRITE-INS | | | | | | | | | |
| 58001. ZZZ Other Alien | XXX | 141 | 141 | 0 | 28,291 | 15,502 | 628,074 | 0 | 0 |
| 58002. BHS Bahamas | XXX | 1 | 1 | 0 | 0 | 0 | 0 | 0 | 0 |
| 58003. SGP Singapore | XXX | 0 | 0 | 0 | 0 | (183) | 36 | 0 | 0 |
| 58998. Summary of remaining write-ins for Line 58 from overflow page | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above) | XXX | 142 | 142 | 0 | 28,291 | 15,320 | 628,111 | 0 | 0 |

(a) Active Status Counts:

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

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

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

# SCHEDULE T - PART 2

## INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

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

NONE

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

| | | | | | |
|---|---|---|---|---|---|
| The Travelers Companies, Inc. | Minnesota | 41-0518860 | … … Upper Lake Growth Capital, LLC (99%) | Minnesota | 41-1927945 |
| … St. Paul Fire and Marine Insurance Company (24767) * | Connecticut | 41-0406690 | … … Windamere III, LLC (99%) | Minnesota | 41-2007089 |
| … … St. Paul Mercury Insurance Company (24791) * | Connecticut | 41-0881659 | … … Spire GS Co-Investment, LLC (31.12%) | Delaware | 99-2174283 |
| … … St. Paul Guardian Insurance Company (24775) * | Connecticut | 41-0963301 | … Camperdown Corporation | Delaware | 41-1762781 |
| … … St. Paul Surplus Lines Insurance Company (30481) * | Delaware | 41-1230819 | … SPC Insurance Agency, Inc. | Minnesota | 41-1888760 |
| … … The Travelers Casualty Company (41769) * | Connecticut | 41-1435765 | … Aprilgrange Limited | United Kingdom | |
| … … Travelers Constitution State Insurance Company (41750) * | Connecticut | 41-1435766 | … F&G UK Underwriters Limited | United Kingdom | |
| … … Northbrook Holdings, Inc. | Delaware | 51-0375653 | … Travelers Underwriting Agency Limited | United Kingdom | |
| … … … TravCo Personal Insurance Company (36463) * | Connecticut | 36-2999370 | … … Corvus Agency Limited | United Kingdom | |
| … … … St. Paul Protective Insurance Company (19224) * | Connecticut | 36-2542404 | … Travelers Syndicate Management Limited | United Kingdom | |
| … … Travelers Specialty Insurance Company (10213) * | Connecticut | 52-1925132 | … Travelers Corporate Trustee Limited | United Kingdom | |
| … … United States Fidelity and Guaranty Company (25887) * | Connecticut | 52-0515280 | … Travelers London Limited | United Kingdom | |
| … … … Laurel Village Fidelity Realty, Inc. | Maryland | 52-1551225 | … TCI Global Services, Inc. | Delaware | 52-1965525 |
| … … … … Laurel Village Joint Venture Partnership (50%) | Minnesota | 41-1616702 | … Travelers Management Limited | United Kingdom | |
| … … … … … Laurel Village I Limited Partnership (99%) | Minnesota | 41-1542260 | … Travelers Insurance Company Limited * | United Kingdom | AA-1121375 |
| … … … … … Laurel Village II Limited Partnership (99%) | Minnesota | 41-1542261 | … … Travelers Insurance Designated Activity Company * | Ireland | |
| … … … … … Laurel Village III Limited Partnership (99%) | Minnesota | 41-1542263 | … Xbridge Limited | United Kingdom | |
| … … … … … Laurel Village IV Limited Partnership (99%) | Minnesota | 41-1542264 | … 10762962 Canada Inc. | Canada | |
| … … … … … Laurel Village Tower A Limited Partnership (99%) | Minnesota | 41-1542266 | … … Zensurance Inc. | Canada | |
| … … … … … Laurel Village Tower B Limited Partnership (99%) | Minnesota | 41-1593312 | … … … Zensurance Brokers Inc. | Canada | |
| … … … … … Laurel Village Tower C Limited Partnership (99%) | Minnesota | 41-1542267 | … … … ClearCover Underwriting Inc. | Canada | |
| … … … … … Laurel Village Swinford Limited Partnership (99%) | Minnesota | 41-1542255 | … Travelers Property Casualty Corp. | Connecticut | 06-1008174 |
| … … … USF&G Retail Associates GP, Inc. | Maryland | 52-1704255 | … … Travelers Insurance Group Holdings Inc. | Delaware | 06-1445591 |
| … … … … USF&G/Fidelity Retail Associates Limited Partnership (1%) | Maryland | 52-1704256 | … … … The Standard Fire Insurance Company (19070) * | Connecticut | 06-6033509 |
| … … … USF&G/Fidelity Retail Associates Limited Partnership (83.95%) | Maryland | 52-1704256 | … … … … Standard Fire Properties, LLC | Delaware | 06-6033509 |
| … … … BMR Sports Properties, Inc. | Maryland | 52-1852190 | … … … … … Bayhill Restaurant II Associates (50%) | California | 94-3097171 |
| … … … … Black Mountain Ranch Limited Partnership (1%) | Maryland | 52-1573778 | … … … … Standard Fire UK Investments, LLC | Delaware | 06-6033509 |
| … … Fidelity and Guaranty Insurance Underwriters, Inc. (25879) * | Wisconsin | 52-0616768 | … … … … The Automobile Insurance Company of Hartford, Connecticut (19062) * | Connecticut | 06-0848755 |
| … … Fidelity and Guaranty Insurance Company (35386) * | Iowa | 42-1091525 | … … … … … Auto Hartford Investments, LLC | Delaware | 06-0848755 |
| … … Black Mountain Ranch Limited Partnership (85%) | Maryland | 52-1573778 | … … … … Travelers Personal Security Insurance Company (36145) * | Connecticut | 06-1286264 |
| … … MMI Capital Trust I | Delaware | 52-2073764 | … … … … Travelers Property Casualty Insurance Company (36161) * | Connecticut | 06-1286274 |
| … … Promenade Partners, L.L.C. | Delaware | 41-0406690 | … … … … Travelers Personal Insurance Company (38130) * | Connecticut | 36-3703200 |
| … … SPFM Holdings, LLC | Delaware | 41-0406690 | … … … … Travelers Texas MGA, Inc. | Texas | 27-4469564 |
| … … … Shelf Holdco Ltd. (22%) | Bermuda | | … … … … Oregon Evergreen Investor I, LLC | Delaware | 06-6033509 |
| … … USF&G Capital I | Delaware | 52-1953822 | … … … Travelers (Bermuda) Limited * | Bermuda | AA-3194119 |
| … … USF&G Capital III | Delaware | 52-2044075 | … … … Travelers Lloyds Management Company | Texas | 20-4312440 |
| … … 350 Market Street, LLC | Delaware | 38-4046010 | … … … TPC Investments Inc. | Connecticut | 06-1534005 |
| … … Travelers Special Services Limited | United Kingdom | | … … … Travelers Group Captive Insurance Company * | Connecticut | 93-2131852 |
| … … Yonkers Financing Corp. | Delaware | 20-3033027 | … … … Travelers Casualty and Surety Company (19038) * | Connecticut | 06-6033504 |
| … … English Turn Fidelity Realty, Inc. | Minnesota | 52-1466734 | … … … … Farmington Casualty Company (41483) * | Connecticut | 06-1067463 |
| … … … English Turn LLC (99%) | Minnesota | 59-2635727 | … … … … … Travelers MGA, Inc. | Texas | 75-2676034 |
| … … … Fidelity English Turn Club LLC (99%) | Minnesota | 59-2709441 | … … … … 8527512 Canada Inc. (77.52%) | Canada | |
| … … English Turn LLC (1%) | Minnesota | 59-2635727 | … … … … … The Dominion of Canada General Insurance Company * | Canada | AA-1560270 |
| … … English Turn Realty Management, Inc. | Minnesota | 52-1715225 | … … … … Travelers Insurance Company of Canada * | Canada | AA-1560039 |
| … … … Fidelity English Turn Club LLC (1%) | Minnesota | 59-2709441 | … … … … Travelers Casualty and Surety Company of America (31194) * | Connecticut | 06-0907370 |
| … … 8527512 Canada Inc. (22.48%) | Canada | | … … … … … Travelers Global, Inc. | Delaware | 47-2215437 |
| … … … The Dominion of Canada General Insurance Company * | Canada | AA-1560270 | … … … … … … Travelers Brazil Holding LLC | Delaware | 47-2215437 |
| … … Fog City Fund, LLC (99%) | Minnesota | 41-1985480 | … … … … … … … Travelers Brazil Acquisition LLC | Delaware | 47-2215437 |
| … … Symmetry Growth Capital II, LLC | Minnesota | 76-0753165 | … … … … … … … … Junto Holding Brasil S.A. (49.5%) | Brazil | |

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

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

| | | | |
|---|---|---|---|
| … … … … … … … … … … Junto Resseguros S.A. * | Brazil | AA-2230021 | |
| … … … … … … … … … … … Junto Controle de Riscos Ltda. (0.01%) | Brazil | | |
| … … … … … … … … … … Junto Seguros S.A. * | Brazil | AA-2230002 | |
| … … … … … … … … … … … Junto Controle de Riscos Ltda. (99.99%) | Brazil | | |
| … … … … … … … … … Junto Holding Latam S.A. (49.5%) | Brazil | | |
| … … … … … … … … … … Voice Corretora de Seguros Ltda. | Brazil | | |
| … … … … Travelers Casualty Insurance Company of America (19046) * | Connecticut | 06-0876835 | |
| … … … … Travelers Casualty Company of Connecticut (36170) * | Connecticut | 06-1286266 | |
| … … … … Travelers Casualty UK Investments LLC | Delaware | 06-6033504 | |
| … … … … Travelers Commercial Insurance Company (36137) * | Connecticut | 06-1286268 | |
| … … … … Travelers Excess and Surplus Lines Company (29696) * | Connecticut | 06-1203698 | |
| … … … … Travelers Lloyds of Texas Insurance Company (41564) * | Texas | 75-1732040 | |
| … … … … Performance Construction Advisors LLC | Delaware | 06-6033504 | |
| … … … … Simply Business, LLC | Massachusetts | 30-0956205 | |
| … … … … … Harborway Insurance Agency, LLC | Massachusetts | 85-4220959 | |
| … … … … IHP Capital Partners Fund VIII, L.P. (97%) | Delaware | 82-0925474 | |
| … … … The Travelers Indemnity Company (25658) * | Connecticut | 06-0566050 | |
| … … … … Arch Street North LLC | Delaware | 06-0566050 | |
| … … … … The Charter Oak Fire Insurance Company (25615) * | Connecticut | 06-0291290 | |
| … … … … Travelers Real Estate, LLC | Delaware | 06-0566050 | |
| … … … … First Floridian Auto and Home Insurance Company (10647) * | Florida | 59-3372141 | |
| … … … … Gulf Underwriters Insurance Company (42811) * | Connecticut | 56-1371361 | |
| … … … … Select Insurance Company (22233) * | Texas | 75-6013697 | |
| … … … … Crystal Brook, LLC | Delaware | 06-0566050 | |
| … … … … … Durham Holding, LLC | Delaware | 06-0566050 | |
| … … … … Sutton Holdco, LLC | Delaware | 06-0566050 | |
| … … … … … Cadet Limited, LLC | Delaware | 06-0566050 | |
| … … … … Arrowhead Company, LLC | Delaware | 06-0566050 | |
| … … … … … Eastern Asset, LLC | Delaware | 06-0566050 | |
| … … … … American Equity Insurance Company (43117) * | Arizona | 86-0703220 | |
| … … … … … American Equity Specialty Insurance Company (10819) * | Connecticut | 86-0868106 | |
| … … … … Northland Insurance Company (24015) * | Connecticut | 41-6009967 | |
| … … … … … Northfield Insurance Company (27987) * | Iowa | 41-0983992 | |
| … … … … … Northland Casualty Company (24031) * | Connecticut | 94-6051964 | |
| … … … … Travelers Indemnity U.K. Investments LLC | Connecticut | 06-0566050 | |
| … … … … TPC U.K. Investments LLC | Delaware | 06-0566050 | |
| … … … … The Phoenix Insurance Company (25623) * | Connecticut | 06-0303275 | |
| … … … … … The Travelers Indemnity Company of America (25666) * | Connecticut | 58-6020487 | |
| … … … … … The Travelers Indemnity Company of Connecticut (25682) * | Connecticut | 06-0336212 | |
| … … … … … Travelers Property Casualty Company of America (25674) * | Connecticut | 36-2719165 | |
| … … … … … Constitution State Services LLC | Delaware | 06-1501229 | |
| … … … … … Phoenix UK Investments LLC | Delaware | 06-0303275 | |
| … … … … TravCo Insurance Company (28188) * | Connecticut | 35-1838077 | |
| … … … … TINDY Foreign, Inc. | Delaware | 20-4403403 | |
| … … … … Travelers Commercial Casualty Company (40282) * | Connecticut | 95-3634110 | |
| … … … … Travelers Distribution Alliance, Inc. | Delaware | 62-1657094 | |
| … … … … Travelers TLD, LLC | Delaware | 06-0566050 | |
| … … … … Towers Foundry, LLC | Delaware | 06-0566050 | |
| … … … … Travelers Marketplace Holdings, LLC | Delaware | 06-0566050 | |
| … … … … … InsuraMatch, LLC | Delaware | 04-3508349 | |
| … … … … Tiercel, LLC | Delaware | 06-0566050 | |
| … … … … … Redstart, LLC | Delaware | 06-0566050 | |
| … … … … QuantumSubro, LLC | Delaware | 06-0566050 | |
| … … … … The Travelers Home and Marine Insurance Company (27998) * | Connecticut | 35-1838079 | |
| … … … … The Travelers Lloyds Insurance Company (41262) * | Texas | 76-0002592 | |
| … … … … Travelers Marine, LLC | Delaware | 06-0566050 | |
| … … … … Corvus Insurance Holdings, LLC | Delaware | 81-4981134 | |
| … … … … … Corvus Insurance Agency, LLC | Delaware | 32-0548038 | |

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

# SCHEDULE Y

# PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

# SCHEDULE Y

# PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 3548 | The Travelers Companies, Inc. | | 41-0406690 | 0 | 0 | | SPFM Holdings, LLC | DE | NIA | St. Paul Fire and Marine Insurance Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | | 0 | 0 | | Shelf Holdco Ltd. | BMU | NIA | SPFM Holdings, LLC | O/B | 22.000 | The Travelers Companies, Inc. | NO | 106 |
| 3548 | The Travelers Companies, Inc. | | 52-1953822 | 0 | 0 | | USF&G Capital I | DE | NIA | St. Paul Fire and Marine Insurance Company | O/M | 100.000 | The Travelers Companies, Inc. | YES | 0 |
| 3548 | The Travelers Companies, Inc. | | 52-2044075 | 0 | 0 | | USF&G Capital III | DE | NIA | St. Paul Fire and Marine Insurance Company | O/M | 100.000 | The Travelers Companies, Inc. | YES | 0 |
| 3548 | The Travelers Companies, Inc. | | 38-4046010 | 0 | 0 | | 350 Market Street, LLC | DE | NIA | St. Paul Fire and Marine Insurance Company | O/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | | 0 | 0 | | Travelers Special Services Limited | GBR | NIA | St. Paul Fire and Marine Insurance Company | O/B | 100.000 | The Travelers Companies, Inc. | YES | 0 |
| 3548 | The Travelers Companies, Inc. | | 20-3033027 | 0 | 0 | | Yonkers Financing Corp. | DE | NIA | St. Paul Fire and Marine Insurance Company | O/B/M | 100.000 | The Travelers Companies, Inc. | YES | 0 |
| 3548 | The Travelers Companies, Inc. | | 52-1466734 | 0 | 0 | | English Turn Fidelity Realty, Inc. | MN | NIA | St. Paul Fire and Marine Insurance Company | O/B/M | 100.000 | The Travelers Companies, Inc. | YES | 0 |
| 3548 | The Travelers Companies, Inc. | | 59-2635727 | 0 | 0 | | English Turn LLC | MN | NIA | English Turn Fidelity Realty, Inc. | O/M | 99.000 | The Travelers Companies, Inc. | NO | 103 |
| 3548 | The Travelers Companies, Inc. | | 59-2709441 | 0 | 0 | | Fidelity English Turn Club LLC | MN | NIA | English Turn Fidelity Realty, Inc. | O/M | 99.000 | The Travelers Companies, Inc. | NO | 104 |
| 3548 | The Travelers Companies, Inc. | | 59-2635727 | 0 | 0 | | English Turn LLC | MN | NIA | St. Paul Fire and Marine Insurance Company | O | 1.000 | The Travelers Companies, Inc. | NO | 103 |
| 3548 | The Travelers Companies, Inc. | | 52-1715225 | 0 | 0 | | English Turn Realty Management, Inc. | MN | NIA | St. Paul Fire and Marine Insurance Company | O/B/M | 100.000 | The Travelers Companies, Inc. | YES | 0 |
| 3548 | The Travelers Companies, Inc. | | 59-2709441 | 0 | 0 | | Fidelity English Turn Club LLC | MN | NIA | English Turn Realty Management, Inc. | O/B/M | 1.000 | The Travelers Companies, Inc. | NO | 104 |
| 3548 | The Travelers Companies, Inc. | | | 0 | 0 | | 8527512 Canada Inc. | CAN | NIA | St. Paul Fire and Marine Insurance Company | O/B/M | 22.480 | The Travelers Companies, Inc. | YES | 0 |
| 3548 | The Travelers Companies, Inc. | | AA-1560270 | 0 | 0 | | The Dominion of Canada General Insurance Company | CAN | IA | 8527512 Canada Inc. | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 41-1985480 | 0 | 0 | | Fog City Fund, LLC | MN | NIA | St. Paul Fire and Marine Insurance Company | O | 99.000 | The Travelers Companies, Inc. | NO | 107 |
| 3548 | The Travelers Companies, Inc. | | 76-0753165 | 0 | 0 | | Symmetry Growth Capital II, LLC | MN | NIA | St. Paul Fire and Marine Insurance Company | O | 100.000 | The Travelers Companies, Inc. | NO | 107 |
| 3548 | The Travelers Companies, Inc. | | 41-1927945 | 0 | 0 | | Upper Lake Growth Capital, LLC | MN | NIA | St. Paul Fire and Marine Insurance Company | O | 99.000 | The Travelers Companies, Inc. | NO | 107 |
| 3548 | The Travelers Companies, Inc. | | 41-2007089 | 0 | 0 | | Windamere III, LLC | MN | NIA | St. Paul Fire and Marine Insurance Company | O | 99.000 | The Travelers Companies, Inc. | NO | 107 |
| 3548 | The Travelers Companies, Inc. | | 99-2174283 | 0 | 0 | | Spire GS Co-Investment, LLC | DE | NIA | St. Paul Fire and Marine Insurance Company | O | 31.120 | The Travelers Companies, Inc. | NO | 106 |
| 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 | | Corvus Agency Limited | GBR | NIA | Travelers Underwriting Agency Limited | O/B/M | 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 |

# SCHEDULE Y

# PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 |
| 3548 | The Travelers Companies, Inc. | | | 0 | 0 | | Zensurance Inc. | CAN | NIA | 10762962 Canada Inc. | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | | 0 | 0 | | Zensurance Brokers Inc. | CAN | NIA | Zensurance Inc. | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | | 0 | 0 | | ClearCover Underwriting Inc. | CAN | NIA | Zensurance Inc. | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-1008174 | 0 | 0 | | Travelers Property Casualty Corp. | CT | UIP | The Travelers Companies, Inc. | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-1445591 | 0 | 0 | | Travelers Insurance Group Holdings Inc. | DE | UDP | Travelers Property Casualty Corp. | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 19070 | 06-6033509 | 0 | 0 | | The Standard Fire Insurance Company | CT | IA | Travelers Insurance Group Holdings Inc. | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-6033509 | 0 | 0 | | Standard Fire Properties, LLC | DE | NIA | The Standard Fire Insurance Company | O/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 94-3097171 | 0 | 0 | | Bayhill Restaurant II Associates | CA | NIA | Standard Fire Properties, LLC | O | 50.000 | The Travelers Companies, Inc. | NO | 105 |
| 3548 | The Travelers Companies, Inc. | | 06-6033509 | 0 | 0 | | Standard Fire UK Investments, LLC | DE | NIA | The Standard Fire Insurance Company | O/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 19062 | 06-0848755 | 0 | 0 | | The Automobile Insurance Company of Hartford, Connecticut | CT | IA | The Standard Fire Insurance Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-0848755 | 0 | 0 | | Auto Hartford Investments, LLC | DE | NIA | The Automobile Insurance Company of Hartford, Connecticut | O/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 36145 | 06-1286264 | 0 | 0 | | Travelers Personal Security Insurance Company | CT | IA | The Standard Fire Insurance Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 36161 | 06-1286274 | 0 | 0 | | Travelers Property Casualty Insurance Company | CT | IA | The Standard Fire Insurance Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 38130 | 36-3703200 | 0 | 0 | | Travelers Personal Insurance Company | CT | IA | The Standard Fire Insurance Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 27-4469564 | 0 | 0 | | Travelers Texas MGA, Inc. | TX | NIA | The Standard Fire Insurance Company | O/B/M | 100.000 | The Travelers Companies, Inc. | YES | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-6033509 | 0 | 0 | | Oregon Evergreen Investor I, LLC | DE | NIA | The Standard Fire Insurance Company | O/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | AA-3194119 | 0 | 0 | | Travelers (Bermuda) Limited | BMU | IA | Travelers Insurance Group Holdings, Inc. | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 20-4312440 | 0 | 0 | | Travelers Lloyds Management Company | TX | NIA | Travelers Insurance Group Holdings, Inc. | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-1534005 | 0 | 0 | | TPC Investments Inc. | CT | NIA | Travelers Insurance Group Holdings, Inc. | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 93-2131852 | 0 | 0 | | Travelers Group Captive Insurance Company | CT | IA | Travelers Insurance Group Holdings, Inc. | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 19038 | 06-6033504 | 0 | 0 | | Travelers Casualty and Surety Company | CT | 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. | | | 0 | 0 | | Voice Corretora de Seguros Ltda. | BRA | NIA | Junto Holding Latam S.A. | O/B | 100.000 | The Travelers Companies, Inc. | NO | 106 |
| 3548 | The Travelers Companies, Inc. | 19046 | 06-0876835 | 0 | 0 | | Travelers Casualty Insurance Company of America | CT | IA | Travelers Casualty and Surety Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 36170 | 06-1286266 | 0 | 0 | | Travelers Casualty Company of Connecticut | CT | IA | Travelers Casualty and Surety Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-6033504 | 0 | 0 | | Travelers Casualty UK Investments LLC | DE | NIA | Travelers Casualty and Surety Company | O/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |

# SCHEDULE Y

# PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 3548 | The Travelers Companies, Inc. | 36137 | 06-1286268 | 0 | 0 | | Travelers Commercial Insurance Company | CT | IA | Travelers Casualty and Surety Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 29696 | 06-1203698 | 0 | 0 | | Travelers Excess and Surplus Lines Company | CT | IA | Travelers Casualty and Surety Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 41564 | 75-1732040 | 0 | 0 | | Travelers Lloyds of Texas Insurance Company | TX | IA | Travelers Casualty and Surety Company | O/M/A | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-6033504 | 0 | 0 | | Performance Construction Advisors LLC | DE | NIA | Travelers Casualty and Surety Company | O/B | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 30-0956205 | 0 | 0 | | Simply Business, LLC | MA | NIA | Travelers Casualty and Surety Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 85-4220959 | 0 | 0 | | Harborway Insurance Agency, LLC | MA | NIA | Simply Business, LLC | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 82-0925474 | 0 | 0 | | IHP Capital Partners Fund VIII, L.P. | DE | NIA | Travelers Casualty and Surety Company | O | 97.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 25658 | 06-0566050 | 0 | 0 | | The Travelers Indemnity Company | CT | RE | 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 | DS | 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 | DS | 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 | DS | 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 | DS | 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 | DS | 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 | DS | 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 | DS | 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 | DS | 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 | DS | 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 | DS | 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 | DS | 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 | DS | 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 | DS | 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 | DS | 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 | DS | 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 | DS | 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 | DS | 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 | DS | 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 | DS | 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 | DS | 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 | DS | 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 | DS | 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 | DS | 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 | DS | 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 | DS | 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 | DS | 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 | DS | 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 | DS | 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 | DS | 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 | DS | 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 | DS | 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 | DS | 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 | DS | 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 | DS | 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 | DS | 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 | DS | 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 | DS | 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 | DS | The Travelers Indemnity Company | O/M/A | 100.000 | The Travelers Companies, Inc. | NO | 0 |

# SCHEDULE Y

# PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 3548 | The Travelers Companies, Inc. | | 06-0566050 | 0 | 0 | | Travelers Marine, LLC | DE | DS | The Travelers Indemnity Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 81-4981134 | 0 | 0 | | Corvus Insurance Holdings, LLC | DE | DS | The Travelers Indemnity Company | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 32-0548038 | 0 | 0 | | Corvus Insurance Agency, LLC | DE | DS | Corvus Insurance Holdings, LLC | O/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| | | | | | | | | | | | | 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 7. |
| 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<br>NAIC Company Code | 2<br>ID Number | 3<br>Names of Insurers and Parent, Subsidiaries or Affiliates | 4<br>Shareholder Dividends | 5<br>Capital Contributions | 6<br>Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments | 7<br>Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s) | 8<br>Management Agreements and Service Contracts | 9<br>Income/ (Disbursements) Incurred Under Reinsurance Agreements | 10<br>* | 11<br>Any Other Material Activity Not in the Ordinary Course of the Insurer's Business | 12<br>Totals | 13<br>Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | 38-4046010 | 350 Market Street | (475,000) | 0 | 0 | 0 | 0 | 0 | | 0 | (475,000) | 0 |
| 43117 | 86-0703220 | American Equity Insurance Company | (2,200,000) | 0 | 0 | 0 | 0 | 0 | | 0 | (2,200,000) | (117,162) |
| 00000 | 06-0566050 | Arrowhead Company, LLC | 0 | 13,000,000 | 0 | 0 | 0 | 0 | | 0 | 13,000,000 | 0 |
| 19062 | 06-0848755 | Automobile Insurance Company of Hartford, Connecticut (The) | (56,300,000) | 0 | 0 | 0 | 0 | 0 | * | 0 | (56,300,000) | 159,635,183 |
| 25615 | 06-0291290 | Charter Oak Fire Insurance Company (The) | (40,000,000) | 0 | 0 | 0 | 0 | 0 | * | 0 | (40,000,000) | (3,653,289,925) |
| 00000 | 81-4981134 | Corvus Insurance Holdings, LLC | 0 | 10,000,000 | 0 | 0 | 0 | 0 | | 0 | 10,000,000 | 0 |
| 00000 | 06-0566050 | Crystal Brooks, LLC | (6,800,000) | 0 | 0 | 0 | 0 | 0 | | 0 | (6,800,000) | 0 |
| 41483 | 06-1067463 | Farmington Casualty Company | (45,000,000) | 0 | 0 | 0 | 0 | 0 | * | 0 | (45,000,000) | 352,574,444 |
| 35386 | 42-1091525 | Fidelity and Guaranty Insurance Company | (200,000) | 0 | 0 | 0 | 0 | 0 | | 0 | (200,000) | (1,028,317,436) |
| 25879 | 52-0616768 | Fidelity and Guaranty Insurance Underwriters, Inc. | (4,000,000) | 0 | 0 | 0 | 0 | 0 | * | 0 | (4,000,000) | (180,009,711) |
| 10647 | 59-3372141 | First Floridian Auto and Home Insurance Company | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 0 | (2,839,627) |
| 42811 | 56-1371361 | Gulf Underwriters Insurance Company | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 0 | (19,616,224) |
| 00000 | AA-2230002 | Junto Seguros S.A. | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 0 | (11,127,310) |
| 00000 | 52-2073764 | MMI Capital Trust I | (293,724) | 0 | 0 | 0 | 0 | 0 | | 0 | (293,724) | 0 |
| 27987 | 41-0983992 | Northfield Insurance Company | (4,000,000) | 0 | 0 | 0 | 0 | 0 | * | 0 | (4,000,000) | (722,462,131) |
| 24031 | 94-6051964 | Northland Casualty Company | (5,900,000) | 0 | 0 | 0 | 0 | 0 | * | 0 | (5,900,000) | 90,797,787 |
| 24015 | 41-6009967 | Northland Insurance Company | (49,100,000) | 0 | 0 | 0 | 0 | 0 | * | 0 | (49,100,000) | 27,524,620 |
| 25623 | 06-0303275 | Phoenix Insurance Company (The) | (153,400,000) | 0 | 0 | 0 | 0 | 0 | * | 0 | (153,400,000) | (183,504,466) |
| 22233 | 75-6013697 | Select Insurance Company | (2,000,000) | 0 | 0 | 0 | 0 | 0 | | 0 | (2,000,000) | (1,319,819) |
| 00000 | 30-0956205 | Simply Business, LLC | 0 | 81,000,000 | 0 | 0 | 0 | 0 | | 0 | 81,000,000 | 0 |
| 00000 | 41-0406690 | SPFM Holdings, LLC | (4,400,000) | 0 | 0 | 0 | 0 | 0 | | 0 | (4,400,000) | 0 |
| 24767 | 41-0406690 | St. Paul Fire and Marine Insurance Company | (741,711,281) | 0 | 0 | 0 | (356,372,808) | 0 | * | 0 | (1,098,084,089) | 16,190,501,968 |
| 24775 | 41-0963301 | St. Paul Guardian Insurance Company | (4,100,000) | 0 | 0 | 0 | 0 | 0 | * | 0 | (4,100,000) | (155,959,043) |
| 24791 | 41-0881659 | St. Paul Mercury Insurance Company | (17,100,000) | 0 | 0 | 0 | 0 | 0 | * | 0 | (17,100,000) | (15,145,892) |
| 19224 | 36-2542404 | St. Paul Protective Insurance Company | (24,400,000) | 0 | 0 | 0 | 0 | 0 | * | 0 | (24,400,000) | (429,622,486) |
| 30481 | 41-1230819 | St. Paul Surplus Lines Insurance Company | (4,500,000) | 0 | 0 | 0 | 0 | 0 | * | 0 | (4,500,000) | (146,344,920) |
| 19070 | 06-6033509 | Standard Fire Insurance Company (The) | (106,700,000) | 0 | 0 | 0 | 0 | 0 | * | 0 | (106,700,000) | (3,038,881,227) |
| 00000 | 06-6033509 | Standard Fire Properties, LLC | (1,000,000) | 0 | 0 | 0 | 0 | 0 | | 0 | (1,000,000) | 0 |
| 00000 | 06-0566050 | Sutton Holdco, LLC | (6,600,000) | 0 | 0 | 0 | 0 | 0 | | 0 | (6,600,000) | 0 |
| 28188 | 35-1838077 | TravCo Insurance Company | (10,400,000) | 0 | 0 | 0 | 0 | 0 | * | 0 | (10,400,000) | (372,816,157) |
| 36463 | 36-2999370 | TravCo Personal Insurance Company | (6,500,000) | 0 | 0 | 0 | 0 | 0 | * | 0 | (6,500,000) | 2,226,608 |
| 00000 | AA-3194119 | Travelers (Bermuda) Limited | (2,500,000) | 0 | 0 | 0 | 0 | 0 | | 0 | (2,500,000) | (1,095,412) |
| 19038 | 06-6033504 | Travelers Casualty and Surety Company | (418,400,000) | (81,000,000) | 0 | 0 | (286,020,096) | 0 | * | 0 | (785,420,096) | 11,638,896,127 |
| 31194 | 06-0907370 | Travelers Casualty and Surety Company of America | (556,500,000) | 0 | 0 | 0 | (171,512,674) | (178,960,931) | | 0 | (906,973,605) | (1,954,393,661) |
| 41769 | 41-1435765 | Travelers Casualty Company (The) | (11,800,000) | 0 | 0 | 0 | 0 | 0 | * | 0 | (11,800,000) | 202,460,917 |
| 36170 | 06-1286266 | Travelers Casualty Company of Connecticut | (15,000,000) | 0 | 0 | 0 | 0 | 0 | * | 0 | (15,000,000) | 140,621,814 |
| 19046 | 06-0876835 | Travelers Casualty Insurance Company of America | (85,000,000) | 0 | 0 | 0 | 0 | 0 | * | 0 | (85,000,000) | (616,196,396) |
| 40282 | 95-3634110 | Travelers Commercial Casualty Company | (14,000,000) | 0 | 0 | 0 | 0 | 0 | * | 0 | (14,000,000) | 171,187,221 |

# SCHEDULE Y

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

| 1<br>NAIC Company Code | 2<br>ID Number | 3<br>Names of Insurers and Parent, Subsidiaries or Affiliates | 4<br>Shareholder Dividends | 5<br>Capital Contributions | 6<br>Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments | 7<br>Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s) | 8<br>Management Agreements and Service Contracts | 9<br>Income/ (Disbursements) Incurred Under Reinsurance Agreements | 10<br>* | 11<br>Any Other Material Activity Not in the Ordinary Course of the Insurer's Business | 12<br>Totals | 13<br>Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 36137 | 06-1286268 | Travelers Commercial Insurance Company | (20,400,000) | 0 | 0 | 0 | 0 | 0 | * | 0 | (20,400,000) | (236,238,668) |
| 00000 | 41-0518860 | Travelers Companies, Inc. (The) | 977,000,000 | 0 | 0 | 0 | 0 | 0 | | 0 | 977,000,000 | 0 |
| 41750 | 41-1435766 | Travelers Constitution State Insurance Company | (11,500,000) | 0 | 0 | 0 | 0 | 0 | * | 0 | (11,500,000) | 207,187,432 |
| 29696 | 06-1203698 | Travelers Excess and Surplus Lines Company | 0 | 0 | 0 | 0 | 0 | 0 | * | 0 | 0 | (1,460,375,162) |
| 00000 | 47-2215437 | Travelers Global, Inc. | (4,500,000) | 0 | 0 | 0 | 0 | 0 | | 0 | (4,500,000) | 0 |
| 00000 | 93-2131852 | Travelers Group Captive Insurance Company | 0 | 150,000 | 0 | 0 | 0 | 0 | | 0 | 150,000 | 4,880,921 |
| 27998 | 35-1838079 | Travelers Home and Marine Insurance Company (The) | (12,900,000) | 0 | 0 | 0 | 0 | 0 | * | 0 | (12,900,000) | (1,133,612,882) |
| 25658 | 06-0566050 | Travelers Indemnity Company (The) | (511,200,000) | (36,000,000) | 0 | 0 | 813,905,578 | 178,960,931 | * | 0 | 445,666,509 | 14,492,561,738 |
| 25666 | 58-6020487 | Travelers Indemnity Company of America (The) | (34,600,000) | 0 | 0 | 0 | 0 | 0 | * | 0 | (34,600,000) | (2,916,889,945) |
| 25682 | 06-0336212 | Travelers Indemnity Company of Connecticut (The) | (56,000,000) | 0 | 0 | 0 | 0 | 0 | * | 0 | (56,000,000) | (3,642,326,885) |
| 00000 | AA-1121375 | Travelers Insurance Company Limited | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 0 | (55,841,259) |
| 00000 | AA-1560039 | Travelers Insurance Company of Canada | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 0 | 3,235,794 |
| 00000 | 06-1445591 | Travelers Insurance Group Holdings Inc. | 2,275,500,000 | (150,000) | 0 | 0 | 0 | 0 | | 0 | 2,275,350,000 | 0 |
| 41262 | 76-0002592 | Travelers Lloyds Insurance Company (The) | (2,900,000) | 0 | 0 | 0 | 0 | 0 | | 0 | (2,900,000) | (268,291,229) |
| 41564 | 75-1732040 | Travelers Lloyds of Texas Insurance Company | (1,200,000) | 0 | 0 | 0 | 0 | 0 | | 0 | (1,200,000) | (90,466,368) |
| 00000 | 06-0566050 | Travelers Marketplace Holdings, LLC | 0 | 13,000,000 | 0 | 0 | 0 | 0 | | 0 | 13,000,000 | 0 |
| 38130 | 36-3703200 | Travelers Personal Insurance Company | (9,700,000) | 0 | 0 | 0 | 0 | 0 | * | 0 | (9,700,000) | (4,057,277,690) |
| 36145 | 06-1286264 | Travelers Personal Security Insurance Company | (10,300,000) | 0 | 0 | 0 | 0 | 0 | * | 0 | (10,300,000) | (97,372,412) |
| 25674 | 36-2719165 | Travelers Property Casualty Company of America | (21,000,000) | 0 | 0 | 0 | 0 | 0 | * | 0 | (21,000,000) | (18,565,948,597) |
| 36161 | 06-1286274 | Travelers Property Casualty Insurance Company | (10,000,000) | 0 | 0 | 0 | 0 | 0 | * | 0 | (10,000,000) | (1,092,641,573) |
| 10213 | 52-1925132 | Travelers Specialty Insurance Company | (500,000) | 0 | 0 | 0 | 0 | 0 | * | 0 | (500,000) | (4,506,499) |
| 25887 | 52-0515280 | United States Fidelity and Guaranty Company | (145,000,000) | 0 | 0 | 0 | 0 | 0 | * | 0 | (145,000,000) | 2,470,555,603 |
| 00000 | 52-1953822 | USF&G Capital I | (262,905) | 0 | 0 | 0 | 0 | 0 | | 0 | (262,905) | 0 |
| 00000 | 52-2044075 | USF&G Capital III | (257,090) | 0 | 0 | 0 | 0 | 0 | | 0 | (257,090) | 0 |
| 9999999 Control Totals | | | 0 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 |

## Pooling Information

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

# SCHEDULE Y

## PART 3 - ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

| 1<br>Insurers in Holding Company | 2<br>Owners with Greater Than 10% Ownership | 3<br>Ownership Percentage Column 2 of Column 1 | 4<br>Granted Disclaimer of Control/ Affiliation of Column 2 Over Column 1 (Yes/No) | 5<br>Ultimate Controlling Party | 6<br>U.S. Insurance Groups or Entities Controlled by Column 5 | 7<br>Ownership Percentage (Column 5 of Column 6) | 8<br>Granted Disclaimer of Control/ Affiliation of Column 5 Over Column 6 (Yes/No) |
|---|---|---|---|---|---|---|---|
| St. Paul Fire and Marine Insurance Company | The Travelers Companies, Inc. | 100.000 | NO | N/A | The Travelers Companies, Inc. | 100.000 | NO |
| St. Paul Mercury Insurance Company | St. Paul Fire and Marine Insurance Company | 100.000 | NO | The Travelers Companies, Inc. | The Travelers Companies, Inc. | 100.000 | NO |
| St. Paul Guardian Insurance Company | St. Paul Fire and Marine Insurance Company | 100.000 | NO | The Travelers Companies, Inc. | The Travelers Companies, Inc. | 100.000 | NO |
| St. Paul Surplus Lines Insurance Company | St. Paul Fire and Marine Insurance Company | 100.000 | NO | The Travelers Companies, Inc. | The Travelers Companies, Inc. | 100.000 | NO |
| The Travelers Casualty Company | St. Paul Fire and Marine Insurance Company | 100.000 | NO | The Travelers Companies, Inc. | The Travelers Companies, Inc. | 100.000 | NO |
| Travelers Constitution State Insurance Company | St. Paul Fire and Marine Insurance Company | 100.000 | NO | The Travelers Companies, Inc. | The Travelers Companies, Inc. | 100.000 | NO |
| TravCo Personal Insurance Company | Northbrook Holdings, Inc. | 100.000 | NO | The Travelers Companies, Inc. | The Travelers Companies, Inc. | 100.000 | NO |
| St. Paul Protective Insurance Company | Northbrook Holdings, Inc. | 100.000 | NO | The Travelers Companies, Inc. | The Travelers Companies, Inc. | 100.000 | NO |
| Travelers Specialty Insurance Company | St. Paul Fire and Marine Insurance Company | 100.000 | NO | The Travelers Companies, Inc. | The Travelers Companies, Inc. | 100.000 | NO |
| United States Fidelity and Guaranty Company | St. Paul Fire and Marine Insurance Company | 100.000 | NO | The Travelers Companies, Inc. | The Travelers Companies, Inc. | 100.000 | NO |
| Fidelity and Guaranty Insurance Underwriters, Inc. | St. Paul Fire and Marine Insurance Company | 100.000 | NO | The Travelers Companies, Inc. | The Travelers Companies, Inc. | 100.000 | NO |
| Fidelity and Guaranty Insurance Company | St. Paul Fire and Marine Insurance Company | 100.000 | NO | The Travelers Companies, Inc. | The Travelers Companies, Inc. | 100.000 | NO |
| The Standard Fire Insurance Company | Travelers Insurance Group Holdings Inc. | 100.000 | NO | The Travelers Companies, Inc. | The Travelers Companies, Inc. | 100.000 | NO |
| The Automobile Insurance Company of Hartford, Connecticut | The Standard Fire Insurance Company | 100.000 | NO | The Travelers Companies, Inc. | The Travelers Companies, Inc. | 100.000 | NO |
| Travelers Personal Security Insurance Company | The Standard Fire Insurance Company | 100.000 | NO | The Travelers Companies, Inc. | The Travelers Companies, Inc. | 100.000 | NO |
| Travelers Property Casualty Insurance Company | The Standard Fire Insurance Company | 100.000 | NO | The Travelers Companies, Inc. | The Travelers Companies, Inc. | 100.000 | NO |
| Travelers Personal Insurance Company | The Standard Fire Insurance Company | 100.000 | NO | The Travelers Companies, Inc. | The Travelers Companies, Inc. | 100.000 | NO |
| Travelers Casualty and Surety Company | Travelers Insurance Group Holdings Inc. | 100.000 | NO | The Travelers Companies, Inc. | The Travelers Companies, Inc. | 100.000 | NO |
| Farmington Casualty Company | Travelers Casualty and Surety Company | 100.000 | NO | The Travelers Companies, Inc. | The Travelers Companies, Inc. | 100.000 | NO |
| Travelers Casualty and Surety Company of America | Travelers Casualty and Surety Company | 100.000 | NO | The Travelers Companies, Inc. | The Travelers Companies, Inc. | 100.000 | NO |
| Travelers Casualty Insurance Company of America | Travelers Casualty and Surety Company | 100.000 | NO | The Travelers Companies, Inc. | The Travelers Companies, Inc. | 100.000 | NO |
| Travelers Casualty Company of Connecticut | Travelers Casualty and Surety Company | 100.000 | NO | The Travelers Companies, Inc. | The Travelers Companies, Inc. | 100.000 | NO |
| Travelers Commercial Insurance Company | Travelers Casualty and Surety Company | 100.000 | NO | The Travelers Companies, Inc. | The Travelers Companies, Inc. | 100.000 | NO |
| Travelers Excess and Surplus Lines Company | Travelers Casualty and Surety Company | 100.000 | NO | The Travelers Companies, Inc. | The Travelers Companies, Inc. | 100.000 | NO |
| Travelers Lloyds of Texas Insurance Company | Travelers Casualty and Surety Company | 100.000 | NO | The Travelers Companies, Inc. | The Travelers Companies, Inc. | 100.000 | NO |
| The Travelers Indemnity Company | Travelers Insurance Group Holdings Inc. | 100.000 | NO | The Travelers Companies, Inc. | The Travelers Companies, Inc. | 100.000 | NO |
| The Charter Oak Fire Insurance Company | The Travelers Indemnity Company | 100.000 | NO | The Travelers Companies, Inc. | The Travelers Companies, Inc. | 100.000 | NO |
| First Floridian Auto and Home Insurance Company | The Travelers Indemnity Company | 100.000 | NO | The Travelers Companies, Inc. | The Travelers Companies, Inc. | 100.000 | NO |
| Gulf Underwriters Insurance Company | The Travelers Indemnity Company | 100.000 | NO | The Travelers Companies, Inc. | The Travelers Companies, Inc. | 100.000 | NO |
| Select Insurance Company | The Travelers Indemnity Company | 100.000 | NO | The Travelers Companies, Inc. | The Travelers Companies, Inc. | 100.000 | NO |
| American Equity Insurance Company | The Travelers Indemnity Company | 100.000 | NO | The Travelers Companies, Inc. | The Travelers Companies, Inc. | 100.000 | NO |
| American Equity Specialty Insurance Company | American Equity Insurance Company | 100.000 | NO | The Travelers Companies, Inc. | The Travelers Companies, Inc. | 100.000 | NO |
| Northland Insurance Company | The Travelers Indemnity Company | 100.000 | NO | The Travelers Companies, Inc. | The Travelers Companies, Inc. | 100.000 | NO |
| Northfield Insurance Company | Northland Insurance Company | 100.000 | NO | The Travelers Companies, Inc. | The Travelers Companies, Inc. | 100.000 | NO |
| Northland Casualty Company | Northland Insurance Company | 100.000 | NO | The Travelers Companies, Inc. | The Travelers Companies, Inc. | 100.000 | NO |
| The Phoenix Insurance Company | The Travelers Indemnity Company | 100.000 | NO | The Travelers Companies, Inc. | The Travelers Companies, Inc. | 100.000 | NO |
| The Travelers Indemnity Company of America | The Phoenix Insurance Company | 100.000 | NO | The Travelers Companies, Inc. | The Travelers Companies, Inc. | 100.000 | NO |
| The Travelers Indemnity Company of Connecticut | The Phoenix Insurance Company | 100.000 | NO | The Travelers Companies, Inc. | The Travelers Companies, Inc. | 100.000 | NO |
| Travelers Property Casualty Company of America | The Phoenix Insurance Company | 100.000 | NO | The Travelers Companies, Inc. | The Travelers Companies, Inc. | 100.000 | NO |
| TravCo Insurance Company | The Travelers Indemnity Company | 100.000 | NO | The Travelers Companies, Inc. | The Travelers Companies, Inc. | 100.000 | NO |
| Travelers Commercial Casualty Company | The Travelers Indemnity Company | 100.000 | NO | The Travelers Companies, Inc. | The Travelers Companies, Inc. | 100.000 | NO |
| The Travelers Home and Marine Insurance Company | The Travelers Indemnity Company | 100.000 | NO | The Travelers Companies, Inc. | The Travelers Companies, Inc. | 100.000 | NO |
| The Travelers Lloyds Insurance Company | The Travelers Indemnity Company | 100.000 | NO | The Travelers Companies, Inc. | The Travelers Companies, Inc. | 100.000 | NO |

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

## REQUIRED FILINGS

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of **WAIVED** to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter **SEE EXPLANATION** and provide an explanation following the interrogatory questions.

| | | Responses |
|---|---|---|
| | **MARCH FILING** | |
| 1. | Will an Actuarial Opinion be filed by March 1? | YES |
| 2. | Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1? | YES |
| 3. | Will the confidential Risk-based Capital Report be filed with the NAIC by March 1? | YES |
| 4. | Will the confidential Risk-based Capital Report be filed with the state of domicile, if required by March 1? | YES |
| | **APRIL FILING** | |
| 5. | Will the Insurance Expense Exhibit be filed with the state of domicile and the NAIC by April 1? | YES |
| 6. | Will Management's Discussion and Analysis be filed by April 1? | YES |
| 7. | Will the Supplemental Investment Risk Interrogatories be filed by April 1? | YES |
| | **MAY FILING** | |
| 8. | Will this company be included in a combined annual statement which is filed with the NAIC by May 1? | YES |
| | **JUNE FILING** | |
| 9. | Will an Audited Financial Report be filed by June 1? | YES |
| 10. | Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1? | YES |

## SUPPLEMENTAL FILINGS

The following supplemental reports are required to be filed as part of your annual statement filing **if your company is engaged in the type of business covered by the supplement. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below.** If the supplement is required of your company but is not being filed for whatever reason enter **SEE EXPLANATION** and provide an explanation following the interrogatory questions.

| | | |
|---|---|---|
| | **MARCH FILING** | |
| 11. | Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? | NO |
| 12. | Will the Financial Guaranty Insurance Exhibit be filed by March 1? | YES |
| 13. | Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1? | NO |
| 14. | Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed by March 1? | YES |
| 15. | Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1? | NO |
| 16. | Will the Premiums Attributed to Protected Cells Exhibit be filed by March 1? | NO |
| 17. | Will the Reinsurance Summary Supplemental Filing for General Interrogatory 9 be filed with the state of domicile and the NAIC by March 1? | NO |
| 18. | Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1? | NO |
| 19. | Will the confidential Actuarial Opinion Summary be filed with the state of domicile, if required, by March 15 (or the date otherwise specified)? | YES |
| 20. | Will the Reinsurance Attestation Supplement be filed with the state of domicile and the NAIC by March 1? | YES |
| 21. | Will the Exceptions to the Reinsurance Attestation Supplement be filed with the state of domicile by March 1? | NO |
| 22. | Will the Bail Bond Supplement be filed with the state of domicile and the NAIC by March 1? | NO |
| 23. | Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC by March 1? | YES |
| 24. | Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1? | NO |
| 25. | Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1? | NO |
| 26. | Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1? | NO |
| 27. | Will the Supplemental Schedule for Reinsurance Counterparty Reporting Exception - Asbestos and Pollution Contracts be filed with the state of domicile and the NAIC by March 1? | NO |
| 28. | Will the Exhibit of Other Liabilities by Lines of Business be filed with the state of domicile and the NAIC by March 1? | YES |
| 29. | Will the Market Conduct Annual Statement (MCAS) Premium Exhibit for Year be filed with appropriate jurisdictions and with the NAIC by March 1? | YES |
| | **APRIL FILING** | |
| 30. | Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? | NO |
| 31. | Will the Long-term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1? | NO |
| 32. | Will the Accident and Health Policy Experience Exhibit be filed by April 1? | YES |
| 33. | Will the Supplemental Health Care Exhibit (Parts 1 and 2) be filed with the state of domicile and the NAIC by April 1? | NO |
| 34. | Will the Cybersecurity Insurance Coverage Supplement be filed with the state of domicile and the NAIC by April 1? | YES |
| 35. | Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1? | NO |
| 36. | Will the Private Flood Insurance Supplement be filed with the state of domicile and the NAIC by April 1? | NO |
| 37. | Will the Mortgage Guaranty Insurance Exhibit be filed with the state of domicile and the NAIC by April 1? | NO |
| | **AUGUST FILING** | |
| 38. | Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1? | YES |

**Explanations:**

11. The data for this supplement is not required to be filed.
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.
30. The data for this supplement is not required to be filed.
31. The data for this supplement is not required to be filed.
33. The data for this supplement is not required to be filed.
35. The Company had no Accident & Health insurance premiums in 2025.
36. The data for this supplement is not required to be filed.
37. The data for this supplement is not required to be filed.

**Bar Codes:**

11. SIS Stockholder Information Supplement [Document Identifier 420]




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]




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




22. Bail Bond Supplement [Document Identifier 500]



# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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




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




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




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




30. Credit Insurance Experience Exhibit [Document Identifier 230]




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




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




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




36. Private Flood Insurance Supplement [Document Identifier 560]




37. Will the Mortgage Guaranty Insurance Exhibit [Document Identifier 565]



# OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

| | | Current Year | | | Prior Year |
|---|---|---|---|---|---|
| | | 1<br>Assets | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets (Cols. 1 - 2) | 4<br>Net Admitted Assets |
| 2504. | Other assets | 40,839,849 | 0 | 40,839,849 | 41,920,672 |
| 2505. | Service contract receivable | 27,395,774 | 0 | 27,395,774 | 25,127,111 |
| 2506. | Amounts receivable under high deductible policies | 24,042,107 | 2,411,840 | 21,630,267 | 19,452,167 |
| 2507. | Due from unaffiliated companies | 13,932,038 | 0 | 13,932,038 | 12,017,955 |
| 2508. | State surcharges receivable | 8,110,626 | 0 | 8,110,626 | 9,306,414 |
| 2509. | Other assets nonadmitted | 403,221,098 | 403,221,098 | 0 | 0 |
| 2510. | Miscellaneous ledger balances | 35,172,442 | 35,172,442 | 0 | 0 |
| 2511. | Reinsurance receivable and payable | 0 | 0 | 0 | 70,001 |
| 2512. | Performance guarantees receivable | (90,000) | 0 | (90,000) | (211,083) |
| 2597. | Summary of remaining write-ins for Line 25 from overflow page | 552,623,936 | 440,805,380 | 111,818,556 | 107,683,237 |

Additional Write-ins for Liabilities Line 25

| | | 1<br>Current Year | 2<br>Prior Year |
|---|---|---|---|
| 2504. | Retroactive reinsurance reserve assumed | 340,588 | 528,489 |
| 2505. | Federal excise tax-reinsurance contracts | 2,673 | (168) |
| 2506. | Retroactive reinsurance reserve ceded | (8,397,330) | (8,486,510) |
| 2597. | Summary of remaining write-ins for Line 25 from overflow page | (8,054,069) | (7,958,190) |

Additional Write-ins for Statement of Income Line 14

| | | 1<br>Current Year | 2<br>Prior Year |
|---|---|---|---|
| 1404. | Fines and penalties of regulatory authorities | (745,797) | (387,806) |
| 1405. | Profit and loss, miscellaneous | (1,394,198) | 105,254 |
| 1497. | Summary of remaining write-ins for Line 14 from overflow page | (2,139,995) | (282,552) |

Additional Write-ins for Underwriting and Investment Exhibit Part 3 Line 24

| | | 1<br>Loss Adjustment Expenses | 2<br>Other Underwriting Expenses | 3<br>Investment Expenses | 4<br>Total |
|---|---|---|---|---|---|
| 2404. | Amortization on tax credit structures | 0 | 0 | 4,226,749 | 4,226,749 |
| 2497. | Summary of remaining write-ins for Line 24 from overflow page | 0 | 0 | 4,226,749 | 4,226,749 |

# SUMMARY INVESTMENT SCHEDULE

| | Investment Categories | Gross Investment Holdings 1 Amount | Gross Investment Holdings 2 Percentage of Column 1 Line 14 | 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 14 |
|---|---|---|---|---|---|---|---|
| 1. | Issuer credit obligations (Schedule D, Part 1, Section 1): | | | | | | |
| | 1.01 U.S. government obligations | 892,448,097 | 3.220 | 892,448,097 | 160,381,830 | 1,052,829,927 | 3.887 |
| | 1.02 Other U.S. government obligations | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| | 1.03 Non-U.S. sovereign jurisdiction securities | 21,971,682 | 0.079 | 21,971,682 | 0 | 21,971,682 | 0.081 |
| | 1.04 Municipal bonds – general obligations (direct & guaranteed) | 5,460,256,042 | 19.700 | 5,460,256,042 | 0 | 5,460,256,042 | 20.159 |
| | 1.05 Municipal bonds – special revenue | 2,196,106,975 | 7.923 | 2,196,106,975 | 0 | 2,196,106,975 | 8.108 |
| | 1.06 Project finance bonds issued by operating entities | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| | 1.07 Corporate bonds | 8,922,836,608 | 32.192 | 8,922,836,608 | 0 | 8,922,836,608 | 32.942 |
| | 1.08 Mandatory convertible bonds | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| | 1.09 Single entity backed obligations | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| | 1.10 SVO-Identified bond exchange traded funds – fair value | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| | 1.11 SVO-Identified bond exchange traded funds – systematic value | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| | 1.12 Bonds issued by funds representing operating entities | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| | 1.13 Bank loans - issued | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| | 1.14 Bank loans - acquired | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| | 1.15 Mortgages loans that qualify as SVO-Identified credit tenant loans | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| | 1.16 Certificates of deposit | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| | 1.17 Other issuer credit obligations | 224,077 | 0.001 | 224,077 | 0 | 224,077 | 0.001 |
| | 1.18 Total issuer credit obligations | 17,493,843,482 | 63.115 | 17,493,843,482 | 160,381,830 | 17,654,225,312 | 65.178 |
| 2. | Asset-backed securities (Schedule D, Part 1, Section 2): | | | | | | |
| | 2.01 Financial asset-backed securities – self-liquidating | 4,327,286,135 | 15.612 | 4,327,286,135 | 0 | 4,327,286,135 | 15.976 |
| | 2.02 Financial asset-backed securities – not self-liquidating | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| | 2.03 Non-financial asset-backed securities | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| | 2.04 Total asset-backed securities | 4,327,286,135 | 15.612 | 4,327,286,135 | 0 | 4,327,286,135 | 15.976 |
| 3. | Preferred stocks (Schedule D, Part 2, Section 1): | | | | | | |
| | 3.01 Industrial and miscellaneous (unaffiliated) | 6,280,849 | 0.023 | 6,280,849 | 0 | 6,280,849 | 0.023 |
| | 3.02 Parent, subsidiaries and affiliates | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| | 3.03 Total preferred stocks | 6,280,849 | 0.023 | 6,280,849 | 0 | 6,280,849 | 0.023 |
| 4. | Common stocks (Schedule D, Part 2, Section 2): | | | | | | |
| | 4.01 Industrial and miscellaneous - publicly traded (unaffiliated) | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| | 4.02 Industrial and miscellaneous - other (unaffiliated) | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| | 4.03 Parent, subsidiaries and affiliates - publicly traded | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| | 4.04 Parent, subsidiaries and affiliates - other | 3,896,916,545 | 14.059 | 3,879,478,059 | 0 | 3,879,478,059 | 14.323 |
| | 4.05 Mutual funds | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| | 4.06 Unit investment trusts | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| | 4.07 Closed-end funds | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| | 4.08 Exchange traded funds | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| | 4.09 Total common stocks | 3,896,916,545 | 14.059 | 3,879,478,059 | 0 | 3,879,478,059 | 14.323 |
| 5. | Mortgage loans (Schedule B): | | | | | | |
| | 5.01 Farm mortgages | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| | 5.02 Residential mortgages | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| | 5.03 Commercial mortgages | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| | 5.04 Mezzanine real estate loans | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| | 5.05 Total valuation allowance | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| | 5.06 Total mortgage loans | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 6. | Real estate (Schedule A): | | | | | | |
| | 6.01 Properties occupied by company | 346,109,179 | 1.249 | 346,109,179 | 0 | 346,109,179 | 1.278 |
| | 6.02 Properties held for production of income | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| | 6.03 Properties held for sale | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| | 6.04 Total real estate | 346,109,179 | 1.249 | 346,109,179 | 0 | 346,109,179 | 1.278 |
| 7. | Cash, cash equivalents and short-term investments: | | | | | | |
| | 7.01 Cash (Schedule E, Part 1) | (771,076,530) | (2.782) | (771,076,530) | 0 | (771,076,530) | (2.847) |
| | 7.02 Cash equivalents (Schedule E, Part 2) | 1,250,226,306 | 4.511 | 1,250,226,306 | 0 | 1,250,226,306 | 4.616 |
| | 7.03 Short-term investments (Schedule DA) | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| | 7.04 Total cash, cash equivalents and short-term investments | 479,149,776 | 1.729 | 479,149,776 | 0 | 479,149,776 | 1.769 |
| 8. | Contract loans | 4,057,340 | 0.015 | 0 | 0 | 0 | 0.000 |
| 9. | Derivatives (Schedule DB) | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 10. | Other invested assets (Schedule BA) | 1,009,015,146 | 3.640 | 399,291,940 | 0 | 399,291,940 | 1.474 |
| 11. | Receivables for securities | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 12. | Securities Lending (Schedule DL, Part 1) | 160,381,830 | 0.579 | 160,381,830 | XXX | XXX | XXX |
| 13. | Other invested assets (Page 2, Line 11) | (5,506,153) | (0.020) | (5,506,153) | 0 | (5,506,153) | (0.020) |
| 14. | Total invested assets | 27,717,534,128 | 100.000 | 27,086,315,097 | 160,381,830 | 27,086,315,097 | 100.000 |

# SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 344,984,585 |
| 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) | 18,365,976 | 18,365,976 |
| 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 | | 0 |
| 5. | Deduct amounts received on disposals, Part 3, Column 15 | | 0 |
| 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 | 0 | |
| | 7.2 Totals, Part 3, Column 10 | 0 | 0 |
| 8. | Deduct current year's depreciation: | | |
| | 8.1 Totals, Part 1, Column 11 | 17,241,380 | |
| | 8.2 Totals, Part 3, Column 9 | 0 | 17,241,380 |
| 9. | Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) | | 346,109,180 |
| 10. | Deduct total nonadmitted amounts | | 0 |
| 11. | Statement value at end of current period (Line 9 minus Line 10) | | 346,109,180 |

# SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

# SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 1,095,988,953 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition (Part 2, Column 8) | 8,247,963 | |
| | 2.2 Additional investment made after acquisition (Part 2, Column 9) | 41,629,571 | 49,877,534 |
| 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 | (84,947,782) | |
| | 5.2 Totals, Part 3, Column 9 | (64,813) | (85,012,595) |
| 6. | Total gain (loss) on disposals, Part 3, Column 19 | | 2,631,855 |
| 7. | Deduct amounts received on disposals, Part 3, Column 16 | | 44,047,606 |
| 8. | Deduct amortization of premium, depreciation and proportional amortization | | 4,226,749 |
| 9. | Total foreign exchange change in book/adjusted carrying value: | | |
| | 9.1 Totals, Part 1, Column 17 | 540,529 | |
| | 9.2 Totals, Part 3, Column 14 | 558 | 541,087 |
| 10. | Deduct current year's other-than-temporary impairment recognized: | | |
| | 10.1 Totals, Part 1, Column 15 | 6,737,334 | |
| | 10.2 Totals, Part 3, Column 11 | 0 | 6,737,334 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | | 1,009,015,146 |
| 12. | Deduct total nonadmitted amounts | | 609,723,206 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | | 399,291,940 |

# SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

| | | 1<br>Total | 2<br>Issuer Credit Obligations | 3<br>Asset-Backed Securities | 4<br>Preferred Stocks | 5<br>Common Stocks |
|---|---|---|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | 23,356,257,477 | 15,583,227,725 | 4,116,045,225 | 8,248,805 | 3,648,735,721 |
| 2. | Cost of bonds and stocks acquired, Part 3, Column 6 | 4,852,288,816 | 4,061,546,395 | 790,742,421 | 0 | 0 |
| 3. | Accrual of discount | 56,756,227 | 35,927,809 | 20,828,418 | 0 | XXX |
| 4. | Unrealized valuation increase/(decrease) | 248,593,105 | 537,849 | 342,389 | (467,957) | 248,180,824 |
| 5. | Total gain (loss) on disposals, Part 4, Column 18 | (29,534,638) | (29,604,997) | (36,936) | 107,295 | 0 |
| 6. | Consideration for bonds and stocks disposed, Part 4, Column 6 | 2,713,203,511 | 2,115,285,091 | 597,811,125 | 107,295 | 0 |
| 7. | Amortization of premium | 46,053,198 | 44,575,661 | 1,477,537 | 0 | XXX |
| 8. | Total foreign exchange change in book/adjusted carrying value | 0 | 0 | 0 | 0 | 0 |
| 9. | Current year's other-than-temporary impairment recognized | 3,424,381 | 577,662 | 1,346,720 | 1,500,000 | 0 |
| 10. | Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2 | 2,647,112 | 2,647,112 | 0 | 0 | XXX |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | 25,724,327,008 | 17,493,843,481 | 4,327,286,135 | 6,280,849 | 3,896,916,545 |
| 12. | Total nonadmitted amounts | 17,438,486 | 0 | 0 | 0 | 17,438,486 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | 25,706,888,522 | 17,493,843,481 | 4,327,286,135 | 6,280,849 | 3,879,478,059 |

# SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

| Description | | | 1<br>Book/Adjusted Carrying Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value of Bonds |
|---|---|---|---|---|---|---|
| BONDS | | | | | | |
| Issuer Credit Obligations | | | | | | |
| Governments and Municipalities | 1. | United States | 8,548,811,114 | 8,231,887,597 | 8,700,476,505 | 8,453,840,336 |
| | 2. | Canada | 0 | 0 | 0 | 0 |
| | 3. | Other Countries | 21,971,682 | 21,661,910 | 21,969,837 | 21,972,000 |
| | 4. | Total | 8,570,782,796 | 8,253,549,507 | 8,722,446,342 | 8,475,812,336 |
| All Other Issuer Credit Obligations (unaffiliated) | 5. | United States | 7,875,919,242 | 7,747,267,335 | 7,874,300,505 | 7,872,752,048 |
| | 6. | Canada | 248,587,195 | 239,924,118 | 247,896,612 | 249,389,000 |
| | 7. | Other Countries | 798,554,249 | 799,064,723 | 797,290,209 | 801,156,000 |
| | 8. | Total | 8,923,060,685 | 8,786,256,176 | 8,919,487,327 | 8,923,297,048 |
| All Other Issuer Credit Obligations (affiliated) | 9. | Total | 0 | 0 | 0 | 0 |
| | 10. | Total Issuer Credit Obligations | 17,493,843,482 | 17,039,805,683 | 17,641,933,668 | 17,399,109,384 |
| Asset-Backed Securities | | | | | | |
| Asset-Backed Securities (unaffiliated) | 11. | United States | 4,327,286,135 | 4,351,144,217 | 4,322,564,970 | 4,496,339,508 |
| | 12. | Canada | 0 | 0 | 0 | 0 |
| | 13. | Other Countries | 0 | 0 | 0 | 0 |
| | 14. | Total | 4,327,286,135 | 4,351,144,217 | 4,322,564,970 | 4,496,339,508 |
| Asset-Backed Securities (affiliated) | 15. | Total | 0 | 0 | 0 | 0 |
| | 16. | Total Asset-Backed Securities | 4,327,286,135 | 4,351,144,217 | 4,322,564,970 | 4,496,339,508 |
| | 17. | Total Bonds | 21,821,129,616 | 21,390,949,899 | 21,964,498,639 | 21,895,448,892 |
| PREFERRED STOCKS | | | | | | |
| Industrial and Miscellaneous (unaffiliated) | 18. | United States | 6,280,849 | 6,280,849 | 5,472,000 | |
| | 19. | Canada | 0 | 0 | 0 | |
| | 20. | Other Countries | 0 | 0 | 0 | |
| | 21. | Total | 6,280,849 | 6,280,849 | 5,472,000 | |
| Parent, Subsidiaries and Affiliates | 22. | Total | 0 | 0 | 0 | |
| | 23. | Total Preferred Stocks | 6,280,849 | 6,280,849 | 5,472,000 | |
| COMMON STOCKS | | | | | | |
| Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds | 24. | United States | 0 | 0 | 0 | |
| | 25. | Canada | 0 | 0 | 0 | |
| | 26. | Other Countries | 0 | 0 | 0 | |
| | 27. | Total | 0 | 0 | 0 | |
| Parent, Subsidiaries and Affiliates | 28. | Total | 3,896,916,545 | 3,896,916,545 | 1,125,838,911 | |
| | 29. | Total Common Stocks | 3,896,916,545 | 3,896,916,545 | 1,125,838,911 | |
| | 30. | Total Stocks | 3,903,197,393 | 3,903,197,393 | 1,131,310,911 | |
| | 31. | Total Bonds and Stocks | 25,724,327,010 | 25,294,147,293 | 23,095,809,550 | |

# SCHEDULE D - PART 1A

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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 52.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. U.S. Government Obligations | | | | | | | | | | | | |
| 1.1 NAIC 1 | 494,046,247 | 117,059,339 | 171,974,225 | 109,368,287 | 0 | XXX | 892,448,097 | 4.1 | XXX | XXX | 892,448,097 | 0 |
| 1.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 1.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 1.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 1.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 1.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 1.7 Totals | 494,046,247 | 117,059,339 | 171,974,225 | 109,368,287 | 0 | XXX | 892,448,097 | 4.1 | XXX | XXX | 892,448,097 | 0 |
| 2. Other U.S. Government Securities | | | | | | | | | | | | |
| 2.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 2.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 2.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 2.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 2.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 2.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 2.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 3. Non-U.S. Sovereign Jurisdiction Securities | | | | | | | | | | | | |
| 3.1 NAIC 1 | 0 | 21,971,682 | 0 | 0 | 0 | XXX | 21,971,682 | 0.1 | XXX | XXX | 21,971,682 | 0 |
| 3.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 3.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 3.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 3.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 3.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 3.7 Totals | 0 | 21,971,682 | 0 | 0 | 0 | XXX | 21,971,682 | 0.1 | XXX | XXX | 21,971,682 | 0 |
| 4. Municipal Bonds – General Obligations | | | | | | | | | | | | |
| 4.1 NAIC 1 | 113,210,968 | 536,270,650 | 1,200,903,481 | 3,136,696,407 | 455,403,064 | XXX | 5,442,484,570 | 24.9 | XXX | XXX | 5,439,984,619 | 2,499,951 |
| 4.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 4.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 4.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 4.5 NAIC 5 | 10,761,862 | 0 | 2,253,488 | 4,756,122 | 0 | XXX | 17,771,472 | 0.1 | XXX | XXX | 17,771,472 | 0 |
| 4.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 4.7 Totals | 123,972,830 | 536,270,650 | 1,203,156,969 | 3,141,452,529 | 455,403,064 | XXX | 5,460,256,042 | 25.0 | XXX | XXX | 5,457,756,090 | 2,499,951 |
| 5. Municipal Bonds – Special Revenue | | | | | | | | | | | | |
| 5.1 NAIC 1 | 56,978,783 | 159,751,796 | 394,656,474 | 1,129,108,047 | 453,785,466 | XXX | 2,194,280,566 | 10.1 | XXX | XXX | 2,194,280,566 | 0 |
| 5.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 5.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 5.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 5.5 NAIC 5 | 850,176 | 976,233 | 0 | 0 | 0 | XXX | 1,826,409 | 0.0 | XXX | XXX | 0 | 1,826,409 |
| 5.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 5.7 Totals | 57,828,959 | 160,728,029 | 394,656,474 | 1,129,108,047 | 453,785,466 | XXX | 2,196,106,975 | 10.1 | XXX | XXX | 2,194,280,566 | 1,826,409 |
| 6. Project Finance Bonds Issued by Operating Entities (Unaffiliated) | | | | | | | | | | | | |
| 6.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 6.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 6.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 6.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 6.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 6.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 6.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |

# SCHEDULE D - PART 1A (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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 52.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 7. Project Finance Bonds Issued by Operating Entities (Affiliated) | | | | | | | | | | | | |
| 7.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 7.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 7.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 7.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 7.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 7.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 7.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 8. Corporate Bonds (Unaffiliated) | | | | | | | | | | | | |
| 8.1 NAIC 1 | 431,163,532 | 2,225,163,471 | 2,644,276,346 | 389,718,940 | 23,993,909 | XXX | 5,714,316,198 | 26.2 | XXX | XXX | 4,558,267,563 | 1,156,048,635 |
| 8.2 NAIC 2 | 226,139,387 | 1,443,824,384 | 1,286,984,995 | 105,359,016 | 0 | XXX | 3,062,307,782 | 14.0 | XXX | XXX | 2,698,053,017 | 364,254,765 |
| 8.3 NAIC 3 | 11,552,333 | 93,183,295 | 17,538,347 | 0 | 0 | XXX | 122,273,974 | 0.6 | XXX | XXX | 56,274,600 | 65,999,375 |
| 8.4 NAIC 4 | 0 | 13,176,905 | 3,559,649 | 0 | 0 | XXX | 16,736,554 | 0.1 | XXX | XXX | 2,958,381 | 13,778,173 |
| 8.5 NAIC 5 | 0 | 0 | 7,202,100 | 0 | 0 | XXX | 7,202,100 | 0.0 | XXX | XXX | 0 | 7,202,100 |
| 8.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 8.7 Totals | 668,855,252 | 3,775,348,055 | 3,959,561,436 | 495,077,956 | 23,993,909 | XXX | 8,922,836,608 | 40.9 | XXX | XXX | 7,315,553,561 | 1,607,283,047 |
| 9. Corporate Bonds (Affiliated) | | | | | | | | | | | | |
| 9.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 9.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 9.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 9.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 9.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 9.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 9.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 10. Mandatory Convertible Bonds (Unaffiliated) | | | | | | | | | | | | |
| 10.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 10.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 10.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 10.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 10.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 10.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 10.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11. Mandatory Convertible Bonds (Affiliated) | | | | | | | | | | | | |
| 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 |
| 12. Single Entity Backed Obligations (Unaffiliated) | | | | | | | | | | | | |
| 12.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 12.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 12.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 12.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 12.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 12.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 12.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |

# SCHEDULE D - PART 1A (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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 52.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 13. Single Entity Backed Obligations (Affiliated) | | | | | | | | | | | | |
| 13.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 13.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 13.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 13.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 13.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 13.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 13.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 14. SVO-Identified Bond Exchange Traded Funds – Fair Value | | | | | | | | | | | | |
| 14.1 NAIC 1 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 14.2 NAIC 2 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 14.3 NAIC 3 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 14.4 NAIC 4 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 14.5 NAIC 5 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 14.6 NAIC 6 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 14.7 Totals | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 15. SVO-Identified Bond Exchange Traded Funds – Systematic Value | | | | | | | | | | | | |
| 15.1 NAIC 1 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 15.2 NAIC 2 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 15.3 NAIC 3 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 15.4 NAIC 4 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 15.5 NAIC 5 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 15.6 NAIC 6 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 15.7 Totals | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 16. Bonds Issued by Funds Representing Operating Entities (Unaffiliated) | | | | | | | | | | | | |
| 16.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 16.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 16.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 16.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 16.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 16.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 16.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 17. Bonds Issued by Funds Representing Operating Entities (Affiliated) | | | | | | | | | | | | |
| 17.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 17.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 17.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 17.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 17.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 17.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 17.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 18. Bank Loans – Issued (Unaffiliated) | | | | | | | | | | | | |
| 18.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 18.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 18.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 18.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 18.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 18.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 18.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |

# SCHEDULE D - PART 1A (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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 52.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 19. Bank Loans – Issued (Affiliated) | | | | | | | | | | | | |
| 19.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 19.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 19.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 19.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 19.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 19.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 19.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 20. Bank Loans – Acquired (Unaffiliated) | | | | | | | | | | | | |
| 20.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 20.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 20.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 20.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 20.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 20.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 20.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 21. Bank Loans – Acquired (Affiliated) | | | | | | | | | | | | |
| 21.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 21.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 21.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 21.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 21.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 21.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 21.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 22. Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated) | | | | | | | | | | | | |
| 22.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 22.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 22.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 22.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 22.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 22.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 22.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 23. Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated) | | | | | | | | | | | | |
| 23.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 23.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 23.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 23.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 23.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 23.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 23.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 24. Certificates of Deposit (Unaffiliated) | | | | | | | | | | | | |
| 24.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 24.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 24.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 24.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 24.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 24.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 24.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |

# SCHEDULE D - PART 1A (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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 52.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 25. Certificates of Deposit (Affiliated) | | | | | | | | | | | | |
| 25.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 25.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 25.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 25.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 25.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 25.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 25.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 26. Other Issuer Credit Obligations (Unaffiliated) | | | | | | | | | | | | |
| 26.1 NAIC 1 | 55,655 | 168,422 | 0 | 0 | 0 | XXX | 224,077 | 0.0 | XXX | XXX | 0 | 224,077 |
| 26.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 26.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 26.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 26.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 26.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 26.7 Totals | 55,655 | 168,422 | 0 | 0 | 0 | XXX | 224,077 | 0.0 | XXX | XXX | 0 | 224,077 |
| 27. Other Issuer Credit Obligations (Affiliated) | | | | | | | | | | | | |
| 27.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 27.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 27.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 27.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 27.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 27.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 27.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 28. Agency Residential Mortgage-Backed Securities - Guaranteed | | | | | | | | | | | | |
| 28.1 NAIC 1 | 123,981,505 | 312,572,441 | 144,801,055 | 76,171,139 | 9,999,863 | XXX | 667,526,004 | 3.1 | XXX | XXX | 667,526,004 | 0 |
| 28.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 28.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 28.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 28.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 28.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 28.7 Totals | 123,981,505 | 312,572,441 | 144,801,055 | 76,171,139 | 9,999,863 | XXX | 667,526,004 | 3.1 | XXX | XXX | 667,526,004 | 0 |
| 29. Agency Commercial Mortgage-Backed Securities - Guaranteed | | | | | | | | | | | | |
| 29.1 NAIC 1 | 31,068,652 | 107,567,012 | 86,261,547 | 44,721,897 | 11,952,006 | XXX | 281,571,114 | 1.3 | XXX | XXX | 281,571,114 | 0 |
| 29.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 29.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 29.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 29.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 29.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 29.7 Totals | 31,068,652 | 107,567,012 | 86,261,547 | 44,721,897 | 11,952,006 | XXX | 281,571,114 | 1.3 | XXX | XXX | 281,571,114 | 0 |
| 30. Agency Residential Mortgage-Backed Securities – Not Guaranteed | | | | | | | | | | | | |
| 30.1 NAIC 1 | 344,813,186 | 943,711,265 | 613,630,561 | 520,696,310 | 115,013,788 | XXX | 2,537,865,111 | 11.6 | XXX | XXX | 2,537,865,111 | 0 |
| 30.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 30.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 30.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 30.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 30.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 30.7 Totals | 344,813,186 | 943,711,265 | 613,630,561 | 520,696,310 | 115,013,788 | XXX | 2,537,865,111 | 11.6 | XXX | XXX | 2,537,865,111 | 0 |

# SCHEDULE D - PART 1A (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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 52.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 31. Agency Commercial Mortgage-Backed Securities - Not Guaranteed | | | | | | | | | | | | |
| 31.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 31.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 31.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 31.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 31.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 31.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 31.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 32. Non-Agency Residential Mortgage-Backed Securities (Unaffiliated) | | | | | | | | | | | | |
| 32.1 NAIC 1 | 98,693,676 | 241,445,103 | 131,122,914 | 103,987,525 | 23,801,257 | XXX | 599,050,476 | 2.7 | XXX | XXX | 22,144,980 | 576,905,496 |
| 32.2 NAIC 2 | 943 | 2,982 | 3,627 | 0 | 0 | XXX | 7,553 | 0.0 | XXX | XXX | 7,553 | 0 |
| 32.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 32.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 32.5 NAIC 5 | 30,905 | 101,291 | 96,643 | 12,290 | 3,846 | XXX | 244,976 | 0.0 | XXX | XXX | 244,976 | 0 |
| 32.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 32.7 Totals | 98,725,525 | 241,549,376 | 131,223,185 | 103,999,815 | 23,805,103 | XXX | 599,303,005 | 2.7 | XXX | XXX | 22,397,509 | 576,905,496 |
| 33. Non-Agency Residential Mortgage-Backed Securities (Affiliated) | | | | | | | | | | | | |
| 33.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 33.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 33.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 33.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 33.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 33.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 33.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 34. Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated) | | | | | | | | | | | | |
| 34.1 NAIC 1 | 21,838,792 | 97,044,945 | 46,969,469 | 0 | 0 | XXX | 165,853,206 | 0.8 | XXX | XXX | 165,853,206 | 0 |
| 34.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 34.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 34.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 34.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 34.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 34.7 Totals | 21,838,792 | 97,044,945 | 46,969,469 | 0 | 0 | XXX | 165,853,206 | 0.8 | XXX | XXX | 165,853,206 | 0 |
| 35. Non-Agency Commercial Mortgage-Backed Securities (Affiliated) | | | | | | | | | | | | |
| 35.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 35.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 35.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 35.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 35.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 35.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 35.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 36. Non-Agency – CLOs/CBOs/CDOs (Unaffiliated) | | | | | | | | | | | | |
| 36.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 36.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 36.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 36.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 36.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 36.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 36.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |

# SCHEDULE D - PART 1A (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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 52.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 37. Non-Agency – CLOs/CBOs/CDOs (Affiliated) | | | | | | | | | | | | |
| 37.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 37.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 37.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 37.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 37.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 37.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 37.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 38. Other Financial Asset-Backed Securities (Unaffiliated) | | | | | | | | | | | | |
| 38.1 NAIC 1 | 24,548,289 | 40,633,959 | 9,985,447 | 0 | 0 | XXX | 75,167,695 | 0.3 | XXX | XXX | 4,688,575 | 70,479,119 |
| 38.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 38.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 38.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 38.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 38.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 38.7 Totals | 24,548,289 | 40,633,959 | 9,985,447 | 0 | 0 | XXX | 75,167,695 | 0.3 | XXX | XXX | 4,688,575 | 70,479,119 |
| 39. Other Financial Asset-Backed Securities (Affiliated) | | | | | | | | | | | | |
| 39.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 39.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 39.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 39.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 39.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 39.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 39.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 40. Equity-Backed Securities (Unaffiliated) | | | | | | | | | | | | |
| 40.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 40.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 40.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 40.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 40.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 40.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 40.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 41. Equity-Backed Securities (Affiliated) | | | | | | | | | | | | |
| 41.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 41.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 41.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 41.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 41.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 41.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 41.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 42. Other Financial Asset-Backed Securities – Not Self-Liquidating (Unaffiliated) | | | | | | | | | | | | |
| 42.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 42.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 42.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 42.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 42.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 42.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 42.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |

# SCHEDULE D - PART 1A (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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 52.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 43. Other Financial Asset-Backed Securities – Not Self-Liquidating (Affiliated) | | | | | | | | | | | | |
| 43.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 43.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 43.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 43.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 43.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 43.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 43.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 44. Lease-Backed Securities – Practical Expedient (Unaffiliated) | | | | | | | | | | | | |
| 44.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 44.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 44.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 44.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 44.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 44.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 44.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 45. Lease-Backed Securities – Practical Expedient (Affiliated) | | | | | | | | | | | | |
| 45.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 45.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 45.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 45.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 45.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 45.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 45.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 46. Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffiliated) | | | | | | | | | | | | |
| 46.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 46.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 46.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 46.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 46.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 46.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 46.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 47. Other Non-Financial Asset-Backed Securities – Practical Expedient (Affiliated) | | | | | | | | | | | | |
| 47.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 47.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 47.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 47.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 47.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 47.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 47.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 48. Lease-Backed Securities – Full Analysis (Unaffiliated) | | | | | | | | | | | | |
| 48.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 48.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 48.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 48.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 48.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 48.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 48.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |

# SCHEDULE D - PART 1A (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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 52.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 49. Lease-Backed Securities – Full Analysis (Affiliated) | | | | | | | | | | | | |
| 49.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 49.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 49.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 49.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 49.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 49.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 49.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 50. Other Non-Financial Asset-Backed Securities – Full Analysis (Unaffiliated) | | | | | | | | | | | | |
| 50.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 50.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 50.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 50.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 50.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 50.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 50.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 51. Other Non-Financial Asset-Backed Securities – Full Analysis (Affiliated) | | | | | | | | | | | | |
| 51.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 51.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 51.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 51.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 51.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 51.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 51.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |

# SCHEDULE D - PART 1A (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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 52.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 52. Total Bonds Current Year | | | | | | | | | | | | |
| 52.1 NAIC 1 | (d) 1,740,399,286 | 4,803,360,085 | 5,444,581,519 | 5,510,468,552 | 1,093,949,354 | 0 | 18,592,758,796 | 85.2 | XXX | XXX | 16,786,601,518 | 1,806,157,279 |
| 52.2 NAIC 2 | (d) 226,140,330 | 1,443,827,367 | 1,286,988,622 | 105,359,016 | 0 | 0 | 3,062,315,334 | 14.0 | XXX | XXX | 2,698,060,569 | 364,254,765 |
| 52.3 NAIC 3 | (d) 11,552,333 | 93,183,295 | 17,538,347 | 0 | 0 | 0 | 122,273,974 | 0.6 | XXX | XXX | 56,274,600 | 65,999,375 |
| 52.4 NAIC 4 | (d) 0 | 13,176,905 | 3,559,649 | 0 | 0 | 0 | 16,736,554 | 0.1 | XXX | XXX | 2,958,381 | 13,778,173 |
| 52.5 NAIC 5 | (d) 11,642,944 | 1,077,524 | 9,552,231 | 4,768,412 | 3,846 | 0 | (c) 27,044,957 | 0.1 | XXX | XXX | 18,016,448 | 9,028,509 |
| 52.6 NAIC 6 | (d) 0 | 0 | 0 | 0 | 0 | 0 | (c) 0 | 0.0 | XXX | XXX | 0 | 0 |
| 52.7 Totals | 1,989,734,893 | 6,354,625,176 | 6,762,220,367 | 5,620,595,980 | 1,093,953,200 | 0 | (b) 21,821,129,616 | 100.0 | XXX | XXX | 19,561,911,516 | 2,259,218,100 |
| 52.8 Line 52.7 as a % of Col. 7 | 9.1 | 29.1 | 31.0 | 25.8 | 5.0 | 0.0 | 100.0 | XXX | XXX | XXX | 89.6 | 10.4 |
| 53. Total Bonds Prior Year | | | | | | | | | | | | |
| 53.1 NAIC 1 | 1,587,467,441 | 4,644,117,024 | 5,006,678,242 | 4,842,081,484 | 641,544,715 | 0 | XXX | XXX | 16,721,888,906 | 84.9 | 15,186,678,307 | 1,535,210,599 |
| 53.2 NAIC 2 | 236,836,326 | 1,357,101,610 | 1,139,356,687 | 100,430,670 | 0 | 0 | XXX | XXX | 2,833,725,294 | 14.4 | 2,524,196,703 | 309,528,591 |
| 53.3 NAIC 3 | 7,896,492 | 62,149,243 | 31,108,879 | 0 | 0 | 0 | XXX | XXX | 101,154,615 | 0.5 | 35,776,171 | 65,378,444 |
| 53.4 NAIC 4 | 61,892 | 18,991,754 | 18,757,993 | 0 | 0 | 0 | XXX | XXX | 37,811,639 | 0.2 | 11,362,271 | 26,449,368 |
| 53.5 NAIC 5 | 802,649 | 3,492,532 | 0 | 0 | 0 | 0 | XXX | XXX | (c) 4,295,181 | 0.0 | 0 | 4,295,181 |
| 53.6 NAIC 6 | 47,758 | 156,843 | 167,015 | 19,049 | 6,650 | 0 | XXX | XXX | (c) 397,315 | 0.0 | 397,315 | 0 |
| 53.7 Totals | 1,833,112,559 | 6,086,009,007 | 6,196,068,816 | 4,942,531,203 | 641,551,365 | 0 | XXX | XXX | (b) 19,699,272,950 | 100.0 | 17,758,410,768 | 1,940,862,183 |
| 53.8 Line 53.7 as a % of Col. 9 | 9.3 | 30.9 | 31.5 | 25.1 | 3.3 | 0.0 | XXX | XXX | 100.0 | XXX | 90.1 | 9.9 |
| 54. Total Publicly Traded Bonds | | | | | | | | | | | | |
| 54.1 NAIC 1 | 1,505,175,678 | 4,052,823,645 | 4,788,990,251 | 5,369,296,454 | 1,070,315,490 | 0 | 16,786,601,518 | 76.9 | XXX | XXX | 16,786,601,518 | XXX |
| 54.2 NAIC 2 | 193,078,526 | 1,235,810,664 | 1,185,673,872 | 83,497,508 | 0 | 0 | 2,698,060,569 | 12.4 | XXX | XXX | 2,698,060,569 | XXX |
| 54.3 NAIC 3 | 8,331,745 | 42,851,752 | 5,091,102 | 0 | 0 | 0 | 56,274,600 | 0.3 | XXX | XXX | 56,274,600 | XXX |
| 54.4 NAIC 4 | 0 | 1,903,662 | 1,054,719 | 0 | 0 | 0 | 2,958,381 | 0.0 | XXX | XXX | 2,958,381 | XXX |
| 54.5 NAIC 5 | 10,792,768 | 101,291 | 2,350,131 | 4,768,412 | 3,846 | 0 | 18,016,448 | 0.1 | XXX | XXX | 18,016,448 | XXX |
| 54.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | XXX | XXX | 0 | XXX |
| 54.7 Totals | 1,717,378,718 | 5,333,491,014 | 5,983,160,075 | 5,457,562,374 | 1,070,319,335 | 0 | 19,561,911,516 | 89.6 | XXX | XXX | 19,561,911,516 | XXX |
| 54.8 Line 54.7 as a % of Col. 7 | 8.8 | 27.3 | 30.6 | 27.9 | 5.5 | 0.0 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 54.9 Line 54.7 as a % of Line 52.7, Col. 7, Section 52 | 7.9 | 24.4 | 27.4 | 25.0 | 4.9 | 0.0 | 89.6 | XXX | XXX | XXX | 89.6 | XXX |
| 55. Total Privately Placed Bonds | | | | | | | | | | | | |
| 55.1 NAIC 1 | 235,223,608 | 750,536,440 | 655,591,268 | 141,172,098 | 23,633,865 | 0 | 1,806,157,279 | 8.3 | XXX | XXX | XXX | 1,806,157,279 |
| 55.2 NAIC 2 | 33,061,804 | 208,016,703 | 101,314,750 | 21,861,508 | 0 | 0 | 364,254,765 | 1.7 | XXX | XXX | XXX | 364,254,765 |
| 55.3 NAIC 3 | 3,220,587 | 50,331,542 | 12,447,245 | 0 | 0 | 0 | 65,999,375 | 0.3 | XXX | XXX | XXX | 65,999,375 |
| 55.4 NAIC 4 | 0 | 11,273,243 | 2,504,929 | 0 | 0 | 0 | 13,778,173 | 0.1 | XXX | XXX | XXX | 13,778,173 |
| 55.5 NAIC 5 | 850,176 | 976,233 | 7,202,100 | 0 | 0 | 0 | 9,028,509 | 0.0 | XXX | XXX | XXX | 9,028,509 |
| 55.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | XXX | XXX | XXX | 0 |
| 55.7 Totals | 272,356,176 | 1,021,134,162 | 779,060,292 | 163,033,606 | 23,633,865 | 0 | 2,259,218,100 | 10.4 | XXX | XXX | XXX | 2,259,218,100 |
| 55.8 Line 55.7 as a % of Col. 7 | 12.1 | 45.2 | 34.5 | 7.2 | 1.0 | 0.0 | 100.0 | XXX | XXX | XXX | XXX | 100.0 |
| 55.9 Line 55.7 as a % of Line 52.7, Col. 7, Section 52 | 1.2 | 4.7 | 3.6 | 0.7 | 0.1 | 0.0 | 10.4 | XXX | XXX | XXX | XXX | 10.4 |

(a) Includes $ 2,095,600,385 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 44,604,337 current year of bonds with Z designations and $ 9,209,845 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 $ 19,597,881 current year, $ 2,689,981 prior year of bonds with 5GI designations and $ 0 current year, $ 0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

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

Schedule DA - Verification - Short-Term Investments

**N O N E**

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<br>Total | 2<br>Bonds | 3<br>Money Market Mutual funds | 4<br>Other |
|---|---|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 1,101,741,651 | 0 | 1,101,741,651 | 0 |
| 2. Cost of cash equivalents acquired | 101,229,039,178 | 0 | 101,229,039,178 | 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 | 101,080,554,523 | 0 | 101,080,554,523 | 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) | 1,250,226,306 | 0 | 1,250,226,306 | 0 |
| 11. Deduct total nonadmitted amounts | 0 | 0 | 0 | 0 |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 1,250,226,306 | 0 | 1,250,226,306 | 0 |

# 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 | Restr-icted Asset 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 |
| RE# 11050 Norcross Data Center | | Norcross | GA | 03/31/2002 | 03/31/2002 | 30,901,061 | 0 | 15,136,918 | 0 | 987,209 | 0 | 0 | (987,209) | 0 | 5,832,656 | 4,661,494 |
| RE# 11112 & RE# 11118 700 Main Street | | Hartford | CT | 03/31/2002 | 03/31/2002 | 228,831,998 | 0 | 142,527,022 | 0 | 7,561,307 | 0 | 0 | (7,561,307) | 0 | 25,005,556 | 13,323,966 |
| RE# 10500 & RE# 10600 50 Prospect St. (Plaza Bldg) | | Hartford | CT | 03/31/2002 | 03/31/2002 | 127,803,732 | 0 | 76,167,863 | 0 | 3,596,094 | 0 | 0 | (3,596,094) | 0 | 26,552,292 | 18,581,052 |
| RE# 10386 Arch St./Prospect Lots | | Hartford | CT | 03/31/2002 | 03/31/2002 | 6,629,344 | 0 | 5,025,992 | 0 | 68,058 | 0 | 0 | (68,058) | 0 | 0 | 0 |
| 300 Windsor Street | | Hartford | CT | 03/31/2002 | 03/31/2002 | 53,702,653 | 0 | 25,555,683 | 0 | 1,573,818 | 0 | 0 | (1,573,818) | 0 | 0 | 3,104,687 |
| 99 Lamberton Road | | Windsor | CT | 01/01/2007 | | 45,362,636 | 0 | 24,740,291 | 0 | 1,439,734 | 0 | 0 | (1,439,734) | 0 | 4,596,280 | 3,091,663 |
| 14715 Schram Roa | | Omaha | NE | 09/19/2013 | | 76,728,077 | 0 | 56,955,410 | 0 | 2,015,160 | 0 | 0 | (2,015,160) | 0 | 5,327,057 | 2,876,954 |
| 0299999. Property occupied by the reporting entity - administrative | | | | | | 569,959,501 | 0 | 346,109,179 | 0 | 17,241,380 | 0 | 0 | (17,241,380) | 0 | 67,313,841 | 45,639,817 |
| 0399999. Total property occupied by the reporting entity | | | | | | 569,959,501 | 0 | 346,109,179 | 0 | 17,241,380 | 0 | 0 | (17,241,380) | 0 | 67,313,841 | 45,639,817 |
| 0699999 - Totals | | | | | | 569,959,501 | 0 | 346,109,179 | 0 | 17,241,380 | 0 | 0 | (17,241,380) | 0 | 67,313,841 | 45,639,817 |

# 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 |
| RE# 11050 Norcross Data Center | Norcross | GA | 03/31/2002 | | 0 | 0 | 0 | 550,555 |
| RE# 11112 & RE# 11118 700 Main St | Hartford | CT | 03/31/2002 | | 0 | 0 | 0 | 4,925,352 |
| RE# 10500 & RE# 10600 50 Prospect St.(Plaza Bldg | Hartford | CT | 03/31/2002 | | 0 | 0 | 0 | 12,632,368 |
| 300 Windsor Street | Hartford | CT | 03/31/2002 | | 0 | 0 | 0 | 110,626 |
| 99 Lamberton Road | Windsor | CT | 01/01/2007 | | 0 | 0 | 0 | 147,075 |
| 0199999. Acquired by purchase | | | | | 0 | 0 | 0 | 18,365,976 |
| 0399999 - Totals | | | | | 0 | 0 | 0 | 18,365,976 |

Schedule A - Part 3 - Real Estate Disposed

**N O N E**

Schedule B - Part 1 - Mortgage Loans Owned

**N O N E**

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

**N O N E**

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

**N O N E**

# SCHEDULE BA - PART 1

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

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identification | Name or Description | Restricted Asset 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 |
| Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - NAIC Designation not assigned by the SVO - bonds - unaffiliated | | | | | | | | | | | | | | | | | | | |
| | MC Credit Fund I LP | | New York | NY | MC Credit Partners | | 08/14/2013 | | 4,373,523 | 5,051,055 | 5,051,055 | (146,628) | 0 | 0 | 0 | 0 | 0 | 19,179,247 | 1.490 |
| 1599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - NAIC Designation not assigned by the SVO - bonds - unaffiliated | | | | | | | | | 4,373,523 | 5,051,055 | 5,051,055 | (146,628) | 0 | 0 | 0 | 0 | 0 | 19,179,247 | XXX |
| Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated | | | | | | | | | | | | | | | | | | | |
| | Advanced Technology Ventures VII, L.P. | | Waltham | MA | Advanced Technology Ventures | | 07/11/2001 | 1. | 4,996 | 6,330 | 6,330 | 1,334 | 0 | 0 | 0 | 0 | 0 | 0 | 0.150 |
| | Altaris Health Partners III, L.P. | | New York | NY | Altaris Capital Partners | | 05/16/2013 | 3. | 12,768,753 | 12,375,072 | 12,375,072 | (4,337,706) | 0 | 0 | 0 | 0 | 1,212,487 | 43,107 | 2.540 |
| | Bain Capital VII Coinvestment Fund, L.P. | | Boston | MA | Bain Capital | | 06/29/2001 | 3. | 728,300 | 666,095 | 666,095 | 33,521 | 0 | 0 | 0 | 0 | 0 | 158,825 | 1.830 |
| | Blackstone Capital Partners VI L.P. | | New York | NY | Blackstone Group | | 06/30/2010 | 3. | 3,776,220 | 3,656,708 | 3,656,708 | (119,512) | 0 | 0 | 0 | 0 | 325,876 | 2,195,103 | 0.110 |
| | Carlyle Europe Partners IV, L.P. | | London | GBR | The Carlyle Group | | 08/27/2013 | 3. | 4,590,760 | 3,625,013 | 3,625,013 | (482,707) | 0 | 0 | 0 | 0 | 390,091 | 257,058 | 0.230 |
| | Consonance Concord CF, L.P. | | New York | NY | Consonance Capital Partners | | 11/14/2025 | 3. | 8,247,963 | 8,247,963 | 8,247,963 | 0 | 0 | 0 | 0 | 0 | 0 | 513,378 | 6.336 |
| | Consonance Private Equity, L.P. | | New York | NY | Consonance Capital Partners | | 01/18/2013 | 3. | 4,363,030 | 6,795,863 | 6,795,863 | (6,630,123) | 0 | 0 | 0 | 0 | 9,346,528 | 3,770,567 | 3.230 |
| | Easton Hunt Capital Partners, L.P. | | New York | NY | Easton Hunt Capital Partners | | 06/13/2000 | 1. | 179,479 | 179,479 | 179,479 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5.370 |
| | Essex Woodlands Health Ventures Fund V, L.P. | | The Woodlands | TX | Essex Woodlands Health Ventures | | 04/20/2001 | 1. | 298,893 | 244,673 | 244,673 | (8,042) | 0 | 0 | 0 | 0 | 0 | 0 | 6.160 |
| | Eureka III, L.P. | | Philadelphia | PA | Eureka Growth Capital | | 02/28/2014 | 3. | 98,923 | 148,390 | 148,390 | (20,470) | 0 | 0 | 0 | 0 | 554,941 | 3,062,966 | 4.570 |
| | Europe Co-Invest, L.P. (Citi-Europe Co-Invest, L.P.) | | New York | NY | CVC Capital Partners | | 08/31/2001 | 3. | 1,132,969 | 1,132,969 | 1,132,969 | (593,854) | 0 | 0 | 0 | 0 | 787,620 | 104,397 | 31.760 |
| | Exxel Capital Partners VI, L.P. | | George Town | CYM | Exxel Capital Partners | | 09/25/2000 | 3. | 730,703 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4.260 |
| | HCI Equity Partners IV, L.P. | | Washington | DC | HCI Equity Partners | | 09/30/2013 | 3. | 12,482,647 | 6,837,936 | 6,837,936 | (3,819,816) | 0 | 0 | 0 | 0 | 0 | 0 | 5.750 |
| | JLL Partners Fund IV, L.P. | | New York | NY | JLL Partners Inc. | | 06/29/2001 | 3. | 1,618,502 | 1,644,637 | 1,644,637 | 90,636 | 0 | 0 | 0 | 0 | 0 | 0 | 4.460 |
| | Kelso Investment Associates VIII, L.P. | | New York | NY | Kelso & Company | | 06/21/2007 | 3. | 90,749 | 79,647 | 79,647 | (845) | 0 | 0 | 0 | 0 | 0 | 1,282,267 | 0.250 |
| | NB Secondary Opportunities Fund III LP | | New York | NY | Neuberger Berman Investment Management . | | 06/21/2013 | 3. | 2,826,432 | 2,826,432 | 2,826,432 | (35,773) | 0 | 0 | 0 | 0 | 105,939 | 2,963,810 | 0.660 |
| | New Enterprise Associates 10, Limited Partnership | | Baltimore | MD | New Enterprise Associates | | 02/06/2001 | 1. | 143,582 | 154,046 | 154,046 | 10,635 | 0 | 0 | 0 | 0 | 0 | 0 | 0.100 |
| | OZ Asia Domestic Partners, L.P. | | New York | NY | OZ Advisors, L.L.C. | | 03/01/2006 | 13. | 124 | 124 | 124 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.000 |
| | Pacven Walden Ventures V, L.P., a Cayman Islands limited partnership | | San Francisco | CA | Walden International | | 06/27/2001 | 1. | 569,656 | 1,044,397 | 1,044,397 | 90,468 | 0 | 0 | 0 | 0 | 0 | 0 | 0.290 |
| | Providence Equity Partners IV L.P. | | Providence | RI | Providence Equity Partners | | 11/27/2000 | 3. | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 320,484 | 0.120 |
| | Sentinel Capital Partners V, L.P. | | New York | NY | Sentinel Capital Partners | | 07/18/2013 | 3. | 3,071,795 | 2,405,523 | 2,405,523 | 165,067 | 0 | 0 | 0 | 0 | 0 | 1,471,381 | 1.350 |
| | Shasta Ventures II, L.P. | | Palo Alto | CA | Shasta Ventures | | 10/25/2007 | 1. | 125,864 | 105,154 | 105,154 | 2,388,557 | 0 | 3,072,069 | 0 | 0 | 0 | 300,000 | 2.410 |
| | Trident V, L.P. | | Greenwich | CT | Stone Point Capital LLC | | 09/22/2010 | 3. | 5,872,992 | 5,910,074 | 5,910,074 | (118,872) | 0 | 0 | 0 | 0 | 401,789 | 1,032,980 | 0.820 |
| | Trident VI, L.P. | | Greenwich | CT | Stone Point Capital LLC | | 12/20/2013 | 3. | 7,899,651 | 8,090,131 | 8,090,131 | (28,849) | 0 | 0 | 0 | 0 | 323,448 | 1,217,847 | 0.700 |
| 1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated | | | | | | | | | 71,622,984 | 66,176,656 | 66,176,656 | (13,416,351) | 0 | 3,072,069 | 0 | 390,091 | 13,058,627 | 18,694,170 | XXX |
| Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated | | | | | | | | | | | | | | | | | | | |
| | Blackstone Real Estate Partners V L.P. | | New York | NY | Blackstone Group | | 04/24/2006 | | 1,930 | 32,738 | 32,738 | (2,726) | 0 | 0 | 0 | 0 | 9,725 | 109,761 | 0.400 |
| | Blackstone Real Estate Partners VIII L.P. | | New York | NY | Blackstone Group | | 03/27/2015 | | 17,161,433 | 13,852,148 | 13,852,148 | (2,251,599) | 0 | 0 | 0 | 0 | 0 | 2,298,296 | 0.150 |
| | Brookfield Strategic Real Estate Partners B, L.P. | | New York | NY | Brookfield Strategic Real Estate Partners | | 04/25/2013 | | 193,000 | 193,000 | 193,000 | 0 | 0 | 430,893 | 0 | 0 | 0 | 2,636,612 | 0.170 |
| | Cerberus Institutional Real Estate Partners III, L.P. | | New York | NY | Cerberus Real Estate | | 04/24/2013 | | 2,237,153 | 2,020,336 | 2,020,336 | (336,773) | 0 | 0 | 0 | 0 | 141,124 | 1,524,400 | 0.460 |
| | Douglas Emmett Fund X, LLC | | Hartford | CT | Douglas Emmett Fund | | 10/07/2008 | | 41,441,416 | 26,643,377 | 26,643,377 | 526,078 | 0 | 0 | 0 | 0 | 0 | 9,211,223 | 11.000 |
| | EI Fund IV, LP | | Chicago | IL | EIP | | 02/15/2008 | | 105,480 | 101,575 | 101,575 | (3,905) | 0 | 0 | 0 | 0 | 0 | 1,536,434 | 3.100 |
| | Encore Housing Opportunity II, LP | | Boca Raton | FL | Encore Housing Opportunity Fund II General Partner, LLC | | 03/21/2013 | | 11,502,822 | 7,790,877 | 7,790,877 | (519,159) | 0 | 0 | 0 | 0 | 0 | 0 | 4.080 |
| | HighBrook Income Property Fund II, LP | | Wilmington | DE | HighBrook Income Property Fund | | 05/16/2014 | | 411,146 | 361,988 | 361,988 | 73,134 | 0 | 0 | 0 | 0 | 0 | 2,341,213 | 2.620 |
| | Rialto Real Estate Fund II, LP | | Miami | FL | Rialto Capital Management | | 07/31/2013 | | 6,539,427 | 6,324,504 | 6,324,504 | 106,172 | 0 | 0 | 0 | 0 | 0 | 0 | 2.420 |
| | RockBridge Hospitality Fund VI L.P. | | Columbus | OH | Rockbridge Capital, LLC | | 01/27/2014 | | 10,591,361 | 10,591,361 | 10,591,361 | (1,073,447) | 0 | 0 | 0 | 0 | 1,785,376 | 736,111 | 3.480 |
| | Rubenstein Properties Fund II | | Wilmington | DE | Rubenstein Properties | | 02/25/2014 | | 2,324,531 | 2,324,531 | 2,324,531 | 962,766 | 0 | 2,737,535 | 0 | 0 | 0 | 0 | 3.780 |

# 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 | Restricted Asset Code | City | State | Name of Vendor or General Partner | | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encumbrances | Unrealized Valuation Increase/ (Decrease) | Current Year's (Depreciation) or (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Investment Income | Commitment for Additional Investment | Percentage of Ownership |
| | Silverpeak Legacy Partners III, L.P. | | New York | NY | Lehman Brothers Real Estate Partners | | 01/01/2010 | | 384,462 | 311,654 | 311,654 | (36,289) | 0 | 0 | 0 | 0 | 0 | 10,190,163 | 0.690 |
| | Sterling American Property V L.P. | | New York | NY | Sterling Capital Partners | | 01/01/2010 | | 1 | 1 | 1 | 136,831 | 0 | 136,831 | 0 | 0 | 0 | 2,000,000 | 3.660 |
| | Tishman Speyer Brazil Fund III, L.P. | | New York | NY | Tishman Speyer | | 11/02/2012 | | 5,180,077 | 1,526,982 | 1,526,982 | (311,847) | 0 | 0 | 0 | 150,437 | 0 | 0 | 4.290 |
| | Municipal Capital Appreciation Partners V, LP (MCAP V) | | New York | NY | Municipal Associates V, LLC | | 03/28/2013 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,926,335 | 0 | 9.880 |
| 2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated | | | | | | | | | 98,074,239 | 72,075,073 | 72,075,073 | (2,730,764) | 0 | 3,305,259 | 0 | 150,437 | 4,862,560 | 32,584,213 | XXX |
| Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated | | | | | | | | | | | | | | | | | | | |
| | Blue Water Energy Fund I-A, L.P. | | London | GBR | Blue Water Energy | | 09/07/2012 | | 16,090,803 | 7,777,397 | 7,777,397 | (5,830,920) | 0 | 0 | 0 | 0 | 0 | 2,873,480 | 3.060 |
| | CD Topco Holdings, LP | | Wilmington | DE | CD Topco Holdings, LP | | 04/25/2022 | | 6,785,741 | 6,974,157 | 6,974,157 | (2,261,627) | 0 | 0 | 0 | 0 | 0 | 0 | 5.452 |
| | Cerberus Institutional Partners, L.P. (Series Four) | | New York | NY | Cerberus Capital Management, L.P. | | 11/09/2006 | | 79,162 | 79,162 | 79,162 | 161,454 | 0 | 176,031 | 0 | 0 | 0 | 671,606 | 0.320 |
| | GF Capital Private Equity Fund II-A, L.P. | | New York | NY | GF Capital | | 04/09/2014 | | 15,006,892 | 8,797,122 | 8,797,122 | (23,186) | 0 | 0 | 0 | 0 | 0 | 0 | 5.130 |
| | Level Equity Growth Partners II, L.P. | | New York | NY | Level Equity Management LLC | | 11/14/2013 | | 10,448,753 | 12,297,008 | 12,297,008 | 1,255,503 | 0 | 0 | 0 | 0 | 1,138,921 | 26,727 | 4.090 |
| | MHR Institutional Partners LP | | New York | NY | MHR Institutional Partners | | 03/09/1998 | | 690,580 | 1,839,089 | 1,839,089 | 752,102 | 0 | 0 | 0 | 0 | 0 | 0 | 3.290 |
| | Mudrick Distressed Opportunity Fund, LP | | New York | NY | Mudrick | | 10/01/2013 | 11 | 10,000,000 | 22,353,721 | 22,353,721 | (3,736,467) | 0 | 0 | 0 | 0 | 0 | 0 | 9.760 |
| | Newport Global Opportunities Fund I-A LP | | The Woodlands | TX | Newport Global Advisors | | 01/08/2016 | | 2,523,482 | 1,622,538 | 1,622,538 | (357,517) | 0 | 0 | 0 | 0 | 0 | 0 | 2.670 |
| | OZ Domestic Partners, L.P. | | New York | NY | OZ Advisors, L.L.C. | | 12/31/2009 | 13 | 2,788 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.000 |
| | Riverwood Capital Partners L.P. | | Menlo Park | CA | Riverwood Capital Managment | | 06/29/2010 | | 1,062,888 | 1,009,993 | 1,009,993 | 55,266 | 0 | 0 | 0 | 0 | 0 | 192,661 | 3.120 |
| | Secondary Opportunities Fund III, LP | | London | GBR | DB Asset Management | | 10/20/2014 | | 4,731,976 | 2,106,003 | 2,106,003 | (1,313,364) | 0 | 0 | 0 | 0 | 0 | 577,048 | 0.730 |
| | Solamere Capital Fund II, LP | | Boston | MA | Solamere Capital | | 02/07/2014 | | 6,755,777 | 6,571,256 | 6,571,256 | (254,661) | 0 | 0 | 0 | 0 | 262,052 | 1,015,860 | 1.730 |
| | Solamere Capital Fund II-A, LP | | Boston | MA | Solamere Capital | | 02/07/2014 | | 12,313,513 | 11,688,369 | 11,688,369 | (1,386,804) | 0 | 0 | 0 | 0 | 1,235,198 | 1,371,659 | 6.330 |
| | StepStone Mezzanine Partners I-A LP | | New York | NY | StepStone Group | | 12/31/2009 | 2 | 246,555 | 196,247 | 196,247 | (66,781) | 0 | 0 | 0 | 0 | 0 | 330,000 | 21.440 |
| | Transportation Recovery Fund L.P. | | New York | NY | W.L. Ross | | 08/23/2013 | | 1 | 1 | 1 | (162,495) | 0 | 0 | 0 | 0 | 197,299 | 8,026,474 | 0.240 |
| | Wayzata Opportunities Fund III, L.P. | | Wayzata | MN | Wayzata Investment Partners | | 05/17/2013 | | 61,777 | 61,777 | 61,777 | 27,107 | 0 | 161,673 | 0 | 0 | 0 | 0 | 0.580 |
| 2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated | | | | | | | | | 86,800,688 | 83,373,842 | 83,373,842 | (13,142,390) | 0 | 360,006 | 0 | 0 | 2,833,470 | 15,085,514 | XXX |
| Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - affiliated | | | | | | | | | | | | | | | | | | | |
| | Arrowhead Co LLC | | Wilmington | DE | Travelers Indemnity Company | | 11/17/2011 | | 9,241,700 | 23,139,190 | 23,139,190 | 354,143 | 0 | 0 | 0 | 0 | 0 | 0 | 100.000 |
| | Corvus Insurance Holdings LLC | | Wilmington | DE | Travelers Indemnity Company | | 12/31/2024 | | 71,021,491 | 363,156,444 | 363,156,444 | (39,605,007) | 0 | 0 | 0 | 0 | 0 | 0 | 100.000 |
| | Crystal Brook LLC | | Wilmington | DE | Travelers Indemnity Company | | 11/17/2011 | | 48,510,500 | 52,348,800 | 52,348,800 | (3,159,242) | 0 | 0 | 0 | 0 | 6,800,000 | 0 | 100.000 |
| | QuantumSubro, LLC | | Wilmington | DE | Travelers Indemnity Company | | 02/10/2022 | | 3,000,000 | 2,264,817 | 2,264,817 | (521,710) | 0 | 0 | 0 | 0 | 0 | 0 | 100.000 |
| | Sutton Holdco LLC | | Wilmington | DE | Travelers Indemnity Company | | 11/17/2011 | | 47,789,000 | 51,482,500 | 51,482,500 | (2,977,453) | 0 | 0 | 0 | 0 | 6,600,000 | 0 | 100.000 |
| | Tiercel, LLC | | Wilmington | DE | Travelers Indemnity Company | | 11/19/2012 | | 55,854,150 | 55,885,347 | 55,885,347 | 3,922,664 | 0 | 0 | 0 | 0 | 0 | 0 | 100.000 |
| | Towers Foundry, LLC | | Wilmington | DE | Travelers Indemnity Company | | 10/01/2020 | | 250,000 | 294,939 | 294,939 | 12,330 | 0 | 0 | 0 | 0 | 0 | 0 | 100.000 |
| | TPC UK Investments, LLC | | Hartford | CT | Travelers Indemnity Company | | 01/01/2010 | | 7,473,308 | 1,632,244 | 1,632,244 | 142,134 | 0 | 0 | 0 | 0 | 0 | 0 | 100.000 |
| | Travelers Indemnity UK Investments, LLC | | Hartford | CT | Travelers Indemnity Company | | 05/18/2000 | | 160,106,943 | 151,743,709 | 151,743,709 | (4,762,405) | 0 | 0 | 0 | 0 | 0 | 0 | 100.000 |
| | Travelers Marine, LLC | | Wilmington | DE | Travelers Indemnity Company | | 05/02/2011 | | 45 | 121,781 | 121,781 | 5,091 | 0 | 0 | 0 | 0 | 0 | 0 | 100.000 |
| | Travelers Marketplace Holdings, LLC | | Wilmington | DE | Travelers Indemnity Company | | 11/25/2020 | | 83,011,111 | 50,829,622 | 50,829,622 | (8,986,408) | 0 | 0 | 0 | 0 | 0 | 0 | 100.000 |
| | Travelers Real Estate LLC | | Wilmington | DE | Travelers Indemnity Company | | 12/04/2013 | | 1,000 | 862,198 | 862,198 | 292,261 | 0 | 0 | 0 | 0 | 0 | 0 | 100.000 |
| | Travelers TLD, LLC | | Wilmington | DE | Travelers Indemnity Company | | 02/23/2012 | | 450,000 | 546,100 | 546,100 | 16,050 | 0 | 0 | 0 | 0 | 0 | 0 | 100.000 |
| 2699999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - affiliated | | | | | | | | | 486,709,249 | 754,307,691 | 754,307,691 | (55,267,553) | 0 | 0 | 0 | 0 | 13,400,000 | 0 | XXX |
| Qualifying federal tax credit investments - unaffiliated | | | | | | | | | | | | | | | | | | | |
| | Stratford Capital Fund 21 | | Peabody | MA | Stratford Capital Group | | 12/23/2016 | | 4,903,639 | 1,340,188 | 1,340,188 | 0 | (458,532) | 0 | 0 | 0 | 0 | 96,361 | 4.200 |
| | Stratford Capital Fund 27 | | Peabody | MA | Stratford Capital Group | | 11/22/2017 | | 10,087,461 | 3,686,719 | 3,686,719 | 0 | (951,709) | 0 | 0 | 0 | 0 | 0 | 10.000 |
| | Stratford Capital Fund III, LP | | Peabody | MA | Stratford Capital Group | | 12/23/2010 | | 4,783,504 | 141,466 | 141,466 | 0 | (32,574) | 0 | 0 | 0 | 0 | 0 | 11.600 |
| | Stratford Capital Fund VII, LP | | Peabody | MA | Stratford Capital Group | | 07/03/2012 | | 9,286,864 | 335,463 | 335,463 | 0 | (93,440) | 0 | 0 | 0 | 0 | 0 | 11.260 |
| | Stratford Capital Fund XI, LP | | Peabody | MA | Stratford Capital Group | | 11/23/2013 | | 14,881,319 | 899,365 | 899,365 | 0 | (505,342) | 0 | 0 | 0 | 0 | 0 | 19.500 |
| | Stratford Capital XV, LP | | Peabody | MA | Stratford Capital Group | | 12/19/2014 | | 12,974,299 | 1,767,702 | 1,767,702 | 0 | (1,022,817) | 0 | 0 | 0 | 0 | 0 | 15.170 |
| | WNC Inst Tax Credit Fund 34, LP | | Various | CA | WNC | | 05/05/2011 | | 4,648,000 | 73,521 | 73,521 | 0 | (41,128) | 0 | 0 | 0 | 0 | 0 | 7.000 |

# 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 | Restricted Asset 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 |
| | WNC Institutional Tax Credit Fund 38 | | Irvine | CA | WNC | | 08/22/2013 | | 7,500,000 | 174,743 | 174,743 | 0 | (388,340) | 0 | 0 | 0 | 48,011 | 0 | 4.000 |
| 3799999. Qualifying federal tax credit investments - unaffiliated | | | | | | | | | 69,065,086 | 8,419,167 | 8,419,167 | 0 | (3,493,881) | 0 | 0 | 0 | 48,011 | 96,361 | XXX |
| Qualifying state tax credit investments - unaffiliated | | | | | | | | | | | | | | | | | | | |
| | Capital Partners Series T-GA, LP | | Columbia | MO | Affordable Equity Partners | | 11/15/2013 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 15,867 | 0 | 10.000 |
| | Capital Partners Series T-GA III, L.P. | | Columbia | MO | Affordable Equity Partners | | 12/14/2017 | | 3,220,988 | 1,142,080 | 1,142,080 | 0 | (292,111) | 0 | 0 | 0 | 196,121 | 0 | 15.000 |
| | Capital Partners Series T-GA IV, L.P. | | Columbia | MO | Affordable Equity Partners | | 11/15/2019 | | 1,544,988 | 881,239 | 881,239 | 0 | (142,933) | 0 | 0 | 0 | 105,000 | 0 | 6.990 |
| | Capital Partners Series T-MOSC I, LLC | | Columbia | MO | Affordable Equity Partners | | 09/29/2023 | | 2,105,694 | 1,748,121 | 1,748,121 | 0 | (240,895) | 0 | 0 | 0 | 178,911 | 0 | 8.290 |
| | Georgia Tax Credit Fund T II, LLC | | Columbia | MO | Affordable Equity Partners | | 12/16/2024 | | 646,138 | 589,210 | 589,210 | 0 | (56,928) | 0 | 0 | 0 | 15,202 | 0 | 6.270 |
| 3999999. Qualifying state tax credit investments - unaffiliated | | | | | | | | | 7,517,808 | 4,360,651 | 4,360,651 | 0 | (732,868) | 0 | 0 | 0 | 511,101 | 0 | XXX |
| Any other class of assets - unaffiliated | | | | | | | | | | | | | | | | | | | |
| | Massachusetts Property & Casualty Initiative | | Boston | MA | Massachusetts Property & Casualty Initiative | | 08/21/2000 | | 1,171,700 | 1,171,700 | 1,171,700 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1.400 |
| | NC Solar Fund VIII | | Charlotte | NC | Double Time Capital | | 12/07/2016 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 87,816 | 0 | 5.760 |
| 5699999. Any other class of assets - unaffiliated | | | | | | | | | 1,171,700 | 1,171,700 | 1,171,700 | 0 | 0 | 0 | 0 | 0 | 87,816 | 0 | XXX |
| Any other class of assets - affiliated | | | | | | | | | | | | | | | | | | | |
| | Travelers Lloyds Ins Co | | Dallas | TX | Travelers Indemnity Company | | 01/01/1981 | | 500,000 | 14,079,312 | 14,079,312 | (244,097) | 0 | 0 | 0 | 0 | 2,900,000 | 0 | 100.000 |
| 5799999. Any other class of assets - affiliated | | | | | | | | | 500,000 | 14,079,312 | 14,079,312 | (244,097) | 0 | 0 | 0 | 0 | 2,900,000 | 0 | XXX |
| 6899999. Total - unaffiliated | | | | | | | | | 338,626,026 | 240,628,143 | 240,628,143 | (29,436,132) | (4,226,749) | 6,737,334 | 0 | 540,529 | 21,401,585 | 85,639,505 | XXX |
| 6999999. Total - affiliated | | | | | | | | | 487,209,249 | 768,387,003 | 768,387,003 | (55,511,650) | 0 | 0 | 0 | 0 | 16,300,000 | 0 | XXX |
| 7099999 - Totals | | | | | | | | | 825,835,275 | 1,009,015,146 | 1,009,015,146 | (84,947,782) | (4,226,749) | 6,737,334 | 0 | 540,529 | 37,701,585 | 85,639,505 | 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 |
| Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - NAIC Designation not assigned by the SVO - bonds - unaffiliated | | | | | | | | | | |
| | MC Credit Fund I LP | New York | NY | MC Credit Partners | 08/14/2013 | | 0 | 96,363 | 0 | 1.490 |
| 1599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - NAIC Designation not assigned by the SVO - bonds - unaffiliated | | | | | | | 0 | 96,363 | 0 | XXX |
| Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated | | | | | | | | | | |
| | Altaris Health Partners III, L.P. | New York | NY | Altaris Capital Partners | 05/16/2013 | 3 | 0 | 255,696 | 0 | 2.540 |
| | HCI Equity Partners IV, L.P. | Washington | DC | HCI Equity Partners | 09/30/2013 | 3 | 0 | 136,986 | 0 | 5.750 |
| | Consonance Private Equity, L.P. | New York | NY | Consonance Capital Partners | 01/18/2013 | 3 | 0 | 102,865 | 0 | 3.230 |
| | Trident VI, L.P. | Greenwich | CT | Stone Point Capital LLC | 12/20/2013 | 3 | 0 | 114,942 | 0 | 0.700 |
| | Trident V, L.P. | Greenwich | CT | Stone Point Capital LLC | 09/22/2010 | 3 | 0 | 56,836 | 0 | 0.820 |
| | Blackstone Capital Partners VI L.P. | New York | NY | Blackstone Group | 06/30/2010 | 3 | 0 | (12,780) | 0 | 0.110 |
| | Sentinel Capital Partners V, L.P. | New York | NY | Sentinel Capital Partners | 07/18/2013 | 3 | 0 | 11,569 | 0 | 1.350 |
| | Carlyle Europe Partners IV, L.P. | London | GBR | The Carlyle Group | 08/27/2013 | 3 | 0 | 552,192 | 0 | 0.230 |
| | NB Secondary Opportunities Fund III LP | New York | NY | Neuberger Berman Investment Management | 06/21/2013 | 3 | 0 | 62,360 | 0 | 0.660 |
| | Europe Co-Invest, L.P. (Citi-Europe Co-Invest, L.P.) | New York | NY | CVC Capital Partners | 08/31/2001 | 3 | 0 | 335,347 | 0 | 31.760 |
| | Consonance Concord CF, L.P. | New York | NY | Consonance Capital Partners | 11/14/2025 | 3 | 8,247,963 | 0 | 0 | 6.336 |
| 1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated | | | | | | | 8,247,963 | 1,616,014 | 0 | XXX |
| Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated | | | | | | | | | | |
| | Blackstone Real Estate Partners VIII L.P. | New York | NY | Blackstone Group | 03/27/2015 | | 0 | 798,801 | 0 | 0.150 |
| | Tishman Speyer Brazil Fund III, L.P. | New York | NY | Tishman Speyer | 11/02/2012 | | 0 | 169,213 | 0 | 4.290 |
| 2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated | | | | | | | 0 | 968,014 | 0 | XXX |
| Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated | | | | | | | | | | |
| | Blue Water Energy Fund I-A, L.P. | London | GBR | Blue Water Energy | 09/07/2012 | | 0 | 669,648 | 0 | 3.060 |
| | Solamere Capital Fund II-A, LP | Boston | MA | Solamere Capital | 02/07/2014 | | 0 | 385,036 | 0 | 6.330 |
| | Level Equity Growth Partners II, L.P. | New York | NY | Level Equity Management LLC | 11/14/2013 | | 0 | 130,971 | 0 | 4.090 |
| | Solamere Capital Fund II, LP | Boston | MA | Solamere Capital | 02/07/2014 | | 0 | 107,767 | 0 | 1.730 |
| | CD Topco Holdings, LP | Wilmington | DE | CD Topco Holdings, LP | 04/25/2022 | | 0 | 216,581 | 0 | 5.542 |
| | Secondary Opportunities Fund III, LP | London | GBR | DB Asset Management | 10/20/2014 | | 0 | 1,158,052 | 0 | 0.730 |
| | Riverwood Capital Partners L.P. | Menlo Park | CA | Riverwood Capital Managment | 06/29/2010 | | 0 | 14,263 | 0 | 3.120 |
| 2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated | | | | | | | 0 | 2,682,320 | 0 | XXX |
| Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - affiliated | | | | | | | | | | |
| | Arrowhead Co LLC | Wilmington | DE | Travelers Indemnity Company | 11/17/2011 | | 0 | 13,000,000 | 0 | 100.000 |
| | Travelers Marketplace Holdings, LLC | Wilmington | DE | Travelers Indemnity Company | 11/25/2020 | | 0 | 13,000,000 | 0 | 100.000 |
| | Corvus Insurance Holdings LLC | Wilmington | DE | Travelers Indemnity Company | 12/31/2024 | | 0 | 10,000,000 | 0 | 100.000 |
| 2699999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - affiliated | | | | | | | 0 | 36,000,000 | 0 | XXX |
| Qualifying state tax credit investments - unaffiliated | | | | | | | | | | |
| | Capital Partners Series T-MOSC | Columbia | MO | Affordable Equity Partners | 09/29/2023 | | 0 | 56,608 | 0 | 8.290 |
| | Georgia Tax Credit Fund T II, LLC | Columbia | MO | Affordable Equity Partners | 12/16/2024 | | 0 | 210,253 | 0 | 6.670 |
| 3999999. Qualifying state tax credit investments - unaffiliated | | | | | | | 0 | 266,861 | 0 | XXX |
| 6899999. Total - unaffiliated | | | | | | | 8,247,963 | 5,629,571 | 0 | XXX |
| 6999999. Total - affiliated | | | | | | | 0 | 36,000,000 | 0 | XXX |
| 7099999 - Totals | | | | | | | 8,247,963 | 41,629,571 | 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 |
| Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated | | | | | | | | | | | | | | | | | | | |
| | Altaris Health Partners III, L.P. | New York | NY | Distribution | 05/16/2013 | 09/08/2025 | 4,189,244 | 0 | 0 | 0 | 0 | 0 | 0 | 4,189,244 | 4,189,244 | 0 | 0 | 0 | 0 |
| | Bain Capital VII Coinvestment Fund, L.P. | Boston | MA | Distribution | 06/29/2001 | 09/30/2025 | 234,610 | 0 | 0 | 0 | 0 | 0 | 0 | 234,610 | 234,610 | 0 | 0 | 0 | 0 |
| | Blackstone Capital Partners VI L.P. | New York | NY | Distribution | 06/30/2010 | 12/31/2025 | 907,990 | 0 | 0 | 0 | 0 | 0 | 0 | 907,990 | 907,990 | 0 | 0 | 0 | 0 |
| | Carlyle Europe Partners IV, L.P. | London | GBR | Distribution | 08/27/2013 | 06/12/2025 | 6,634 | 0 | 0 | 0 | 0 | 0 | 0 | 6,634 | 6,634 | 0 | 0 | 0 | 0 |
| | Consonance Private Equity, L.P. | New York | NY | Distribution | 01/18/2013 | 12/24/2025 | 2,569 | 0 | 0 | 0 | 0 | 0 | 0 | 2,569 | 2,569 | 0 | 0 | 0 | 0 |
| | Consonance Private Equity, L.P. | New York | NY | Intra-Company TSFR | 01/18/2013 | 11/14/2025 | 8,196,692 | 0 | 0 | 0 | 0 | 0 | 0 | 8,196,692 | 8,196,692 | 0 | 2,818,438 | 2,818,438 | 0 |
| | Essex Woodlands Health Ventures Fund V, L.P. | The Woodlands | TX | Distribution | 04/20/2001 | 09/10/2025 | 47,536 | 0 | 0 | 0 | 0 | 0 | 0 | 47,536 | 47,536 | 0 | 0 | 0 | 0 |
| | Eureka III, L.P. | Philadelphia | PA | Distribution | 02/28/2014 | 06/06/2025 | 3,103,902 | 0 | 0 | 0 | 0 | 0 | 0 | 3,103,902 | 3,103,902 | 0 | 0 | 0 | 0 |
| | Europe Co-Invest, L.P. (Citi-Europe Co-Invest, L.P.) | New York | NY | Distribution | 08/31/2001 | 10/10/2025 | 140,902 | 0 | 0 | 0 | 0 | 0 | 0 | 140,902 | 140,902 | 0 | 0 | 0 | 0 |
| | Gilde Buy-out Fund II Parallel C.V. | Utrecht | NLD | Distribution | 08/14/2001 | 12/21/2024 | 5,538 | 0 | 0 | 0 | 0 | 0 | 0 | 5,538 | (570) | (6,108) | 0 | (6,108) | 0 |
| | HCI Equity Partners IV, L.P. | Washington | DC | Distribution | 09/30/2013 | 09/17/2025 | 1,022,393 | 0 | 0 | 0 | 0 | 0 | 0 | 1,022,393 | 1,022,393 | 0 | 0 | 0 | 0 |
| | NB Secondary Opportunities Fund III LP | New York | NY | Distribution | 06/21/2013 | 12/30/2025 | 530,603 | 0 | 0 | 0 | 0 | 0 | 0 | 530,603 | 530,603 | 0 | 0 | 0 | 0 |
| | Sentinel Capital Partners V, L.P. | New York | NY | Distribution | 07/18/2013 | 11/28/2025 | 1,289,189 | 0 | 0 | 0 | 0 | 0 | 0 | 1,289,189 | 1,289,189 | 0 | 0 | 0 | 0 |
| | Shasta Ventures II, L.P. | Palo Alto | CA | Distribution | 10/25/2007 | 11/19/2025 | 1,111,200 | 0 | 0 | 0 | 0 | 0 | 0 | 1,111,200 | 1,111,200 | 0 | 0 | 0 | 0 |
| | Trident V, L.P. | Greenwich | CT | Distribution | 09/22/2010 | 07/14/2025 | 1,213,373 | 0 | 0 | 0 | 0 | 0 | 0 | 1,213,373 | 1,213,373 | 0 | 0 | 0 | 0 |
| | Trident VI, L.P. | Greenwich | CT | Distribution | 12/20/2013 | 05/19/2025 | 338,612 | 0 | 0 | 0 | 0 | 0 | 0 | 338,612 | 338,612 | 0 | 0 | 0 | 0 |
| | Blackstone Communication Partners I, L.P. | New York | NY | Liquidation | 08/29/2000 | 12/31/2025 | 955 | 34 | 0 | 0 | 0 | 34 | 0 | 990 | 558 | 0 | (432) | (432) | 0 |
| | Draper Fisher Jurvetson Gotham Ventures L.P. | New York | NY | Liquidation | 04/19/2000 | 11/25/2025 | 262,676 | (67,552) | 0 | 0 | 0 | (67,552) | 0 | 195,124 | 25,774 | 0 | (169,350) | (169,350) | 49,734 |
| | Financial Technology Ventures II (Q), L.P. | San Francisco | CA | Liquidation | 09/12/2001 | 12/03/2025 | 27,970 | (2,201) | 0 | 0 | 0 | (2,201) | 0 | 25,769 | 22,103 | 0 | (3,666) | (3,666) | 0 |
| | Gilde Buy-out Fund II Parallel C.V. | Utrecht | NLD | Liquidation | 08/14/2001 | 10/30/2025 | 5,551 | (570) | 0 | 0 | 0 | (570) | 558 | 0 | 0 | 0 | 0 | 0 | 570 |
| | Mason Wells Buyout Fund III, LP | Milwaukee | WI | Liquidation | 03/05/2010 | 05/30/2025 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 47,061 |
| | Medical Science Partners II, L.P. | Framingham | MA | Liquidation | 05/05/1994 | 11/03/2025 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,094 |
| | Prospect Venture Partners II, L.P. | Palo Alto | CA | Liquidation | 07/10/2001 | 04/01/2025 | 0 | 1,465 | 0 | 0 | 0 | 1,465 | 0 | 1,465 | 26 | 0 | (1,439) | (1,439) | 0 |
| | VantagePoint Venture Partners IV | San Bruno | CA | Liquidation | 12/15/2000 | 12/04/2025 | 3,154 | 4,011 | 0 | 0 | 0 | 4,011 | 0 | 7,165 | 1,578 | 0 | (5,587) | (5,587) | 0 |
| 1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated | | | | | | | 22,641,293 | (64,813) | 0 | 0 | 0 | (64,813) | 558 | 22,571,500 | 22,384,918 | (6,108) | 2,637,964 | 2,631,855 | 102,459 |
| Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated | | | | | | | | | | | | | | | | | | | |
| | Blackstone Real Estate Partners VIII L.P. | New York | NY | Distribution | 03/27/2015 | 12/17/2025 | 1,442,421 | 0 | 0 | 0 | 0 | 0 | 0 | 1,442,421 | 1,442,421 | 0 | 0 | 0 | 0 |
| | Brookfield Strategic Real Estate Partners B, L.P. | New York | NY | Distribution | 04/25/2013 | 06/26/2025 | 1,567,107 | 0 | 0 | 0 | 0 | 0 | 0 | 1,567,107 | 1,567,107 | 0 | 0 | 0 | 0 |
| | HighBrook Income Property Fund II, LP | Wilmington | DE | Distribution | 05/16/2014 | 09/09/2025 | 31,635 | 0 | 0 | 0 | 0 | 0 | 0 | 31,635 | 31,635 | 0 | 0 | 0 | 0 |
| | Municipal Capital Appreciation Partners V, LP (MCAP V) | New York | NY | Distribution | 03/28/2013 | 12/29/2025 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 1 | 0 | 0 | 0 | 0 |
| | Rialto Real Estate Fund II, LP | Miami | FL | Distribution | 07/31/2013 | 12/31/2025 | 689,813 | 0 | 0 | 0 | 0 | 0 | 0 | 689,813 | 689,813 | 0 | 0 | 0 | 0 |
| | RockBridge Hospitality Fund VI L.P. | Columbus | OH | Distribution | 01/27/2014 | 12/23/2025 | 690,671 | 0 | 0 | 0 | 0 | 0 | 0 | 690,671 | 690,671 | 0 | 0 | 0 | 0 |
| | Rubenstein Properties Fund II | Wilmington | DE | Distribution | 02/25/2014 | 03/27/2025 | 67,603 | 0 | 0 | 0 | 0 | 0 | 0 | 67,603 | 67,603 | 0 | 0 | 0 | 0 |
| | Silverpeak Legacy Partners III, L.P. | New York | NY | Distribution | 01/01/2010 | 12/26/2025 | 28,921 | 0 | 0 | 0 | 0 | 0 | 0 | 28,921 | 28,921 | 0 | 0 | 0 | 0 |
| | Blackstone Real Estate Debt Strategies II, L.P. | New York | NY | Liquidation | 04/09/2013 | 03/17/2025 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 38 |
| 2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated | | | | | | | 4,518,171 | 0 | 0 | 0 | 0 | 0 | 0 | 4,518,171 | 4,518,171 | 0 | 0 | 0 | 38 |
| Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated | | | | | | | | | | | | | | | | | | | |
| | Riverwood Capital Partners L.P. | Menlo Park | CA | Distribution | 06/29/2010 | 10/31/2025 | 388,249 | 0 | 0 | 0 | 0 | 0 | 0 | 388,249 | 388,249 | 0 | 0 | 0 | 0 |
| | Secondary Opportunities Fund III, LP | London | GBR | Distribution | 10/20/2014 | 12/22/2025 | 225,982 | 0 | 0 | 0 | 0 | 0 | 0 | 225,982 | 225,982 | 0 | 0 | 0 | 0 |
| | Solamere Capital Fund II, LP | Boston | MA | Distribution | 02/07/2014 | 11/24/2025 | 1,019,031 | 0 | 0 | 0 | 0 | 0 | 0 | 1,019,031 | 1,019,031 | 0 | 0 | 0 | 0 |
| | Solamere Capital Fund II-A, LP | Boston | MA | Distribution | 02/07/2014 | 11/24/2025 | 1,359,501 | 0 | 0 | 0 | 0 | 0 | 0 | 1,359,501 | 1,359,501 | 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 |
| | Transportation Recovery Fund L.P. | New York | NY | Distribution | 08/23/2013 | 04/30/2025 | 433,010 | 0 | 0 | 0 | 0 | 0 | 0 | 433,010 | 433,010 | 0 | 0 | 0 | 0 |
| | Wayzata Opportunities Fund III, L.P. | Wayzata | MN | Distribution | 05/17/2013 | 05/29/2025 | 151,833 | 0 | 0 | 0 | 0 | 0 | 0 | 151,833 | 151,833 | 0 | 0 | 0 | 0 |
| | Enervest Energy Institutional Fund IX, L.P. | Houston | TX | Liquidation | 10/15/2002 | 12/31/2025 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | J.P. Morgan Global Maritime Investment Fund LP | Chicago | IL | Liquidation | 06/09/2010 | 04/01/2025 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated | | | | | | | 3,577,606 | 0 | 0 | 0 | 0 | 0 | 0 | 3,577,606 | 3,577,606 | 0 | 0 | 0 | 0 |
| Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - affiliated | | | | | | | | | | | | | | | | | | | |
| | Corvus Insurance Holdings LLC | Wilmington | DE | Distribution | 12/31/2024 | 12/31/2025 | 65,518 | 0 | 0 | 0 | 0 | 0 | 0 | 65,518 | 65,518 | 0 | 0 | 0 | 0 |
| | Travelers Indemnity UK Investments, LLC | Hartford | CT | Distribution | 05/18/2000 | 12/31/2025 | 6,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 6,000,000 | 6,000,000 | 0 | 0 | 0 | 0 |
| | Tiercel, LLC | Wilmington | DE | Distribution | 11/19/2012 | 12/31/2025 | 7,300,000 | 0 | 0 | 0 | 0 | 0 | 0 | 7,300,000 | 7,300,000 | 0 | 0 | 0 | 0 |
| 2699999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - affiliated | | | | | | | 13,365,518 | 0 | 0 | 0 | 0 | 0 | 0 | 13,365,518 | 13,365,518 | 0 | 0 | 0 | 0 |
| Qualifying federal tax credit investments - unaffiliated | | | | | | | | | | | | | | | | | | | |
| | Stratford Capital Fund XI, LP | Peabody | MA | Stratford Capital Group | 11/23/2013 | 12/31/2025 | 201,394 | 0 | 0 | 0 | 0 | 0 | 0 | 201,394 | 201,394 | 0 | 0 | 0 | 0 |
| 3799999. Qualifying federal tax credit investments - unaffiliated | | | | | | | 201,394 | 0 | 0 | 0 | 0 | 0 | 0 | 201,394 | 201,394 | 0 | 0 | 0 | 0 |
| 6899999. Total - unaffiliated | | | | | | | 30,938,464 | (64,813) | 0 | 0 | 0 | (64,813) | 558 | 30,868,671 | 30,682,089 | (6,108) | 2,637,964 | 2,631,855 | 102,497 |
| 6999999. Total - affiliated | | | | | | | 13,365,518 | 0 | 0 | 0 | 0 | 0 | 0 | 13,365,518 | 13,365,518 | 0 | 0 | 0 | 0 |
| 7099999 - Totals | | | | | | | 44,303,981 | (64,813) | 0 | 0 | 0 | (64,813) | 558 | 44,234,189 | 44,047,606 | (6,108) | 2,637,964 | 2,631,855 | 102,497 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| Issuer credit obligations - U.S. government obligations (exempt from RBC) | | | | | | | | | | | | | | | | | | | |
| 12802R-AA-3 | CAL DIVE INT | | 1.A | 217,084 | 217,084 | 216,962 | 218,335 | 0 | (93) | 0 | 0 | 4.930 | 3.855 | FA | 4,459 | 10,702 | 09/27/2005 | 02/01/2027 | 67,050 |
| 88410X-AA-4 | THIRAX 1 LCC | | 1.A | 3,105,692 | 3,105,692 | 2,773,290 | 3,105,691 | 0 | 0 | 0 | 0 | 0.968 | 0.969 | JAJO | 6,430 | 30,063 | 02/11/2021 | 01/14/2033 | 111,880 |
| 912810-UF-3 | U S TREASURY BONDS | | 1.A | 14,806,115 | 15,000,000 | 14,703,450 | 14,807,882 | 0 | 1,767 | 0 | 0 | 4.625 | 4.728 | MN | 88,156 | 346,875 | 09/22/2025 | 11/15/2044 | 15,346,875 |
| 912810-UN-6 | U S TREASURY BONDS | | 1.A | 25,344,827 | 25,000,000 | 25,250,000 | 25,344,827 | 0 | 0 | 0 | 0 | 4.875 | 4.766 | FA | 463,655 | 0 | 12/31/2025 | 08/15/2045 | 25,609,375 |
| 912810-UN-6 | U S TREASURY BONDS | | 1.A | 18,930,310 | 19,000,000 | 19,190,000 | 18,930,427 | 0 | 117 | 0 | 0 | 4.875 | 4.904 | FA | 347,344 | 0 | 08/21/2025 | 08/15/2045 | 19,463,125 |
| 912810-UN-6 | U S TREASURY BONDS | SD | 1.A | 996,332 | 1,000,000 | 1,010,000 | 996,338 | 0 | 6 | 0 | 0 | 4.875 | 4.904 | FA | 18,281 | 0 | 08/21/2025 | 08/15/2045 | 1,024,375 |
| 912810-UQ-9 | U S TREASURY BONDS | | 1.A | 24,581,155 | 25,000,000 | 24,433,500 | 24,581,426 | 0 | 272 | 0 | 0 | 4.625 | 4.756 | MN | 146,927 | 0 | 12/05/2025 | 11/15/2045 | 25,578,125 |
| 912810-UQ-9 | U S TREASURY BONDS | | 1.A | 24,530,373 | 25,000,000 | 24,433,500 | 24,530,622 | 0 | 249 | 0 | 0 | 4.625 | 4.772 | MN | 146,927 | 0 | 12/16/2025 | 11/15/2045 | 25,578,125 |
| 912828-4V-9 | U S TREASURY BONDS | SD | 1.A | 2,262,196 | 2,000,000 | 1,968,200 | 2,094,352 | 0 | (35,274) | 0 | 0 | 2.875 | 1.048 | FA | 21,563 | 57,500 | 02/22/2021 | 08/15/2028 | 2,028,750 |
| 912828-R3-6 | U S TREASURY BONDS | | 1.A | 23,369,224 | 25,000,000 | 24,826,250 | 24,834,014 | 0 | 431,558 | 0 | 0 | 1.625 | 3.421 | MN | 51,623 | 406,250 | 06/16/2022 | 05/15/2026 | 25,203,125 |
| 912828-R3-6 | U S TREASURY BONDS | | 1.A | 17,761,353 | 19,000,000 | 18,867,950 | 18,873,503 | 0 | 328,879 | 0 | 0 | 1.625 | 3.426 | MN | 39,233 | 308,750 | 06/21/2022 | 05/15/2026 | 19,154,375 |
| 91282C-BL-4 | U S TREASURY BONDS | | 1.A | 16,273,584 | 17,000,000 | 14,970,200 | 16,604,937 | 0 | 73,383 | 0 | 0 | 1.125 | 1.599 | FA | 71,719 | 191,250 | 05/05/2021 | 02/15/2031 | 17,095,625 |
| 91282C-BL-4 | U S TREASURY BONDS | | 1.A | 4,777,168 | 5,000,000 | 4,403,000 | 4,878,970 | 0 | 22,468 | 0 | 0 | 1.125 | 1.619 | FA | 21,094 | 56,250 | 05/03/2021 | 02/15/2031 | 5,028,125 |
| 91282C-BL-4 | U S TREASURY BONDS | | 1.A | 62,996,748 | 66,000,000 | 58,119,600 | 64,367,323 | 0 | 302,982 | 0 | 0 | 1.125 | 1.630 | FA | 278,438 | 742,500 | 04/30/2021 | 02/15/2031 | 66,371,250 |
| 91282C-BL-4 | U S TREASURY BONDS | | 1.A | 6,202,194 | 6,500,000 | 5,723,900 | 6,338,264 | 0 | 30,011 | 0 | 0 | 1.125 | 1.633 | FA | 27,422 | 73,125 | 04/30/2021 | 02/15/2031 | 6,536,563 |
| 91282C-BL-4 | U S TREASURY BONDS | | 1.A | 64,611,365 | 67,900,000 | 59,792,740 | 66,105,653 | 0 | 332,628 | 0 | 0 | 1.125 | 1.665 | FA | 286,453 | 763,875 | 05/13/2021 | 02/15/2031 | 68,281,938 |
| 912828-3R-9 | U S TREASURY INFL IX BONDS | | 1.A | 6,169,424 | 5,000,000 | 6,484,767 | 6,766,968 | 201,200 | (83,176) | 0 | 0 | 0.500 | 0.926 | JJ | 15,154 | 32,264 | 03/21/2022 | 01/15/2028 | 5,012,500 |
| 912828-5W-6 | U S TREASURY INFL IX BONDS | | 1.A | 19,953,819 | 17,000,000 | 21,586,567 | 22,086,304 | 668,270 | (54,054) | 0 | 0 | 0.875 | 0.593 | JJ | 88,082 | 187,538 | 07/20/2022 | 01/15/2029 | 17,074,375 |
| 912828-2A-7 | U S TREASURY NOTES | | 1.A | 24,468,525 | 26,000,000 | 25,672,400 | 25,758,915 | 0 | 376,076 | 0 | 0 | 1.500 | 3.007 | FA | 146,250 | 390,000 | 06/07/2022 | 08/15/2026 | 26,195,000 |
| 912828-4N-7 | U S TREASURY NOTES | | 1.A | 17,393,206 | 15,794,000 | 15,571,147 | 16,343,963 | 0 | (226,512) | 0 | 0 | 2.875 | 1.378 | MN | 57,700 | 454,078 | 03/30/2021 | 05/15/2028 | 16,021,039 |
| 912828-4N-7 | U S TREASURY NOTES | SD | 1.A | 10,138,144 | 9,206,000 | 9,076,103 | 9,526,562 | 0 | (132,029) | 0 | 0 | 2.875 | 1.378 | MN | 33,632 | 264,673 | 03/30/2021 | 05/15/2028 | 9,338,336 |
| 912828-6A-3 | U S TREASURY NOTES | | 1.A | 28,863,382 | 30,000,000 | 29,973,600 | 29,966,583 | 0 | 372,177 | 0 | 0 | 2.625 | 3.909 | JJ | 327,412 | 787,500 | 12/01/2022 | 01/31/2026 | 30,393,750 |
| 912828-6F-2 | U S TREASURY NOTES | | 1.A | 24,524,498 | 25,000,000 | 24,952,000 | 24,976,005 | 0 | 136,986 | 0 | 0 | 2.500 | 3.066 | FA | 210,635 | 625,000 | 08/03/2022 | 02/28/2026 | 25,312,500 |
| 912828-6L-9 | U S TREASURY NOTES | | 1.A | 9,550,815 | 10,000,000 | 9,967,600 | 9,968,232 | 0 | 122,851 | 0 | 0 | 2.250 | 3.526 | MS | 56,868 | 225,000 | 06/15/2022 | 03/31/2026 | 10,112,500 |
| 912828-P4-6 | U S TREASURY NOTES | | 1.A | 7,618,152 | 8,000,000 | 7,980,240 | 7,986,089 | 0 | 107,237 | 0 | 0 | 1.625 | 3.003 | FA | 48,750 | 130,000 | 06/08/2022 | 02/15/2026 | 8,065,000 |
| 912828-U2-4 | U S TREASURY NOTES | | 1.A | 24,042,978 | 26,000,000 | 25,658,620 | 25,454,513 | 0 | 598,938 | 0 | 0 | 2.000 | 4.475 | MN | 66,077 | 520,000 | 07/25/2023 | 11/15/2026 | 26,260,000 |
| 912828-YD-6 | U S TREASURY NOTES | | 1.A | 8,106,710 | 9,000,000 | 8,873,640 | 8,819,059 | 0 | 262,832 | 0 | 0 | 1.375 | 4.484 | FA | 41,706 | 123,750 | 03/03/2023 | 08/31/2026 | 9,061,875 |
| 912828-YX-2 | U S TREASURY NOTES | | 1.A | 53,024,882 | 58,000,000 | 57,009,940 | 56,468,257 | 0 | 1,465,360 | 0 | 0 | 1.750 | 4.480 | JD | 0 | 1,015,000 | 07/27/2023 | 12/31/2026 | 58,507,500 |
| 91282C-BH-3 | U S TREASURY NOTES | | 1.A | 17,922,723 | 20,000,000 | 19,948,400 | 19,940,452 | 0 | 684,970 | 0 | 0 | 0.375 | 3.915 | JJ | 31,182 | 75,000 | 12/07/2022 | 01/31/2026 | 20,037,500 |
| 91282C-BS-9 | U S TREASURY NOTES | | 1.A | 2,000,867 | 2,000,000 | 1,903,780 | 2,000,300 | 0 | (135) | 0 | 0 | 1.250 | 1.243 | MS | 6,319 | 25,000 | 04/21/2021 | 03/31/2028 | 2,012,500 |
| 91282C-BS-9 | U S TREASURY NOTES | | 1.A | 5,979,868 | 6,000,000 | 5,711,340 | 5,993,214 | 0 | 2,943 | 0 | 0 | 1.250 | 1.301 | MS | 18,956 | 75,000 | 04/27/2021 | 03/31/2028 | 6,037,500 |
| 91282C-BS-9 | U S TREASURY NOTES | | 1.A | 4,780,332 | 4,800,000 | 4,569,072 | 4,793,407 | 0 | 2,862 | 0 | 0 | 1.250 | 1.312 | MS | 15,165 | 60,000 | 04/14/2021 | 03/31/2028 | 4,830,000 |
| 91282C-BS-9 | U S TREASURY NOTES | SD | 1.A | 20,117,229 | 20,200,000 | 19,228,178 | 20,172,253 | 0 | 12,043 | 0 | 0 | 1.250 | 1.312 | MS | 63,819 | 252,500 | 04/14/2021 | 03/31/2028 | 20,326,250 |
| 91282C-BT-7 | U S TREASURY NOTES | | 1.A | 35,707,982 | 39,000,000 | 38,745,330 | 38,767,597 | 0 | 914,589 | 0 | 0 | 0.750 | 3.173 | MS | 73,929 | 292,500 | 07/08/2022 | 03/31/2026 | 39,146,250 |
| 91282C-BT-7 | U S TREASURY NOTES | | 1.A | 22,766,685 | 25,000,000 | 24,836,750 | 24,843,391 | 0 | 615,744 | 0 | 0 | 0.750 | 3.298 | MS | 47,390 | 187,500 | 06/27/2022 | 03/31/2026 | 25,093,750 |
| 91282C-BW-0 | U S TREASURY NOTES | | 1.A | 18,335,223 | 20,000,000 | 19,818,200 | 19,846,765 | 0 | 450,531 | 0 | 0 | 0.750 | 3.081 | AO | 25,276 | 150,000 | 07/07/2022 | 04/30/2026 | 20,075,000 |
| 91282C-BZ-3 | U S TREASURY NOTES | | 1.A | 24,880,959 | 25,000,000 | 23,753,750 | 24,958,693 | 0 | 17,284 | 0 | 0 | 1.250 | 1.322 | AO | 52,659 | 312,500 | 05/12/2021 | 04/30/2028 | 25,156,250 |
| 91282C-CB-5 | U S TREASURY NOTES | | 1.A | 10,983,716 | 11,000,000 | 9,856,990 | 10,990,915 | 0 | 1,593 | 0 | 0 | 1.625 | 1.641 | MN | 22,714 | 178,750 | 05/18/2021 | 05/15/2031 | 11,089,375 |
| 91282C-CB-5 | U S TREASURY NOTES | SD | 1.A | 998,520 | 1,000,000 | 896,090 | 999,174 | 0 | 145 | 0 | 0 | 1.625 | 1.641 | MN | 2,065 | 16,250 | 05/18/2021 | 05/15/2031 | 1,008,125 |
| 91282C-CJ-8 | U S TREASURY NOTES | | 1.A | 49,589,478 | 54,000,000 | 53,299,620 | 53,414,206 | 0 | 1,145,087 | 0 | 0 | 0.875 | 3.078 | JD | 0 | 472,500 | 07/11/2022 | 06/30/2026 | 54,236,250 |
| 91282C-GE-5 | U S TREASURY NOTES | | 1.A | 50,927,674 | 52,000,000 | 52,002,080 | 51,979,680 | 0 | 437,848 | 0 | 0 | 3.875 | 4.751 | JJ | 925,367 | 2,015,000 | 07/05/2023 | 01/15/2026 | 53,007,500 |
| 91282C-JP-7 | U S TREASURY NOTES | | 1.A | 18,459,593 | 18,500,000 | 18,646,705 | 18,485,351 | 0 | 14,318 | 0 | 0 | 4.375 | 4.458 | JD | 35,577 | 809,375 | 03/21/2024 | 12/15/2026 | 18,904,688 |
| 91282C-KB-6 | U S TREASURY NOTES | | 1.A | 8,017,839 | 8,000,000 | 8,010,640 | 8,000,640 | 0 | (9,635) | 0 | 0 | 4.625 | 4.505 | FA | 124,696 | 370,000 | 03/07/2024 | 02/28/2026 | 8,185,000 |
| 91282C-HH-7 | U S TREASURY NOTES LS:2.0M | LS | 1.A | 24,754,967 | 25,000,000 | 25,072,250 | 24,958,423 | 0 | 85,770 | 0 | 0 | 4.125 | 4.489 | JD | 45,330 | 1,031,250 | 07/24/2023 | 06/15/2026 | 25,515,625 |
| 228027-AA-6 | VESSEL MANAGEMENT SERVICES | | 1.A | 656,000 | 656,000 | 588,111 | 649,633 | 0 | 515 | 0 | 0 | 3.432 | 3.639 | FA | 8,505 | 22,514 | 12/08/2011 | 08/15/2036 | 28,859 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 228027-AB-4 | VESSEL MANAGEMENT SERVICES | | 1.A | 920,000 | 920,000 | 822,480 | 919,989 | 0 | 0 | 0 | 0 | 3.477 | 3.477 | JJ | 14,661 | 31,988 | 03/28/2012 | 01/16/2037 | 39,697 |
| 0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC) | | | | 862,419,910 | 893,798,776 | 871,198,932 | 892,448,097 | 869,470 | 8,812,112 | 0 | 0 | XXX | XXX | XXX | 4,625,599 | 14,119,569 | XXX | XXX | 898,563,173 |
| Issuer credit obligations - non-U.S. sovereign jurisdiction securities | | | | | | | | | | | | | | | | | | | |
| 168863-CF-3 | CHILE (REPUBLIC OF) | | 1.F FE | 1,970,837 | 1,972,000 | 1,938,910 | 1,971,682 | 0 | 126 | 0 | 0 | 3.240 | 3.247 | FA | 25,735 | 63,893 | 01/30/2018 | 02/06/2028 | 2,003,946 |
| 500769-HS-6 | KFW | | 1.A FE | 19,999,000 | 20,000,000 | 19,723,000 | 20,000,000 | 0 | 0 | 0 | 0 | 2.875 | 2.875 | AO | 138,958 | 575,000 | 01/24/2018 | 04/03/2028 | 20,287,500 |
| 0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities | | | | 21,969,837 | 21,972,000 | 21,661,910 | 21,971,682 | 0 | 126 | 0 | 0 | XXX | XXX | XXX | 164,693 | 638,893 | XXX | XXX | 22,291,446 |
| Issuer credit obligations - municipal bonds - general obligations (direct and guaranteed) | | | | | | | | | | | | | | | | | | | |
| 003554-N8-1 | ABINGTON SCHOOL DISTRICT GO REF S2016 | | 1.F FE | 2,436,158 | 2,450,000 | 2,473,030 | 2,443,618 | 0 | 959 | 0 | 0 | 3.750 | 3.800 | AO | 22,969 | 91,875 | 12/05/2016 | 10/01/2031 | 2,495,938 |
| 003554-N9-9 | ABINGTON SCHOOL DISTRICT GO REF S2016 | | 1.F FE | 2,535,428 | 2,540,000 | 2,564,587 | 2,537,639 | 0 | 285 | 0 | 0 | 3.875 | 3.890 | AO | 24,606 | 98,425 | 12/05/2016 | 10/01/2032 | 2,589,213 |
| 005482-4W-1 | ADAMS & ARAPAHOE SD #28J GO S2025 | | 1.C FE | 3,639,373 | 3,350,000 | 3,720,075 | 3,626,617 | 0 | (12,756) | 0 | 0 | 5.500 | 4.460 | JD | 15,354 | 90,590 | 05/21/2025 | 12/01/2046 | 3,442,125 |
| 006115-KB-4 | ADAMS CO GENERAL OBLIG GREEN BOND S20C | | 1.C FE | 256,065 | 250,000 | 241,750 | 249,998 | 0 | (489) | 0 | 0 | 2.000 | 2.000 | MN | 639 | 5,000 | 07/17/2020 | 05/15/2028 | 252,500 |
| 006115-KC-2 | ADAMS CO GENERAL OBLIG GREEN BOND S20C | | 1.C FE | 290,461 | 285,000 | 272,238 | 284,998 | 0 | (441) | 0 | 0 | 2.000 | 2.000 | MN | 728 | 5,700 | 07/17/2020 | 05/15/2029 | 287,850 |
| 006115-KD-0 | ADAMS CO GENERAL OBLIG GREEN BOND S20C | | 1.C FE | 279,004 | 275,000 | 259,545 | 274,998 | 0 | (324) | 0 | 0 | 2.000 | 2.000 | MN | 703 | 5,500 | 07/17/2020 | 05/15/2030 | 277,750 |
| 006115-KG-3 | ADAMS CO GENERAL OBLIG GREEN BOND S20C | | 1.C FE | 987,370 | 1,000,000 | 772,690 | 999,921 | 0 | 142 | 0 | 0 | 2.250 | 2.251 | MN | 2,875 | 22,500 | 07/17/2020 | 05/15/2040 | 260,036 |
| 006115-KN-8 | ADAMS CO GO TXBL REF S2020B | | 1.C FE | 700,000 | 700,000 | 679,441 | 700,000 | 0 | 0 | 0 | 0 | 1.377 | 1.377 | MN | 1,232 | 9,639 | 07/17/2020 | 05/15/2027 | 704,820 |
| 006115-KQ-1 | ADAMS CO GO TXBL REF S2020B | | 1.C FE | 1,050,000 | 1,050,000 | 980,217 | 1,050,000 | 0 | 0 | 0 | 0 | 1.654 | 1.654 | MN | 2,219 | 17,367 | 07/17/2020 | 05/15/2029 | 1,058,684 |
| 006115-KT-5 | ADAMS CO GO TXBL REF S2020B | | 1.C FE | 1,115,000 | 1,115,000 | 982,984 | 1,115,000 | 0 | 0 | 0 | 0 | 2.004 | 2.004 | MN | 2,855 | 22,345 | 07/17/2020 | 05/15/2032 | 1,126,172 |
| 006115-KU-2 | ADAMS CO GO TXBL REF S2020B | | 1.C FE | 575,000 | 575,000 | 497,387 | 575,000 | 0 | 0 | 0 | 0 | 2.104 | 2.104 | MN | 1,546 | 12,098 | 07/17/2020 | 05/15/2033 | 581,049 |
| 006115-KX-6 | ADAMS CO GO TXBL REF S2020B | | 1.C FE | 1,470,000 | 1,470,000 | 1,204,988 | 1,469,977 | 0 | 1 | 0 | 0 | 2.518 | 2.518 | MN | 4,730 | 37,015 | 07/17/2020 | 05/15/2037 | 753,293 |
| 010878-BT-2 | ALAMEDA CO GO MEASURE A1 TAXABLE S2022B | | 1.A FE | 32,535,000 | 32,535,000 | 30,698,399 | 32,533,768 | 0 | 91 | 0 | 0 | 4.545 | 4.545 | FA | 616,132 | 1,478,716 | 08/10/2022 | 08/01/2042 | 8,880,979 |
| 010878-BT-2 | ALAMEDA CO GO MEASURE A1 TAXABLE S2022B | | 1.A FE | 4,662,100 | 5,000,000 | 4,717,750 | 4,857,532 | 0 | 158,820 | 0 | 0 | 4.545 | 4.812 | FA | 94,688 | 227,250 | 11/22/2024 | 08/01/2042 | 1,364,835 |
| 011338-VB-3 | ALAMO HEIGHTS ISD GO S2017 (PSF) | | 1.A FE | 466,020 | 500,000 | 491,345 | 485,525 | 0 | 2,588 | 0 | 0 | 2.500 | 3.120 | FA | 5,208 | 12,500 | 06/28/2017 | 02/01/2031 | 506,250 |
| 011338-VJ-6 | ALAMO HEIGHTS ISD GO S2017 (PSF) | | 1.A FE | 645,795 | 665,000 | 600,628 | 651,155 | 0 | 956 | 0 | 0 | 2.500 | 2.703 | FA | 6,927 | 16,625 | 01/01/2020 | 02/01/2038 | 673,313 |
| 011338-WB-2 | ALAMO HEIGHTS ISD GO S2018A (PSF) | | 1.A FE | 194,442 | 195,000 | 195,328 | 194,615 | 0 | 25 | 0 | 0 | 3.500 | 3.520 | FA | 2,844 | 6,825 | 05/11/2018 | 02/01/2038 | 198,413 |
| 011338-WB-2 | ALAMO HEIGHTS ISD GO S2018A (PSF) | SD | 1.A FE | 5,484,270 | 5,500,000 | 5,509,240 | 5,489,133 | 0 | 703 | 0 | 0 | 3.500 | 3.520 | FA | 80,208 | 192,500 | 05/11/2018 | 02/01/2038 | 5,596,250 |
| 012662-GK-2 | ALBEMARLE CO GO S2017 | | 1.A FE | 1,948,887 | 1,965,000 | 1,969,913 | 1,955,492 | 0 | 845 | 0 | 0 | 3.250 | 3.310 | JD | 5,322 | 63,863 | 02/22/2017 | 06/01/2035 | 1,996,931 |
| 013518-6E-0 | ALBUQUERQUE GENERAL OBLIGATION S2018A | | 1.D FE | 6,415,819 | 6,475,000 | 6,512,490 | 6,447,452 | 0 | 4,510 | 0 | 0 | 3.125 | 3.210 | JJ | 101,172 | 202,344 | 03/21/2018 | 07/01/2031 | 6,576,172 |
| 015302-3G-5 | ALEXANDRIA GO S2016A | | 1.A FE | 4,105,781 | 3,995,000 | 3,925,966 | 4,001,766 | 0 | (12,353) | 0 | 0 | 3.000 | 2.680 | JJ | 55,264 | 119,850 | 07/26/2016 | 07/15/2036 | 4,054,925 |
| 015302-7W-6 | ALEXANDRIA GO S2019A | | 1.A FE | 869,061 | 885,000 | 744,869 | 872,857 | 0 | 671 | 0 | 0 | 2.625 | 2.740 | JJ | 10,712 | 23,231 | 12/04/2019 | 07/15/2040 | 896,616 |
| 015302-7W-6 | ALEXANDRIA GO S2019A | SD | 1.A FE | 9,039,218 | 9,205,000 | 7,747,480 | 9,078,697 | 0 | 6,982 | 0 | 0 | 2.625 | 2.740 | JJ | 111,419 | 241,631 | 12/04/2019 | 07/15/2040 | 9,325,816 |
| 015303-AD-2 | ALEXANDRIA GO TAXABLE REF S2020 | | 1.A FE | 390,846 | 390,000 | 385,499 | 390,070 | 0 | (155) | 0 | 0 | 1.000 | 0.960 | JD | 173 | 3,900 | 10/29/2020 | 06/15/2026 | 391,950 |
| 015303-AE-0 | ALEXANDRIA GO TAXABLE REF S2020 | | 1.A FE | 395,000 | 395,000 | 381,440 | 395,000 | 0 | 0 | 0 | 0 | 1.150 | 1.150 | JD | 202 | 4,543 | 10/29/2020 | 06/15/2027 | 397,271 |
| 015303-AF-7 | ALEXANDRIA GO TAXABLE REF S2020 | | 1.A FE | 2,199,719 | 2,195,000 | 2,077,238 | 2,196,582 | 0 | (631) | 0 | 0 | 1.350 | 1.320 | JD | 1,317 | 29,633 | 10/29/2020 | 06/15/2028 | 2,209,816 |
| 015303-AG-5 | ALEXANDRIA GO TAXABLE REF S2020 | | 1.A FE | 632,441 | 635,000 | 586,778 | 633,932 | 0 | 299 | 0 | 0 | 1.400 | 1.450 | JD | 395 | 8,890 | 10/29/2020 | 06/15/2029 | 639,445 |
| 015303-AH-3 | ALEXANDRIA GO TAXABLE REF S2020 | | 1.A FE | 1,023,593 | 1,030,000 | 930,543 | 1,026,907 | 0 | 665 | 0 | 0 | 1.500 | 1.570 | JD | 687 | 15,450 | 10/29/2020 | 06/15/2030 | 1,037,725 |
| 018106-UJ-1 | ALLEN ISD GENERAL OBLIGATION S2021 (PSF) | | 1.A FE | 1,845,251 | 1,615,000 | 1,544,602 | 1,723,493 | 0 | (25,447) | 0 | 0 | 3.000 | 1.320 | FA | 18,303 | 48,450 | 01/08/2021 | 02/15/2036 | 1,639,225 |
| 018106-UK-8 | ALLEN ISD GENERAL OBLIGATION S2021 (PSF) | | 1.A FE | 1,591,926 | 1,400,000 | 1,310,750 | 1,490,566 | 0 | (21,210) | 0 | 0 | 3.000 | 1.380 | FA | 15,867 | 42,000 | 01/08/2021 | 02/15/2037 | 1,421,000 |
| 018106-UL-6 | ALLEN ISD GENERAL OBLIGATION S2021 (PSF) | | 1.A FE | 3,276,127 | 2,895,000 | 2,651,444 | 3,075,093 | 0 | (42,113) | 0 | 0 | 3.000 | 1.440 | FA | 32,810 | 86,850 | 01/08/2021 | 02/15/2038 | 2,938,425 |
| 018106-UM-4 | ALLEN ISD GENERAL OBLIGATION S2021 (PSF) | | 1.A FE | 1,990,120 | 1,760,000 | 1,600,790 | 1,868,760 | 0 | (25,426) | 0 | 0 | 3.000 | 1.450 | FA | 19,947 | 52,800 | 01/08/2021 | 02/15/2039 | 1,786,400 |
| 018106-UN-2 | ALLEN ISD GENERAL OBLIGATION S2021 (PSF) | | 1.A FE | 1,970,903 | 1,750,000 | 1,556,415 | 1,854,533 | 0 | (24,407) | 0 | 0 | 3.000 | 1.500 | FA | 19,833 | 52,500 | 01/08/2021 | 02/15/2040 | 1,776,250 |
| 018106-YC-2 | ALLEN ISD GENERAL OBLIGATION S2025 (PSF) | | 1.A FE | 5,350,000 | 5,350,000 | 5,340,959 | 5,351,631 | 0 | 1,631 | 0 | 0 | 4.375 | 4.368 | FA | 207,405 | 0 | 03/11/2025 | 02/15/2050 | 2,797,543 |
| 021087-XA-4 | ALPINE SCHOOL DISTRICT GO S2019 | | 1.A FE | 1,512,837 | 1,425,000 | 1,425,670 | 1,450,156 | 0 | (11,028) | 0 | 0 | 3.000 | 2.175 | MS | 12,588 | 42,750 | 01/01/2020 | 03/15/2032 | 1,446,375 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 021087-XA-4 | ALPINE SCHOOL DISTRICT GO S2019 | SD | 1.A FE | 3,131,838 | 2,950,000 | 2,951,387 | 3,002,076 | 0 | (22,831) | 0 | 0 | 3.000 | 2.175 | MS | 26,058 | 88,500 | 01/01/2020 | 03/15/2032 | 2,994,250 |
| 033161-3V-0 | ANCHORAGE GENERAL OBLIGATION S2015C | | 1.D FE | 2,638,523 | 2,555,000 | 2,556,048 | 2,555,007 | 0 | (6,565) | 0 | 0 | 4.000 | 3.999 | MS | 34,067 | 102,200 | 11/04/2015 | 09/01/2034 | 2,606,100 |
| 033162-EF-1 | ANCHORAGE GENERAL OBLIGATION S2020A | | 1.D FE | 2,558,976 | 2,550,000 | 2,203,226 | 2,554,140 | 0 | (937) | 0 | 0 | 1.750 | 1.710 | AO | 11,156 | 44,625 | 08/07/2020 | 04/01/2033 | 2,572,313 |
| 033162-EG-9 | ANCHORAGE GENERAL OBLIGATION S2020A | | 1.D FE | 2,573,150 | 2,595,000 | 2,191,062 | 2,581,117 | 0 | 1,543 | 0 | 0 | 1.750 | 1.820 | AO | 11,353 | 45,413 | 08/07/2020 | 04/01/2034 | 2,617,706 |
| 033162-EH-7 | ANCHORAGE GENERAL OBLIGATION S2020A | | 1.D FE | 1,497,120 | 1,500,000 | 1,244,325 | 1,498,082 | 0 | 186 | 0 | 0 | 1.875 | 1.890 | AO | 7,031 | 28,125 | 08/07/2020 | 04/01/2035 | 1,514,063 |
| 033162-EJ-3 | ANCHORAGE GENERAL OBLIGATION S2020A | | 1.D FE | 1,482,900 | 1,500,000 | 1,208,895 | 1,488,195 | 0 | 1,029 | 0 | 0 | 1.875 | 1.960 | AO | 7,031 | 28,125 | 08/07/2020 | 04/01/2036 | 1,514,063 |
| 033162-EL-8 | ANCHORAGE GENERAL OBLIGATION S2020A | | 1.D FE | 1,105,510 | 1,000,000 | 928,550 | 1,048,870 | 0 | (10,972) | 0 | 0 | 3.000 | 1.800 | AO | 7,500 | 30,000 | 08/07/2020 | 04/01/2038 | 1,015,000 |
| 033162-EM-6 | ANCHORAGE GENERAL OBLIGATION S2020A | | 1.D FE | 831,859 | 755,000 | 689,896 | 790,633 | 0 | (7,992) | 0 | 0 | 3.000 | 1.840 | AO | 5,663 | 22,650 | 08/07/2020 | 04/01/2039 | 766,325 |
| 033162-EN-4 | ANCHORAGE GENERAL OBLIGATION S2020A | | 1.D FE | 1,097,170 | 1,000,000 | 889,540 | 1,045,108 | 0 | (10,104) | 0 | 0 | 3.000 | 1.890 | AO | 7,500 | 30,000 | 08/07/2020 | 04/01/2040 | 1,015,000 |
| 033162-FZ-6 | ANCHORAGE GENERAL OBLIGATION S2020E | | 1.D FE | 1,994,340 | 2,000,000 | 1,664,560 | 1,995,968 | 0 | 314 | 0 | 0 | 2.000 | 2.020 | AO | 10,000 | 40,000 | 08/07/2020 | 04/01/2037 | 2,020,000 |
| 033162-GA-0 | ANCHORAGE GENERAL OBLIGATION S2020E | | 1.D FE | 2,045,657 | 2,070,000 | 1,681,088 | 2,052,147 | 0 | 1,265 | 0 | 0 | 2.000 | 2.080 | AO | 10,350 | 41,400 | 08/07/2020 | 04/01/2038 | 2,090,700 |
| 033162-GB-8 | ANCHORAGE GENERAL OBLIGATION S2020E | | 1.D FE | 2,298,206 | 2,300,000 | 1,854,352 | 2,298,646 | 0 | 86 | 0 | 0 | 2.125 | 2.130 | AO | 12,219 | 48,875 | 08/07/2020 | 04/01/2039 | 2,324,438 |
| 033162-GC-6 | ANCHORAGE GENERAL OBLIGATION S2020E | | 1.D FE | 2,233,868 | 2,250,000 | 1,743,930 | 2,237,615 | 0 | 733 | 0 | 0 | 2.125 | 2.170 | AO | 11,953 | 47,813 | 08/07/2020 | 04/01/2040 | 2,273,906 |
| 033162-CU-0 | ANCHORAGE GO TAXABLE REF S2020C | | 1.D FE | 1,500,000 | 1,500,000 | 1,476,825 | 1,500,000 | 0 | 0 | 0 | 0 | 0.936 | 0.936 | FA | 5,850 | 14,040 | 08/07/2020 | 08/01/2026 | 1,507,020 |
| 033162-CV-8 | ANCHORAGE GO TAXABLE REF S2020C | | 1.D FE | 1,155,000 | 1,155,000 | 1,109,539 | 1,155,000 | 0 | 0 | 0 | 0 | 1.086 | 1.086 | FA | 5,226 | 12,543 | 08/07/2020 | 08/01/2027 | 1,161,272 |
| 033162-CW-6 | ANCHORAGE GO TAXABLE REF S2020C | | 1.D FE | 1,420,000 | 1,420,000 | 1,332,769 | 1,420,000 | 0 | 0 | 0 | 0 | 1.236 | 1.236 | FA | 7,313 | 17,551 | 08/07/2020 | 08/01/2028 | 1,428,776 |
| 033162-CX-4 | ANCHORAGE GO TAXABLE REF S2020C | | 1.D FE | 1,440,000 | 1,440,000 | 1,319,371 | 1,440,000 | 0 | 0 | 0 | 0 | 1.336 | 1.336 | FA | 8,016 | 19,238 | 08/07/2020 | 08/01/2029 | 1,449,619 |
| 033162-CY-2 | ANCHORAGE GO TAXABLE REF S2020C | | 1.D FE | 1,460,000 | 1,460,000 | 1,305,999 | 1,460,000 | 0 | 0 | 0 | 0 | 1.436 | 1.436 | FA | 8,736 | 20,966 | 08/07/2020 | 08/01/2030 | 1,470,483 |
| 033162-CZ-9 | ANCHORAGE GO TAXABLE REF S2020C | | 1.D FE | 2,215,000 | 2,215,000 | 1,942,422 | 2,215,000 | 0 | 0 | 0 | 0 | 1.616 | 1.616 | FA | 14,914 | 35,794 | 08/07/2020 | 08/01/2031 | 2,232,897 |
| 033162-DA-3 | ANCHORAGE GO TAXABLE REF S2020C | | 1.D FE | 2,505,000 | 2,505,000 | 2,146,034 | 2,505,000 | 0 | 0 | 0 | 0 | 1.716 | 1.716 | FA | 17,911 | 42,986 | 08/07/2020 | 08/01/2032 | 2,526,493 |
| 033162-DB-1 | ANCHORAGE GO TAXABLE REF S2020C | | 1.D FE | 1,505,000 | 1,505,000 | 1,260,949 | 1,505,000 | 0 | 0 | 0 | 0 | 1.816 | 1.816 | FA | 11,388 | 27,331 | 08/07/2020 | 08/01/2033 | 1,518,665 |
| 033162-DC-9 | ANCHORAGE GO TAXABLE REF S2020C | | 1.D FE | 1,490,000 | 1,490,000 | 1,221,934 | 1,490,000 | 0 | 0 | 0 | 0 | 1.916 | 1.916 | FA | 11,895 | 28,548 | 08/07/2020 | 08/01/2034 | 1,504,274 |
| 033162-DL-9 | ANCHORAGE GO TAXABLE REF S2020F | | 1.D FE | 2,475,000 | 2,475,000 | 2,322,961 | 2,475,000 | 0 | 0 | 0 | 0 | 1.236 | 1.236 | FA | 12,746 | 30,591 | 08/07/2020 | 08/01/2028 | 2,490,296 |
| 033162-DM-7 | ANCHORAGE GO TAXABLE REF S2020F | | 1.D FE | 2,000,000 | 2,000,000 | 1,832,460 | 2,000,000 | 0 | 0 | 0 | 0 | 1.336 | 1.336 | FA | 11,133 | 26,720 | 08/07/2020 | 08/01/2029 | 2,013,360 |
| 033162-DN-5 | ANCHORAGE GO TAXABLE REF S2020F | | 1.D FE | 1,600,000 | 1,600,000 | 1,431,232 | 1,600,000 | 0 | 0 | 0 | 0 | 1.436 | 1.436 | FA | 9,573 | 22,976 | 08/07/2020 | 08/01/2030 | 1,611,488 |
| 033162-DP-0 | ANCHORAGE GO TAXABLE REF S2020F | | 1.D FE | 5,505,000 | 5,505,000 | 4,827,555 | 5,505,000 | 0 | 0 | 0 | 0 | 1.616 | 1.616 | FA | 37,067 | 88,961 | 08/07/2020 | 08/01/2031 | 5,549,480 |
| 033738-JT-3 | ANDERSON CNTY SCH DIST #4 GO S2025 | | 1.C FE | 9,956,800 | 10,000,000 | 10,279,800 | 9,959,435 | 0 | 2,635 | 0 | 0 | 4.750 | 4.779 | MS | 164,931 | 0 | 08/13/2025 | 03/01/2050 | 3,575,315 |
| 033753-QZ-0 | ANDERSON CO SCH DIST #5 GO S2016 | | 1.C FE | 3,267,924 | 3,135,000 | 3,136,003 | 3,137,393 | 0 | (15,047) | 0 | 0 | 3.250 | 2.760 | MS | 33,963 | 101,888 | 02/25/2016 | 03/01/2030 | 3,185,944 |
| 036321-4G-9 | ANOKA GENERAL OBLIGATION (TXBL) S23B | | 5.B GI | 10,707,084 | 10,765,000 | 10,775,227 | 10,761,862 | 0 | 24,215 | 0 | 0 | 5.050 | 5.290 | FA | 226,514 | 543,633 | 08/22/2023 | 02/01/2026 | 11,036,816 |
| 164555-DL-5 | ARAPAHOE CO SD #5 CHERRY CREEK GO S2021 | | 1.C FE | 34,432,060 | 26,000,000 | 28,251,080 | 30,615,976 | 0 | (896,370) | 0 | 0 | 5.000 | 1.290 | JD | 57,778 | 1,300,000 | 08/23/2021 | 12/15/2038 | 26,650,000 |
| 164555-DM-3 | ARAPAHOE CO SD #5 CHERRY CREEK GO S2021 | | 1.C FE | 2,504,488 | 1,910,000 | 2,066,123 | 2,239,071 | 0 | (63,712) | 0 | 0 | 5.000 | 1.390 | JD | 4,244 | 95,500 | 09/23/2021 | 12/15/2039 | 1,957,750 |
| 164555-ED-2 | ARAPAHOE CO SD #5 CHERRY CREEK GO S2024 | | 1.C FE | 2,013,417 | 1,855,000 | 2,047,679 | 2,009,171 | 0 | (4,246) | 0 | 0 | 5.250 | 4.130 | JD | 4,328 | 48,694 | 09/10/2025 | 12/15/2044 | 1,903,694 |
| 041431-SY-4 | ARLINGTON CO GO S2018A | SD | 1.A FE | 10,765,260 | 9,000,000 | 9,508,860 | 9,503,976 | 0 | (182,923) | 0 | 0 | 5.000 | 2.770 | FA | 170,000 | 450,000 | 06/07/2018 | 08/15/2034 | 9,225,000 |
| 041431-SZ-1 | ARLINGTON CO GO S2018A | SD | 1.A FE | 9,245,821 | 7,755,000 | 8,248,451 | 8,181,202 | 0 | (154,586) | 0 | 0 | 5.000 | 2.810 | FA | 146,483 | 387,750 | 06/07/2018 | 08/15/2035 | 7,948,875 |
| 041431-TW-7 | ARLINGTON CO GO S2019 | | 1.A FE | 383,870 | 340,000 | 348,265 | 356,435 | 0 | (4,497) | 0 | 0 | 4.000 | 2.530 | JD | 604 | 13,600 | 06/04/2019 | 06/15/2038 | 346,800 |
| 041431-TW-7 | ARLINGTON CO GO S2019 | SD | 1.A FE | 9,308,852 | 8,245,000 | 8,445,436 | 8,643,542 | 0 | (109,043) | 0 | 0 | 4.000 | 2.530 | JD | 14,658 | 329,800 | 06/04/2019 | 06/15/2038 | 8,409,900 |
| 041431-TX-5 | ARLINGTON CO GO S2019 | | 1.A FE | 545,756 | 485,000 | 495,335 | 507,788 | 0 | (6,229) | 0 | 0 | 4.000 | 2.570 | JD | 862 | 19,400 | 06/04/2019 | 06/15/2039 | 494,700 |
| 041431-TX-5 | ARLINGTON CO GO S2019 | SD | 1.A FE | 9,002,160 | 8,000,000 | 8,170,480 | 8,375,883 | 0 | (102,753) | 0 | 0 | 4.000 | 2.570 | JD | 14,222 | 320,000 | 06/04/2019 | 06/15/2039 | 8,160,000 |
| 041827-AY-2 | ARLINGTON ISD GEN OBLIG REF S2025 (PSF) | | 1.A FE | 6,701,170 | 7,000,000 | 6,589,940 | 6,792,034 | 0 | 90,864 | 0 | 0 | 4.000 | 4.207 | FA | 105,778 | 119,778 | 02/12/2025 | 02/15/2050 | 1,544,308 |
| 041827-BR-6 | ARLINGTON ISD GEN OBLIG REF S2025A (PSF) | | 1.A FE | 2,683,962 | 2,700,000 | 2,705,616 | 2,684,004 | 0 | 42 | 0 | 0 | 4.000 | 4.050 | FA | 3,900 | 0 | 12/03/2025 | 02/15/2042 | 2,754,000 |
| 041826-4C-9 | ARLINGTON ISD GENERAL OBLIG S2018 (PSF) | | 1.A FE | 676,944 | 600,000 | 607,710 | 621,477 | 0 | (9,776) | 0 | 0 | 4.000 | 2.262 | FA | 9,067 | 24,000 | 01/01/2020 | 02/15/2037 | 612,000 |
| 052430-XA-8 | AUSTIN ISD GENERAL OBLIG S2024 (PSF) | | 1.A FE | 25,705,349 | 23,530,000 | 24,626,969 | 25,401,762 | 0 | (180,485) | 0 | 0 | 5.000 | 3.900 | FA | 490,208 | 1,176,500 | 03/26/2024 | 08/01/2049 | 5,227,199 |
| 052430-XY-6 | AUSTIN ISD GENERAL OBLIG S2025 (PSF) | | 1.A FE | 15,515,550 | 15,000,000 | 16,065,750 | 15,500,425 | 0 | (15,125) | 0 | 0 | 5.250 | 4.811 | FA | 269,063 | 2,188 | 08/19/2025 | 08/01/2050 | 3,351,689 |
| 052430-TH-8 | AUSTIN ISD GO TAXABLE REF S2022D (PSF) | | 1.A FE | 479,400 | 500,000 | 497,310 | 483,108 | 0 | 2,150 | 0 | 0 | 4.000 | 4.600 | FA | 8,333 | 20,000 | 03/27/2024 | 08/01/2032 | 510,000 |
| 052430-TJ-4 | AUSTIN ISD GO TAXABLE REF S2022D (PSF) | | 1.A FE | 416,820 | 500,000 | 442,840 | 429,829 | 0 | 7,558 | 0 | 0 | 2.433 | 4.650 | FA | 5,069 | 12,165 | 03/27/2024 | 08/01/2033 | 506,083 |
| 05914F-7M-6 | BALTIMORE CNTY MET DIST GO TAXABLE S2021 | | 1.A FE | 1,096,035 | 1,500,000 | 1,090,995 | 1,096,677 | 0 | 642 | 0 | 0 | 2.300 | 4.902 | FA | 14,375 | 0 | 12/18/2025 | 08/01/2040 | 1,517,250 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 05914F-XE-5 | BALTIMORE CO GENERAL OBLIGATION REF S15 | C | 1.A FE | 5,376,852 | 4,415,000 | 4,422,638 | 4,414,993 | 0 | (63,437) | 0 | 0 | 5.000 | 4.900 | FA | 91,979 | 220,750 | 09/04/2015 | 08/01/2027 | 4,525,375 |
| 05914F-XS-4 | BALTIMORE CO GENERAL OBLIGATION REF S15 | C | 1.A FE | 6,873,815 | 6,500,000 | 6,502,795 | 6,500,071 | 0 | (24,464) | 0 | 0 | 3.500 | 3.498 | FA | 94,792 | 227,500 | 06/16/2015 | 08/01/2027 | 6,613,750 |
| 05914G-DF-2 | BALTIMORE CO GENERAL OBLIGATION S2023 | | 1.A FE | 1,199,101 | 1,145,000 | 1,205,319 | 1,194,628 | 0 | (4,474) | 0 | 0 | 5.000 | 4.290 | MS | 19,083 | 28,625 | 03/26/2025 | 03/01/2047 | 1,173,625 |
| 05914G-AK-4 | BALTIMORE CO GO TAXABLE REF S2021 | | 1.A FE | 21,920,000 | 21,920,000 | 19,989,286 | 21,920,000 | 0 | 0 | 0 | 0 | 1.770 | 1.770 | FA | 161,660 | 387,984 | 03/04/2021 | 08/01/2030 | 22,113,992 |
| 074347-H6-5 | BEAUFORT CO GENERAL OBLIGATION S2017A | | 1.B FE | 4,578,530 | 4,650,000 | 4,604,849 | 4,610,329 | 0 | 4,245 | 0 | 0 | 3.000 | 3.120 | FA | 58,125 | 139,500 | 07/20/2017 | 02/01/2034 | 4,719,750 |
| 074347-N8-4 | BEAUFORT CO GENERAL OBLIGATION S2019A | | 1.B FE | 714,002 | 675,000 | 668,750 | 686,074 | 0 | (4,932) | 0 | 0 | 3.125 | 2.343 | MS | 7,031 | 21,094 | 01/01/2020 | 03/01/2035 | 685,547 |
| 073900-R9-5 | BEAUFORT CO SCHOOL DIST GO S2022C | | 1.C FE | 4,507,124 | 4,530,000 | 4,444,836 | 4,510,907 | 0 | 1,112 | 0 | 0 | 3.500 | 3.540 | MS | 52,850 | 158,550 | 06/02/2022 | 03/01/2039 | 4,609,275 |
| 073900-S2-9 | BEAUFORT CO SCHOOL DIST GO S2022C | | 1.C FE | 425,502 | 430,000 | 414,253 | 426,189 | 0 | 203 | 0 | 0 | 3.500 | 3.580 | MS | 5,017 | 15,050 | 06/02/2022 | 03/01/2040 | 437,525 |
| 073900-S2-9 | BEAUFORT CO SCHOOL DIST GO S2022C | SD | 1.C FE | 4,477,669 | 4,525,000 | 4,359,295 | 4,484,894 | 0 | 2,133 | 0 | 0 | 3.500 | 3.580 | MS | 52,792 | 158,375 | 06/02/2022 | 03/01/2040 | 4,604,188 |
| 073900-S3-7 | BEAUFORT CO SCHOOL DIST GO S2022C | | 1.C FE | 8,767,390 | 8,900,000 | 8,267,121 | 8,786,118 | 0 | 5,539 | 0 | 0 | 3.500 | 3.610 | MS | 103,833 | 311,500 | 06/02/2022 | 03/01/2041 | 9,055,750 |
| 073900-W6-5 | BEAUFORT CO SCHOOL DIST GO S2025B | | 1.C FE | 13,500,000 | 13,500,000 | 13,551,705 | 13,498,749 | 0 | (1,251) | 0 | 0 | 4.375 | 4.375 | MS | 196,875 | 150,938 | 05/08/2025 | 03/01/2045 | 3,668,914 |
| 080401-QQ-8 | BELMONT GENERAL OBLIGATION LTD S2019 | | 1.A FE | 1,997,782 | 2,005,000 | 2,004,098 | 2,000,604 | 0 | 460 | 0 | 0 | 3.000 | 3.030 | MS | 17,711 | 60,150 | 03/19/2019 | 03/15/2034 | 2,035,075 |
| 080401-QR-6 | BELMONT GENERAL OBLIGATION LTD S2019 | | 1.A FE | 3,113,424 | 3,145,000 | 3,118,268 | 3,124,879 | 0 | 1,856 | 0 | 0 | 3.000 | 3.080 | MS | 27,781 | 94,350 | 03/19/2019 | 03/15/2035 | 3,192,175 |
| 080401-QS-4 | BELMONT GENERAL OBLIGATION LTD S2019 | | 1.A FE | 300,000 | 300,000 | 293,421 | 300,000 | 0 | 0 | 0 | 0 | 3.000 | 3.000 | MS | 2,650 | 9,000 | 03/27/2019 | 03/15/2036 | 304,500 |
| 080401-QU-9 | BELMONT GENERAL OBLIGATION LTD S2019 | | 1.A FE | 3,217,608 | 3,335,000 | 3,177,221 | 3,251,449 | 0 | 5,491 | 0 | 0 | 3.000 | 3.250 | MS | 29,459 | 100,050 | 03/19/2019 | 03/15/2038 | 3,385,025 |
| 080401-QV-7 | BELMONT GENERAL OBLIGATION LTD S2019 | | 1.A FE | 2,093,456 | 2,145,000 | 2,026,424 | 2,107,272 | 0 | 2,245 | 0 | 0 | 3.125 | 3.290 | MS | 19,737 | 67,031 | 03/19/2019 | 03/15/2039 | 2,178,516 |
| 080401-UB-6 | BELMONT GENERAL OBLIGATION LTD S2022 | | 1.A FE | 990,899 | 1,020,000 | 1,011,299 | 994,083 | 0 | 952 | 0 | 0 | 4.000 | 4.203 | JD | 3,400 | 40,800 | 05/11/2022 | 06/01/2044 | 530,400 |
| 081077-T8-2 | BELTON ISD GO S2022 (PSF) | | 1.A FE | 6,363,326 | 6,535,000 | 6,208,381 | 6,482,894 | 0 | 59,197 | 0 | 0 | 4.000 | 4.060 | FA | 98,751 | 261,400 | 06/06/2024 | 02/15/2047 | 1,441,637 |
| 081617-TU-6 | BEND GENERAL OBLIGATION REF S2022 | | 1.A FE | 2,054,459 | 2,060,000 | 1,879,709 | 2,055,451 | 0 | 270 | 0 | 0 | 3.000 | 3.020 | JD | 5,150 | 61,800 | 03/23/2022 | 06/01/2039 | 2,090,900 |
| 081617-TV-4 | BEND GENERAL OBLIGATION REF S2022 | | 1.A FE | 2,102,319 | 2,120,000 | 1,886,100 | 2,105,229 | 0 | 803 | 0 | 0 | 3.000 | 3.060 | JD | 5,300 | 63,600 | 03/23/2022 | 06/01/2040 | 2,151,800 |
| 082887-PX-2 | BENTON CO SD #17 KENNEWICK GO S2019 | | 1.A FE | 9,053,102 | 9,105,000 | 8,307,493 | 9,068,173 | 0 | 2,564 | 0 | 0 | 2.750 | 2.790 | JD | 20,866 | 250,388 | 09/12/2019 | 12/01/2037 | 9,230,194 |
| 083778-LV-0 | BERGEN CO IMPT AUTH CNTY GTD GO S16A | | 1.A FE | 791,653 | 780,000 | 783,362 | 781,237 | 0 | (1,324) | 0 | 0 | 3.750 | 3.570 | JD | 2,438 | 29,250 | 12/07/2016 | 12/01/2034 | 794,625 |
| 083778-LW-8 | BERGEN CO IMPT AUTH CNTY GTD GO S16A | | 1.A FE | 211,909 | 210,000 | 210,710 | 210,201 | 0 | (218) | 0 | 0 | 3.750 | 3.640 | JD | 656 | 7,875 | 12/07/2016 | 12/01/2035 | 213,938 |
| 083778-LX-6 | BERGEN CO IMPT AUTH CNTY GTD GO S16A | | 1.A FE | 221,085 | 220,000 | 220,532 | 220,113 | 0 | (124) | 0 | 0 | 3.750 | 3.690 | JD | 688 | 8,250 | 12/07/2016 | 12/01/2036 | 224,125 |
| 084167-NA-9 | BERKELEY CO GENERAL OBLIGATION S2022 | | 1.B FE | 4,769,980 | 4,955,000 | 4,759,971 | 4,774,562 | 0 | 4,581 | 0 | 0 | 4.000 | 4.280 | MS | 66,067 | 99,100 | 03/14/2025 | 03/01/2045 | 5,054,100 |
| 085275-X8-3 | BERNALILLO CO GENERAL OBLIGATION S2019 | | 1.A FE | 1,287,876 | 1,215,000 | 1,215,267 | 1,231,551 | 0 | (9,917) | 0 | 0 | 3.125 | 2.264 | FA | 14,344 | 37,969 | 01/01/2020 | 08/15/2034 | 1,233,984 |
| 091212-FQ-8 | BIRMINGHAM PUBLIC SCHOOLS GO REF S2020 | | 1.C FE | 1,927,526 | 1,625,000 | 1,643,103 | 1,764,862 | 0 | (30,672) | 0 | 0 | 4.000 | 1.920 | MN | 10,833 | 65,000 | 05/28/2020 | 05/01/2039 | 1,657,500 |
| 091212-FR-6 | BIRMINGHAM PUBLIC SCHOOLS GO REF S2020 | | 1.C FE | 2,920,108 | 2,470,000 | 2,510,829 | 2,678,303 | 0 | (45,632) | 0 | 0 | 4.000 | 1.960 | MN | 16,467 | 98,800 | 05/28/2020 | 05/01/2040 | 2,519,400 |
| 091212-HP-8 | BIRMINGHAM PUBLIC SCHOOLS GO REF S23 | | 1.B FE | 1,351,714 | 1,225,000 | 1,342,000 | 1,322,321 | 0 | (11,341) | 0 | 0 | 5.000 | 3.750 | MN | 10,208 | 61,250 | 03/21/2023 | 05/01/2040 | 1,255,625 |
| 091212-HQ-6 | BIRMINGHAM PUBLIC SCHOOLS GO REF S23 | | 1.B FE | 1,431,053 | 1,300,000 | 1,416,350 | 1,400,687 | 0 | (11,718) | 0 | 0 | 5.000 | 3.780 | MN | 10,833 | 65,000 | 03/21/2023 | 05/01/2041 | 1,332,500 |
| 091212-HR-4 | BIRMINGHAM PUBLIC SCHOOLS GO REF S23 | | 1.B FE | 1,098,180 | 1,000,000 | 1,079,960 | 1,075,462 | 0 | (8,772) | 0 | 0 | 5.000 | 3.810 | MN | 8,333 | 50,000 | 03/21/2023 | 05/01/2042 | 1,025,000 |
| 091212-HS-2 | BIRMINGHAM PUBLIC SCHOOLS GO REF S23 | | 1.B FE | 1,176,803 | 1,075,000 | 1,150,250 | 1,153,277 | 0 | (9,084) | 0 | 0 | 5.000 | 3.850 | MN | 8,958 | 53,750 | 03/21/2023 | 05/01/2043 | 1,101,875 |
| 09237R-UX-2 | BLACKHAWK TECH CLG DIST GO S2022A | | 1.C FE | 1,875,047 | 1,885,000 | 1,754,878 | 1,878,927 | 0 | 1,075 | 0 | 0 | 2.125 | 2.190 | AO | 10,014 | 40,056 | 03/10/2022 | 04/01/2031 | 1,905,028 |
| 09237R-UY-0 | BLACKHAWK TECH CLG DIST GO S2022A | | 1.C FE | 1,918,015 | 1,930,000 | 1,787,219 | 1,922,151 | 0 | 1,150 | 0 | 0 | 2.250 | 2.320 | AO | 10,856 | 43,425 | 03/10/2022 | 04/01/2032 | 1,951,713 |
| 09237R-UZ-7 | BLACKHAWK TECH CLG DIST GO S2022A | | 1.C FE | 1,962,676 | 1,975,000 | 1,810,562 | 1,966,481 | 0 | 1,057 | 0 | 0 | 2.375 | 2.440 | AO | 11,727 | 46,906 | 03/10/2022 | 04/01/2033 | 1,998,453 |
| 09237R-VA-1 | BLACKHAWK TECH CLG DIST GO S2022A | | 1.C FE | 1,314,562 | 1,320,000 | 1,213,344 | 1,316,066 | 0 | 421 | 0 | 0 | 2.500 | 2.540 | AO | 8,250 | 33,000 | 03/10/2022 | 04/01/2034 | 1,336,500 |
| 09237R-VB-9 | BLACKHAWK TECH CLG DIST GO S2022A | | 1.C FE | 1,302,655 | 1,320,000 | 1,189,386 | 1,307,036 | 0 | 1,221 | 0 | 0 | 2.500 | 2.620 | AO | 8,250 | 33,000 | 03/10/2022 | 04/01/2035 | 1,336,500 |
| 09237R-VC-7 | BLACKHAWK TECH CLG DIST GO S2022A | | 1.C FE | 1,480,479 | 1,490,000 | 1,329,259 | 1,482,665 | 0 | 612 | 0 | 0 | 2.625 | 2.680 | AO | 9,778 | 39,113 | 03/10/2022 | 04/01/2036 | 1,509,556 |
| 093887-NZ-6 | BLOOMFIELD HILLS SCH DIST GO REF S2022 | | 1.B FE | 3,090,361 | 2,995,000 | 2,984,248 | 3,062,715 | 0 | (9,721) | 0 | 0 | 3.000 | 2.610 | MN | 14,975 | 89,850 | 03/03/2022 | 05/01/2033 | 3,039,925 |
| 093887-PA-9 | BLOOMFIELD HILLS SCH DIST GO REF S2022 | | 1.B FE | 3,213,688 | 3,160,000 | 3,118,857 | 3,198,208 | 0 | (5,454) | 0 | 0 | 3.000 | 2.790 | MN | 15,800 | 94,800 | 03/03/2022 | 05/01/2034 | 3,207,400 |
| 093887-PB-7 | BLOOMFIELD HILLS SCH DIST GO REF S2022 | | 1.B FE | 3,363,367 | 3,350,000 | 3,261,594 | 3,359,530 | 0 | (1,361) | 0 | 0 | 3.000 | 2.950 | MN | 16,750 | 100,500 | 03/03/2022 | 05/01/2035 | 3,400,250 |
| 093887-PC-5 | BLOOMFIELD HILLS SCH DIST GO REF S2022 | | 1.B FE | 3,510,762 | 3,530,000 | 3,383,682 | 3,514,368 | 0 | 1,262 | 0 | 0 | 3.000 | 3.050 | MN | 17,650 | 105,900 | 03/03/2022 | 05/01/2036 | 3,582,950 |
| 093887-PD-3 | BLOOMFIELD HILLS SCH DIST GO REF S2022 | | 1.B FE | 3,668,850 | 3,720,000 | 3,524,551 | 3,677,564 | 0 | 3,071 | 0 | 0 | 3.000 | 3.120 | MN | 18,600 | 111,600 | 03/03/2022 | 05/01/2037 | 3,775,800 |
| 093887-PE-1 | BLOOMFIELD HILLS SCH DIST GO REF S2022 | | 1.B FE | 3,839,758 | 3,920,000 | 3,653,989 | 3,852,307 | 0 | 4,416 | 0 | 0 | 3.000 | 3.170 | MN | 19,600 | 117,600 | 03/03/2022 | 05/01/2038 | 3,978,800 |
| 093887-PF-8 | BLOOMFIELD HILLS SCH DIST GO REF S2022 | | 1.B FE | 3,309,108 | 3,345,000 | 3,120,718 | 3,314,264 | 0 | 1,816 | 0 | 0 | 3.125 | 3.210 | MN | 17,422 | 104,531 | 03/03/2022 | 05/01/2039 | 3,397,266 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 094780-4K-6 | BLOOMINGTON GENERAL OBLIGATION S2022A | | 1.A FE | 613,211 | 620,000 | 593,197 | 615,101 | 0 | 531 | 0 | 0 | 2.750 | 2.860 | FA | 7,104 | 17,050 | 03/29/2022 | 02/01/2034 | 628,525 |
| 094780-4L-4 | BLOOMINGTON GENERAL OBLIGATION S2022A | | 1.A FE | 636,256 | 640,000 | 612,102 | 637,201 | 0 | 264 | 0 | 0 | 2.875 | 2.930 | FA | 7,667 | 18,400 | 03/29/2022 | 02/01/2035 | 649,200 |
| 094780-4M-2 | BLOOMINGTON GENERAL OBLIGATION S2022A | | 1.A FE | 646,531 | 655,000 | 617,678 | 648,475 | 0 | 546 | 0 | 0 | 2.875 | 2.990 | FA | 7,846 | 18,831 | 03/29/2022 | 02/01/2036 | 664,416 |
| 094780-4N-0 | BLOOMINGTON GENERAL OBLIGATION S2022A | | 1.A FE | 670,991 | 675,000 | 642,013 | 671,836 | 0 | 236 | 0 | 0 | 3.000 | 3.050 | FA | 8,438 | 20,250 | 03/29/2022 | 02/01/2037 | 685,125 |
| 094780-4P-5 | BLOOMINGTON GENERAL OBLIGATION S2022A | | 1.A FE | 685,506 | 695,000 | 652,459 | 687,337 | 0 | 514 | 0 | 0 | 3.000 | 3.110 | FA | 8,688 | 20,850 | 03/29/2022 | 02/01/2038 | 705,425 |
| 094780-4Q-3 | BLOOMINGTON GENERAL OBLIGATION S2022A | | 1.A FE | 710,817 | 715,000 | 675,267 | 711,564 | 0 | 208 | 0 | 0 | 3.125 | 3.170 | FA | 9,310 | 22,344 | 03/29/2022 | 02/01/2039 | 726,172 |
| 094780-4R-1 | BLOOMINGTON GENERAL OBLIGATION S2022A | | 1.A FE | 731,512 | 740,000 | 682,680 | 732,906 | 0 | 392 | 0 | 0 | 3.125 | 3.210 | FA | 9,635 | 23,125 | 03/29/2022 | 02/01/2040 | 751,563 |
| 094780-4S-9 | BLOOMINGTON GENERAL OBLIGATION S2022A | | 1.A FE | 747,756 | 760,000 | 688,712 | 749,624 | 0 | 525 | 0 | 0 | 3.125 | 3.240 | FA | 9,896 | 23,750 | 03/29/2022 | 02/01/2041 | 771,875 |
| 094780-4T-7 | BLOOMINGTON GENERAL OBLIGATION S2022A | | 1.A FE | 781,562 | 785,000 | 702,245 | 782,061 | 0 | 136 | 0 | 0 | 3.250 | 3.280 | FA | 10,630 | 25,513 | 03/29/2022 | 02/01/2042 | 797,756 |
| 094780-4U-4 | BLOOMINGTON GENERAL OBLIGATION S2022A | | 1.A FE | 796,564 | 805,000 | 702,057 | 797,683 | 0 | 313 | 0 | 0 | 3.250 | 3.320 | FA | 10,901 | 26,163 | 03/29/2022 | 02/01/2043 | 818,081 |
| 094797-Y9-2 | BLOOMINGTON ISD#271 GO S2014B | | 1.A FE | 7,996,700 | 7,970,000 | 7,969,841 | 7,969,816 | 0 | (285) | 0 | 0 | 3.500 | 3.500 | FA | 116,229 | 278,950 | 12/10/2014 | 02/01/2037 | 8,109,475 |
| 097437-SV-0 | BOISE CITY ISD GO S2019 | | 1.C FE | 768,128 | 750,000 | 733,680 | 750,002 | 0 | 6 | 0 | 0 | 3.000 | 3.000 | FA | 9,375 | 22,500 | 01/01/2020 | 08/01/2036 | 761,250 |
| 097558-KV-1 | BOLINGBROOK PARK DIST GO S2019B | | 1.C FE | 980,949 | 890,000 | 898,562 | 909,576 | 0 | (12,651) | 0 | 0 | 4.000 | 2.497 | JD | 0 | 35,600 | 01/01/2020 | 12/30/2034 | 463,696 |
| 101547-US-4 | BOULDER VALLEY SD #RE-2 GO S2015 | SD | 1.B FE | 23,062,925 | 19,615,000 | 19,641,284 | 19,614,997 | 0 | (162,886) | 0 | 0 | 5.000 | 4.898 | JD | 81,729 | 980,750 | 04/14/2015 | 12/01/2036 | 20,105,375 |
| 101547-VK-0 | BOULDER VALLEY SD #RE-2 GO S2017A | | 1.B FE | 114,939 | 100,000 | 102,311 | 102,387 | 0 | (1,622) | 0 | 0 | 5.000 | 3.260 | JD | 417 | 5,000 | 03/16/2017 | 12/01/2037 | 102,500 |
| 101547-VK-0 | BOULDER VALLEY SD #RE-2 GO S2017A | SD | 1.B FE | 5,632,011 | 4,900,000 | 5,013,239 | 5,016,971 | 0 | (79,493) | 0 | 0 | 5.000 | 3.260 | JD | 20,417 | 245,000 | 03/16/2017 | 12/01/2037 | 5,022,500 |
| 103637-JA-3 | BOZEMAN GENERAL OBLIGATION S2019 | | 1.B FE | 2,037,398 | 2,070,000 | 1,866,395 | 2,048,981 | 0 | 1,951 | 0 | 0 | 2.250 | 2.370 | JJ | 23,288 | 46,575 | 08/29/2019 | 07/01/2035 | 2,093,288 |
| 103637-JE-5 | BOZEMAN GENERAL OBLIGATION S2019 | | 1.B FE | 990,710 | 1,000,000 | 853,470 | 993,188 | 0 | 418 | 0 | 0 | 2.500 | 2.560 | JJ | 12,500 | 25,000 | 08/29/2019 | 07/01/2039 | 1,012,500 |
| 106691-KL-1 | BRECKSVILLE-BROADVIEW HGHTS CSD(TXBL)S19 | | 1.C FE | 235,000 | 235,000 | 223,008 | 235,000 | 0 | 0 | 0 | 0 | 2.748 | 2.748 | JD | 538 | 6,458 | 12/18/2019 | 12/01/2030 | 238,229 |
| 106691-KM-9 | BRECKSVILLE-BROADVIEW HGHTS CSD(TXBL)S19 | | 1.C FE | 500,000 | 500,000 | 468,660 | 500,000 | 0 | 0 | 0 | 0 | 2.828 | 2.828 | JD | 1,178 | 14,140 | 12/18/2019 | 12/01/2031 | 507,070 |
| 106691-KN-7 | BRECKSVILLE-BROADVIEW HGHTS CSD(TXBL)S19 | | 1.C FE | 535,000 | 535,000 | 495,239 | 535,000 | 0 | 0 | 0 | 0 | 2.908 | 2.908 | JD | 1,296 | 15,558 | 12/18/2019 | 12/01/2032 | 542,779 |
| 107335-7H-8 | BRENTWOOD GENERAL OBLIGATION S2019 | | 1.A FE | 854,681 | 865,000 | 809,381 | 858,145 | 0 | 615 | 0 | 0 | 2.500 | 2.593 | MS | 7,208 | 21,625 | 01/01/2020 | 09/01/2035 | 875,813 |
| 113745-5N-9 | BROOKLINE GENERAL OBLIGATION S2019 | | 1.A FE | 1,900,063 | 1,915,000 | 1,830,070 | 1,904,357 | 0 | 700 | 0 | 0 | 3.125 | 3.180 | MS | 17,621 | 59,844 | 03/22/2019 | 03/15/2038 | 1,944,922 |
| 113745-5P-4 | BROOKLINE GENERAL OBLIGATION S2019 | | 1.A FE | 1,700,988 | 1,725,000 | 1,627,589 | 1,707,433 | 0 | 1,049 | 0 | 0 | 3.125 | 3.220 | MS | 15,872 | 53,906 | 03/22/2019 | 03/15/2039 | 1,751,953 |
| 113745-5Q-2 | BROOKLINE GENERAL OBLIGATION S2019 | | 1.A FE | 2,189,978 | 2,190,000 | 2,045,548 | 2,190,000 | 0 | 0 | 0 | 0 | 3.250 | 3.250 | MS | 20,957 | 71,175 | 03/22/2019 | 03/15/2040 | 2,225,588 |
| 113745-5R-0 | BROOKLINE GENERAL OBLIGATION S2019 | | 1.A FE | 2,184,727 | 2,195,000 | 2,004,474 | 2,187,095 | 0 | 392 | 0 | 0 | 3.250 | 3.280 | MS | 21,005 | 71,338 | 03/22/2019 | 03/15/2041 | 2,230,669 |
| 113746-ER-8 | BROOKLINE GENERAL OBLIGATION S2025 | | 1.A FE | 18,810,000 | 18,810,000 | 19,148,580 | 18,808,677 | 0 | (1,323) | 0 | 0 | 4.625 | 4.625 | MN | 111,162 | 357,651 | 05/21/2025 | 05/15/2050 | 4,205,038 |
| 117583-B4-5 | BRYAN ISD GENERAL OBLIG S2016 (PSF) | | 1.A FE | 1,577,842 | 1,485,000 | 1,485,446 | 1,486,929 | 0 | (15,889) | 0 | 0 | 3.000 | 1.913 | FA | 16,830 | 44,550 | 01/01/2020 | 02/15/2030 | 1,507,275 |
| 117583-C3-6 | BRYAN ISD GENERAL OBLIG S2016 (PSF) | | 1.A FE | 1,960,669 | 1,875,000 | 1,875,188 | 1,876,167 | 0 | (10,090) | 0 | 0 | 3.500 | 2.950 | FA | 24,792 | 65,625 | 06/07/2016 | 02/15/2037 | 1,907,813 |
| 121457-NZ-4 | BURLINGAME ESD GO S2025C | | 1.B FE | 2,598,994 | 2,425,000 | 2,591,379 | 2,598,407 | 0 | (587) | 0 | 0 | 5.000 | 4.090 | FA | 5,052 | 0 | 12/03/2025 | 08/01/2049 | 708,854 |
| 121651-NG-4 | BURLINGTON CO BRIDGE COMM LEASE REV S21 | | 1.B FE | 1,676,889 | 1,365,000 | 1,446,477 | 1,535,171 | 0 | (30,912) | 0 | 0 | 4.000 | 1.520 | AO | 13,650 | 54,600 | 04/01/2021 | 04/01/2034 | 1,392,300 |
| 121651-NH-2 | BURLINGTON CO BRIDGE COMM LEASE REV S21 | | 1.B FE | 1,223,320 | 1,000,000 | 1,054,090 | 1,121,981 | 0 | (22,124) | 0 | 0 | 4.000 | 1.570 | AO | 10,000 | 40,000 | 04/01/2021 | 04/01/2035 | 1,020,000 |
| 121638-HP-8 | BURLINGTON CO GENERAL OBLIGATION S2020A | | 1.C FE | 1,296,919 | 1,340,000 | 1,111,409 | 1,309,269 | 0 | 2,358 | 0 | 0 | 2.000 | 2.230 | MN | 4,467 | 26,800 | 06/18/2020 | 05/01/2037 | 1,353,400 |
| 121638-HQ-6 | BURLINGTON CO GENERAL OBLIGATION S2020A | | 1.C FE | 1,330,376 | 1,385,000 | 1,120,036 | 1,344,952 | 0 | 2,783 | 0 | 0 | 2.000 | 2.270 | MN | 4,617 | 27,700 | 06/18/2020 | 05/01/2038 | 1,398,850 |
| 121638-HR-4 | BURLINGTON CO GENERAL OBLIGATION S2020A | | 1.C FE | 1,360,473 | 1,430,000 | 1,129,228 | 1,377,761 | 0 | 3,307 | 0 | 0 | 2.000 | 2.320 | MN | 4,767 | 28,600 | 06/18/2020 | 05/01/2039 | 1,444,300 |
| 121638-HS-2 | BURLINGTON CO GENERAL OBLIGATION S2020A | | 1.C FE | 1,381,817 | 1,465,000 | 1,111,671 | 1,401,161 | 0 | 3,702 | 0 | 0 | 2.000 | 2.360 | MN | 4,883 | 29,300 | 06/18/2020 | 05/01/2040 | 1,479,650 |
| 122458-4X-7 | BURNSVILLE GENERAL OBLIGATION S2025A | | 1.A FE | 8,788,912 | 8,800,000 | 9,158,248 | 8,836,358 | 0 | 47,446 | 0 | 0 | 4.250 | 4.196 | JD | 11,428 | 216,089 | 05/07/2025 | 12/20/2042 | 4,585,413 |
| 127109-PU-4 | CABRILLO CCD GO REF S2019A | | 1.C FE | 6,035,947 | 6,070,000 | 5,547,312 | 6,046,029 | 0 | 1,725 | 0 | 0 | 2.750 | 2.790 | FA | 69,552 | 166,925 | 09/18/2019 | 08/01/2037 | 6,153,463 |
| 131537-E2-4 | CALVERT CO GENERAL OBLIGATION REF S2016 | | 1.A FE | 2,440,433 | 2,340,000 | 2,312,833 | 2,345,560 | 0 | (10,953) | 0 | 0 | 2.500 | 2.020 | JJ | 29,250 | 58,500 | 07/19/2016 | 07/01/2028 | 2,369,250 |
| 132285-5S-2 | CAMBRIDGE GEN OBLIG LTD S2018B | | 1.A FE | 2,931,094 | 2,955,000 | 2,962,476 | 2,941,284 | 0 | 1,451 | 0 | 0 | 3.125 | 3.190 | FA | 34,885 | 92,344 | 03/02/2018 | 02/15/2034 | 3,001,172 |
| 132286-AU-9 | CAMBRIDGE GEN OBLIG LTD S2022 | | 1.A FE | 2,614,246 | 2,630,000 | 2,165,148 | 2,616,821 | 0 | 705 | 0 | 0 | 2.500 | 2.540 | FA | 24,839 | 65,750 | 03/02/2022 | 02/15/2041 | 2,662,875 |
| 132286-AV-7 | CAMBRIDGE GEN OBLIG LTD S2022 | | 1.A FE | 2,605,462 | 2,630,000 | 2,099,240 | 2,609,224 | 0 | 1,028 | 0 | 0 | 2.500 | 2.560 | FA | 24,839 | 65,750 | 03/02/2022 | 02/15/2042 | 2,662,875 |
| 134159-B6-8 | CAMPBELL UHSD GO TAXABLE REF S2021 | | 1.B FE | 2,000,000 | 2,000,000 | 1,657,360 | 2,000,000 | 0 | 0 | 0 | 0 | 2.412 | 2.412 | FA | 20,100 | 48,240 | 09/01/2021 | 08/01/2036 | 2,024,120 |
| 134159-B7-6 | CAMPBELL UHSD GO TAXABLE REF S2021 | | 1.B FE | 8,000,000 | 8,000,000 | 6,524,080 | 8,000,000 | 0 | 0 | 0 | 0 | 2.492 | 2.492 | FA | 83,067 | 199,360 | 09/01/2021 | 08/01/2037 | 8,099,680 |
| 134159-B8-4 | CAMPBELL UHSD GO TAXABLE REF S2021 | | 1.B FE | 5,000,000 | 5,000,000 | 4,008,600 | 5,000,000 | 0 | 0 | 0 | 0 | 2.562 | 2.562 | FA | 53,375 | 128,100 | 09/01/2021 | 08/01/2038 | 5,064,050 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 134141-N4-8 | CAMPBELL USD GO S2018 | | 1.A FE | 1,039,154 | 1,050,000 | 1,050,651 | 1,042,121 | 0 | 443 | 0 | 0 | 3.500 | 3.570 | FA | 15,313 | 36,750 | 06/20/2018 | 08/01/2039 | 1,068,375 |
| 134141-N5-5 | CAMPBELL USD GO S2018 | | 1.A FE | 1,084,963 | 1,100,000 | 1,098,053 | 1,088,812 | 0 | 574 | 0 | 0 | 3.500 | 3.590 | FA | 16,042 | 38,500 | 06/20/2018 | 08/01/2040 | 1,119,250 |
| 139078-EU-9 | CANYONS SCHOOL DISTRICT GO S2018B | SD | 1.A FE | 5,219,040 | 5,240,000 | 5,279,038 | 5,225,419 | 0 | 996 | 0 | 0 | 3.750 | 3.780 | JD | 8,733 | 196,500 | 10/24/2018 | 06/15/2037 | 5,338,250 |
| 139884-AS-9 | CAPITAL CITY ECON DEV AUTH S2005 | | 1.D FE | 2,500,000 | 2,500,000 | 2,503,805 | 2,499,951 | 0 | (6) | 0 | 0 | 5.000 | 5.000 | JD | 5,556 | 125,000 | 08/04/2005 | 06/15/2029 | 697,000 |
| 142665-GS-1 | CARLSBAD USD GO S2021B | | 1.C FE | 719,075 | 700,000 | 649,733 | 711,899 | 0 | (1,953) | 0 | 0 | 3.000 | 2.670 | FA | 8,750 | 21,000 | 03/03/2022 | 08/01/2039 | 710,500 |
| 142665-GU-6 | CARLSBAD USD GO S2021B | | 1.C FE | 766,673 | 750,000 | 652,965 | 760,410 | 0 | (1,706) | 0 | 0 | 3.000 | 2.730 | FA | 9,375 | 22,500 | 03/03/2022 | 08/01/2041 | 761,250 |
| 143231-FD-5 | CARMEL USD GO REF S2016 | | 1.A FE | 1,570,011 | 1,605,000 | 1,544,154 | 1,588,609 | 0 | 2,246 | 0 | 0 | 2.500 | 2.670 | FA | 16,719 | 40,125 | 10/04/2016 | 08/01/2032 | 1,625,063 |
| 144249-AN-9 | CAROLINE CO GO REF S2018 | | 1.C FE | 1,469,196 | 1,480,000 | 1,484,632 | 1,475,135 | 0 | 867 | 0 | 0 | 3.000 | 3.070 | FA | 18,500 | 44,400 | 05/31/2018 | 02/01/2031 | 1,502,200 |
| 144249-AP-4 | CAROLINE CO GO REF S2018 | | 1.C FE | 1,519,118 | 1,520,000 | 1,525,001 | 1,519,556 | 0 | 62 | 0 | 0 | 3.125 | 3.130 | FA | 19,792 | 47,500 | 05/31/2018 | 02/01/2032 | 1,543,750 |
| 144249-AQ-2 | CAROLINE CO GO REF S2018 | | 1.C FE | 1,553,153 | 1,565,000 | 1,568,036 | 1,558,569 | 0 | 794 | 0 | 0 | 3.125 | 3.190 | FA | 20,378 | 48,906 | 05/31/2018 | 02/01/2033 | 1,589,453 |
| 144879-6N-8 | CARROLL CO GENERAL OBLIGATION REF S2015 | | 1.A FE | 1,385,418 | 1,360,000 | 1,360,272 | 1,360,009 | 0 | (2,398) | 0 | 0 | 3.250 | 3.198 | MN | 7,367 | 44,200 | 11/19/2015 | 11/01/2031 | 1,382,100 |
| 144879-6R-9 | CARROLL CO GENERAL OBLIGATION REF S2015 | | 1.A FE | 1,397,412 | 1,355,000 | 1,355,393 | 1,355,028 | 0 | (4,023) | 0 | 0 | 3.500 | 3.425 | MN | 7,904 | 47,425 | 11/19/2015 | 11/01/2034 | 1,378,713 |
| 144880-AT-8 | CARROLL CO GENERAL OBLIGATION S2019A | | 1.A FE | 1,494,510 | 1,500,000 | 1,340,670 | 1,496,032 | 0 | 280 | 0 | 0 | 2.625 | 2.651 | MN | 6,563 | 39,375 | 01/01/2020 | 11/01/2037 | 1,519,688 |
| 144880-HU-8 | CARROLL CO GENERAL OBLIGATION S2025 | | 1.A FE | 4,246,667 | 4,305,000 | 4,221,354 | 4,246,709 | 0 | 41 | 0 | 0 | 4.000 | 4.104 | MN | 12,437 | 0 | 11/21/2025 | 11/01/2045 | 1,463,700 |
| 145232-HA-5 | CARROLL ISD GO REF S2019A (PSF) | | 1.A FE | 2,667,725 | 2,705,000 | 2,243,798 | 2,675,638 | 0 | 1,401 | 0 | 0 | 2.875 | 2.960 | FA | 29,379 | 77,769 | 11/13/2019 | 02/15/2042 | 2,743,884 |
| 145232-HB-3 | CARROLL ISD GO REF S2019A (PSF) | | 1.A FE | 2,731,639 | 2,785,000 | 2,248,358 | 2,742,270 | 0 | 1,884 | 0 | 0 | 2.875 | 2.990 | FA | 30,248 | 80,069 | 11/13/2019 | 02/15/2043 | 2,825,034 |
| 145232-HC-1 | CARROLL ISD GO REF S2019A (PSF) | | 1.A FE | 2,803,660 | 2,865,000 | 2,256,388 | 2,815,159 | 0 | 2,042 | 0 | 0 | 2.875 | 3.000 | FA | 31,117 | 82,369 | 11/13/2019 | 02/15/2044 | 2,906,184 |
| 145232-FF-6 | CARROLL ISD GO S2018 (PSF) | | 1.A FE | 1,073,466 | 1,130,000 | 1,131,300 | 1,092,695 | 0 | 2,974 | 0 | 0 | 3.375 | 3.770 | FA | 14,408 | 38,138 | 09/20/2018 | 02/15/2036 | 1,149,069 |
| 145232-FK-5 | CARROLL ISD GO S2018 (PSF) | | 1.A FE | 1,666,873 | 1,795,000 | 1,813,578 | 1,725,609 | 0 | 31,769 | 0 | 0 | 3.500 | 7.140 | FA | 23,734 | 62,825 | 10/04/2018 | 02/15/2040 | 1,826,413 |
| 145610-PW-5 | CARROLLTON GO LTD REF S2018 | | 1.A FE | 1,579,099 | 1,580,000 | 1,589,101 | 1,579,560 | 0 | 65 | 0 | 0 | 3.125 | 3.130 | FA | 18,653 | 49,375 | 04/25/2018 | 08/15/2031 | 1,604,688 |
| 145628-UZ-4 | CARROLLTON-FARMERS BRH ISD GO S15 (PSF) | | 1.A FE | 1,662,295 | 1,555,000 | 1,555,731 | 1,554,969 | 0 | (2,684) | 0 | 0 | 3.500 | 3.500 | FA | 20,561 | 54,425 | 01/01/2020 | 02/15/2031 | 1,582,213 |
| 145628-H3-0 | CARROLLTON-FARMERS BRH ISD GO S19A(PSF) | | 1.A FE | 3,968,440 | 4,000,000 | 4,012,880 | 3,999,353 | 0 | 749 | 0 | 0 | 3.000 | 3.002 | FA | 45,333 | 120,000 | 03/13/2019 | 02/15/2033 | 2,061,357 |
| 145628-L7-6 | CARROLLTON-FARMERS BRH ISD GO S21(PSF) | | 1.A FE | 1,186,600 | 1,000,000 | 1,000,340 | 1,090,759 | 0 | (21,077) | 0 | 0 | 4.000 | 1.710 | FA | 15,111 | 40,000 | 03/26/2021 | 02/15/2042 | 1,020,000 |
| 145628-L9-2 | CARROLLTON-FARMERS BRH ISD GO S21(PSF) | | 1.A FE | 2,360,660 | 2,000,000 | 1,945,020 | 2,175,688 | 0 | (40,728) | 0 | 0 | 4.000 | 1.780 | FA | 30,222 | 80,000 | 03/26/2021 | 02/15/2044 | 2,040,000 |
| 145628-R8-8 | CARROLLTON-FARMERS BRH ISD GO S23(PSF) | SD | 1.A FE | 16,341,128 | 14,900,000 | 15,796,086 | 16,025,154 | 0 | (135,375) | 0 | 0 | 5.000 | 3.780 | FA | 281,444 | 745,000 | 08/01/2023 | 02/15/2044 | 15,272,500 |
| 145628-U7-6 | CARROLLTON-FARMERS BRH ISD GO S25(PSF) | | 1.A FE | 9,607,800 | 10,000,000 | 10,241,000 | 9,688,556 | 0 | 80,756 | 0 | 0 | 4.750 | 4.983 | FA | 179,444 | 10,556 | 07/17/2025 | 02/15/2050 | 1,941,883 |
| 145628-VR-1 | CARROLLTON-FMRS BRH ISD GO REF S15A(PSF) | | 1.A FE | 912,692 | 885,000 | 885,566 | 884,976 | 0 | (403) | 0 | 0 | 3.750 | 3.750 | FA | 12,538 | 33,188 | 11/18/2015 | 02/15/2032 | 901,594 |
| 147051-VQ-6 | CARY GENERAL OBLIGATION S2017A | | 1.A FE | 1,541,420 | 1,560,000 | 1,549,189 | 1,551,785 | 0 | 1,386 | 0 | 0 | 2.625 | 2.730 | JD | 3,413 | 40,950 | 09/26/2017 | 06/01/2031 | 1,580,475 |
| 147879-GN-4 | CASS CO SD#R-2 RAYMORE PECULIAR GO S16 | | 1.B FE | 3,511,730 | 3,485,000 | 3,425,232 | 3,485,000 | 0 | 0 | 0 | 0 | 2.625 | 2.625 | MS | 30,494 | 91,481 | 05/26/2016 | 03/01/2029 | 3,530,741 |
| 147879-GP-9 | CASS CO SD#R-2 RAYMORE PECULIAR GO S16 | | 1.B FE | 3,585,832 | 3,575,000 | 3,530,706 | 3,575,000 | 0 | 0 | 0 | 0 | 2.750 | 2.750 | MS | 32,771 | 98,313 | 05/26/2016 | 03/01/2030 | 3,624,156 |
| 147879-GW-4 | CASS CO SD#R-2 RAYMORE PECULIAR GO S16 | | 1.B FE | 2,265,238 | 2,255,000 | 2,239,192 | 2,255,000 | 0 | 0 | 0 | 0 | 2.875 | 2.875 | MS | 21,610 | 64,831 | 05/26/2016 | 03/01/2031 | 2,287,416 |
| 14984P-BT-1 | CECIL CO GENERAL OBLIGATION REF S2016 | | 1.B FE | 2,154,745 | 2,140,000 | 2,113,207 | 2,140,077 | 0 | (1,703) | 0 | 0 | 3.000 | 2.920 | FA | 26,750 | 64,200 | 01/21/2016 | 02/01/2034 | 2,172,100 |
| 14984P-DY-8 | CECIL CO GENERAL OBLIGATION S2019 | | 1.B FE | 2,875,618 | 2,915,000 | 2,513,430 | 2,885,564 | 0 | 1,751 | 0 | 0 | 2.750 | 2.840 | FA | 33,401 | 80,163 | 11/20/2019 | 08/01/2039 | 2,955,081 |
| 149843-4F-8 | CECIL CO GENERAL OBLIGATION TXBL REF S21 | | 1.B FE | 1,744,800 | 2,500,000 | 1,778,775 | 1,944,373 | 0 | 199,573 | 0 | 0 | 2.550 | 4.445 | MN | 10,625 | 63,750 | 03/06/2025 | 11/01/2043 | 720,473 |
| 150528-VZ-7 | CEDAR RAPIDS GENERAL OBLIGATION REF S16A | | 1.B FE | 1,126,414 | 1,220,000 | 1,214,059 | 1,205,212 | 0 | 34,069 | 0 | 0 | 2.000 | 4.961 | JD | 2,033 | 24,400 | 05/20/2016 | 06/01/2026 | 1,232,200 |
| 150528-WC-7 | CEDAR RAPIDS GENERAL OBLIGATION REF S16A | | 1.B FE | 576,296 | 560,000 | 553,330 | 559,992 | 0 | 0 | 0 | 0 | 2.500 | 2.500 | JD | 1,167 | 14,000 | 01/01/2020 | 06/01/2029 | 567,000 |
| 150528-ZU-4 | CEDAR RAPIDS GENERAL OBLIGATION S19A | | 1.B FE | 1,009,751 | 990,000 | 979,387 | 994,044 | 0 | (2,780) | 0 | 0 | 2.750 | 2.454 | JD | 2,269 | 27,225 | 01/01/2020 | 06/01/2033 | 1,003,613 |
| 150528-U9-6 | CEDAR RAPIDS GENERAL OBLIGATION S2022A | | 1.B FE | 1,526,051 | 1,535,000 | 1,564,272 | 1,528,542 | 0 | 740 | 0 | 0 | 3.625 | 3.690 | JD | 4,637 | 55,644 | 05/11/2022 | 06/01/2033 | 1,562,822 |
| 150528-V2-0 | CEDAR RAPIDS GENERAL OBLIGATION S2022A | | 1.B FE | 1,567,533 | 1,585,000 | 1,611,580 | 1,571,905 | 0 | 1,298 | 0 | 0 | 3.625 | 3.740 | JD | 4,788 | 57,456 | 05/11/2022 | 06/01/2034 | 1,613,728 |
| 150528-V3-8 | CEDAR RAPIDS GENERAL OBLIGATION S2022A | | 1.B FE | 1,643,268 | 1,650,000 | 1,687,950 | 1,644,774 | 0 | 451 | 0 | 0 | 3.750 | 3.790 | JD | 5,156 | 61,875 | 05/11/2022 | 06/01/2035 | 1,680,938 |
| 150528-V4-6 | CEDAR RAPIDS GENERAL OBLIGATION S2022A | | 1.B FE | 1,693,464 | 1,710,000 | 1,756,700 | 1,696,847 | 0 | 1,006 | 0 | 0 | 3.750 | 3.840 | JD | 5,344 | 64,125 | 05/11/2022 | 06/01/2036 | 1,742,063 |
| 150528-V5-3 | CEDAR RAPIDS GENERAL OBLIGATION S2022A | | 1.B FE | 1,750,949 | 1,775,000 | 1,811,512 | 1,755,449 | 0 | 1,336 | 0 | 0 | 3.750 | 3.870 | JD | 5,547 | 66,563 | 05/11/2022 | 06/01/2037 | 1,808,281 |
| 150528-V6-1 | CEDAR RAPIDS GENERAL OBLIGATION S2022A | | 1.B FE | 1,832,364 | 1,840,000 | 1,876,874 | 1,833,665 | 0 | 387 | 0 | 0 | 3.875 | 3.910 | JD | 5,942 | 71,300 | 05/11/2022 | 06/01/2038 | 1,875,650 |
| 150528-V7-9 | CEDAR RAPIDS GENERAL OBLIGATION S2022A | | 1.B FE | 1,892,371 | 1,910,000 | 1,949,002 | 1,895,142 | 0 | 823 | 0 | 0 | 3.875 | 3.950 | JD | 6,168 | 74,013 | 05/11/2022 | 06/01/2039 | 1,947,006 |
| 150528-V8-7 | CEDAR RAPIDS GENERAL OBLIGATION S2022A | | 1.B FE | 1,960,902 | 1,985,000 | 2,014,934 | 1,964,398 | 0 | 1,039 | 0 | 0 | 3.875 | 3.970 | JD | 6,410 | 76,919 | 05/11/2022 | 06/01/2040 | 2,023,459 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 150528-V9-5 | CEDAR RAPIDS GENERAL OBLIGATION S2022A | | 1.B FE | 2,028,667 | 2,060,000 | 2,078,375 | 2,032,862 | 0 | 1,251 | 0 | 0 | 3.875 | 3.990 | JD | 6,652 | 79,825 | 05/11/2022 | 06/01/2041 | 2,099,913 |
| 150528-W2-9 | CEDAR RAPIDS GENERAL OBLIGATION S2022A | | 1.B FE | 2,134,115 | 2,140,000 | 2,154,959 | 2,134,834 | 0 | 216 | 0 | 0 | 4.000 | 4.020 | JD | 7,133 | 85,600 | 05/11/2022 | 06/01/2042 | 2,182,800 |
| 156792-ML-4 | CERRITOS CCD GEN OBLIG S2024 | | 1.C FE | 7,925,120 | 8,000,000 | 7,711,520 | 7,955,939 | 0 | 30,406 | 0 | 0 | 4.000 | 4.038 | FA | 133,333 | 230,222 | 10/23/2024 | 08/01/2049 | 1,872,464 |
| 15722T-JV-4 | CHABOT-LAS POSITAS CCD GO TXBL S2021 | | 1.C FE | 7,630,000 | 7,630,000 | 6,922,241 | 7,630,000 | 0 | 0 | 0 | 0 | 1.790 | 1.790 | FA | 56,907 | 136,577 | 07/22/2021 | 08/01/2030 | 7,698,289 |
| 15722T-JX-0 | CHABOT-LAS POSITAS CCD GO TXBL S2021 | | 1.C FE | 1,970,055 | 2,250,000 | 1,956,758 | 2,060,360 | 0 | 25,265 | 0 | 0 | 1.990 | 3.431 | FA | 18,656 | 44,775 | 03/31/2022 | 08/01/2032 | 2,272,388 |
| 157447-LW-1 | CHAGRIN FALLS SCHOOL DIST GO S2017 | | 1.B FE | 643,644 | 600,000 | 603,198 | 607,166 | 0 | (4,880) | 0 | 0 | 4.000 | 3.130 | JD | 2,000 | 24,000 | 08/09/2017 | 12/01/2039 | 612,000 |
| 159429-WR-6 | CHAPEL HILL GENERAL OBLIGATION S2018 | | 1.A FE | 617,950 | 625,000 | 625,088 | 621,771 | 0 | 548 | 0 | 0 | 2.875 | 2.980 | MN | 2,995 | 17,969 | 04/03/2018 | 05/01/2031 | 633,984 |
| 159429-WU-9 | CHAPEL HILL GENERAL OBLIGATION S2018 | | 1.A FE | 623,038 | 625,000 | 624,513 | 623,846 | 0 | 118 | 0 | 0 | 3.125 | 3.150 | MN | 3,255 | 19,531 | 04/03/2018 | 05/01/2034 | 634,766 |
| 159429-WX-3 | CHAPEL HILL GENERAL OBLIGATION S2018 | | 1.A FE | 622,350 | 625,000 | 617,625 | 623,219 | 0 | 127 | 0 | 0 | 3.250 | 3.280 | MN | 3,385 | 20,313 | 04/03/2018 | 05/01/2037 | 635,156 |
| 159555-LV-1 | CHAPPAQUA CENTRAL SCH DIST GO S2018 | | 1.A FE | 1,515,424 | 1,450,000 | 1,446,201 | 1,454,917 | 0 | (10,664) | 0 | 0 | 3.000 | 2.245 | JD | 1,933 | 43,500 | 01/01/2020 | 06/15/2035 | 1,471,750 |
| 159555-LY-5 | CHAPPAQUA CENTRAL SCH DIST GO S2018 | | 1.A FE | 1,216,466 | 1,175,000 | 1,139,292 | 1,178,128 | 0 | (6,788) | 0 | 0 | 3.000 | 2.406 | JD | 1,567 | 35,250 | 01/01/2020 | 06/15/2038 | 1,192,625 |
| 159808-WD-2 | CHARLES CNTY GO S2025 | | 1.A FE | 5,790,344 | 5,870,000 | 5,789,816 | 5,790,580 | 0 | 236 | 0 | 0 | 3.750 | 3.860 | AO | 17,121 | 0 | 11/19/2025 | 10/01/2042 | 738,594 |
| 159808-WG-5 | CHARLES CNTY GO S2025 | | 1.A FE | 2,360,000 | 2,360,000 | 2,328,706 | 2,360,000 | 0 | 0 | 0 | 0 | 4.125 | 4.125 | AO | 7,572 | 0 | 11/19/2025 | 10/01/2045 | 836,913 |
| 159808-GK-4 | CHARLES CO GENERAL OBLIGATION REF S2016 | | 1.A FE | 1,697,416 | 1,700,000 | 1,678,240 | 1,699,287 | 0 | 231 | 0 | 0 | 2.875 | 2.890 | AO | 12,219 | 48,875 | 11/15/2016 | 10/01/2028 | 1,724,438 |
| 159808-GM-0 | CHARLES CO GENERAL OBLIGATION REF S2016 | | 1.A FE | 1,807,530 | 1,835,000 | 1,840,542 | 1,824,122 | 0 | 2,074 | 0 | 0 | 3.125 | 3.260 | AO | 14,336 | 57,344 | 11/15/2016 | 10/01/2030 | 1,863,672 |
| 159808-LH-5 | CHARLES CO GENERAL OBLIGATION S2018 | | 1.A FE | 549,648 | 550,000 | 555,704 | 549,773 | 0 | 20 | 0 | 0 | 3.625 | 3.630 | AO | 4,984 | 19,938 | 10/30/2018 | 10/01/2034 | 559,969 |
| 159808-LK-8 | CHARLES CO GENERAL OBLIGATION S2018 | | 1.A FE | 653,714 | 590,000 | 597,080 | 611,457 | 0 | (7,469) | 0 | 0 | 3.750 | 2.375 | AO | 5,531 | 22,125 | 01/01/2020 | 10/01/2036 | 601,063 |
| 159808-LL-6 | CHARLES CO GENERAL OBLIGATION S2018 | | 1.A FE | 678,277 | 615,000 | 620,523 | 636,335 | 0 | (7,419) | 0 | 0 | 3.750 | 2.437 | AO | 5,766 | 23,063 | 01/01/2020 | 10/01/2037 | 626,531 |
| 160069-YX-2 | CHARLESTON CO GENERAL OBLIGATION S2017A | SD | 1.A FE | 7,680,503 | 7,025,000 | 7,119,135 | 7,160,519 | 0 | (71,068) | 0 | 0 | 4.000 | 2.910 | MN | 46,833 | 281,000 | 11/17/2017 | 11/01/2036 | 7,165,500 |
| 160069-A7-5 | CHARLESTON CO GENERAL OBLIGATION S2019A | | 1.A FE | 1,295,892 | 1,300,000 | 1,246,869 | 1,297,617 | 0 | 315 | 0 | 0 | 2.375 | 2.404 | MN | 5,146 | 30,875 | 01/01/2020 | 11/01/2032 | 1,315,438 |
| 160069-A8-3 | CHARLESTON CO GENERAL OBLIGATION S2019A | | 1.A FE | 1,314,279 | 1,330,000 | 1,261,492 | 1,320,467 | 0 | 1,088 | 0 | 0 | 2.375 | 2.476 | MN | 5,265 | 31,588 | 01/01/2020 | 11/01/2033 | 1,345,794 |
| 160069-D6-4 | CHARLESTON CO GENERAL OBLIGATION S2019B | | 1.A FE | 242,940 | 245,000 | 231,937 | 243,627 | 0 | 120 | 0 | 0 | 2.625 | 2.690 | MN | 1,072 | 6,431 | 10/17/2019 | 11/01/2035 | 248,216 |
| 160069-D6-4 | CHARLESTON CO GENERAL OBLIGATION S2019B | SD | 1.A FE | 5,890,045 | 5,940,000 | 5,623,279 | 5,906,719 | 0 | 2,910 | 0 | 0 | 2.625 | 2.690 | MN | 25,988 | 155,925 | 10/17/2019 | 11/01/2035 | 6,017,963 |
| 159902-EL-5 | CHARLESTON CO PARK & REC DIST GO S2017 | | 1.B FE | 1,916,482 | 2,180,000 | 2,056,874 | 2,083,564 | 0 | 22,075 | 0 | 0 | 1.500 | 2.650 | FA | 13,625 | 32,700 | 08/23/2017 | 02/01/2030 | 2,196,350 |
| 159902-FA-8 | CHARLESTON CO PARK & REC DIST GO S2020 | | 1.B FE | 1,329,940 | 1,335,000 | 1,208,108 | 1,332,393 | 0 | 488 | 0 | 0 | 1.500 | 1.540 | FA | 8,344 | 20,025 | 10/16/2020 | 02/01/2031 | 1,345,013 |
| 159902-FB-6 | CHARLESTON CO PARK & REC DIST GO S2020 | | 1.B FE | 1,328,846 | 1,335,000 | 1,195,613 | 1,331,532 | 0 | 536 | 0 | 0 | 1.625 | 1.670 | FA | 9,039 | 21,694 | 10/16/2020 | 02/01/2032 | 1,345,847 |
| 159902-FC-4 | CHARLESTON CO PARK & REC DIST GO S2020 | | 1.B FE | 1,330,595 | 1,335,000 | 1,182,730 | 1,332,339 | 0 | 349 | 0 | 0 | 1.750 | 1.780 | FA | 9,734 | 23,363 | 10/16/2020 | 02/01/2033 | 1,346,681 |
| 159902-FD-2 | CHARLESTON CO PARK & REC DIST GO S2020 | | 1.B FE | 1,319,354 | 1,335,000 | 1,158,473 | 1,325,012 | 0 | 1,135 | 0 | 0 | 1.750 | 1.850 | FA | 9,734 | 23,363 | 10/16/2020 | 02/01/2034 | 1,346,681 |
| 159902-FE-0 | CHARLESTON CO PARK & REC DIST GO S2020 | | 1.B FE | 1,327,524 | 1,335,000 | 1,147,406 | 1,330,006 | 0 | 498 | 0 | 0 | 1.875 | 1.920 | FA | 10,430 | 25,031 | 10/16/2020 | 02/01/2035 | 1,347,516 |
| 161035-QN-3 | CHARLOTTE GO S2025B | | 1.A FE | 7,394,357 | 7,485,000 | 7,389,866 | 7,395,056 | 0 | 699 | 0 | 0 | 4.000 | 4.090 | JJ | 39,920 | 0 | 10/24/2025 | 07/01/2045 | 7,634,700 |
| 161069-T7-4 | CHARLOTTESVILLE GEN OBLIG S2017 | | 1.A FE | 674,472 | 685,000 | 677,766 | 678,585 | 0 | 542 | 0 | 0 | 3.000 | 3.110 | JD | 913 | 20,550 | 06/15/2017 | 12/15/2035 | 695,275 |
| 161069-R2-7 | CHARLOTTESVILLE GO REF S2016 | | 1.A FE | 376,841 | 360,000 | 360,360 | 361,223 | 0 | (1,808) | 0 | 0 | 3.000 | 2.480 | MS | 3,600 | 10,800 | 05/23/2016 | 09/01/2033 | 365,400 |
| 162195-JT-9 | CHATHAM TWP GENERAL OBLIGATION S2022 | | 1.A FE | 1,019,537 | 1,035,000 | 1,002,967 | 1,022,228 | 0 | 759 | 0 | 0 | 3.125 | 3.240 | AO | 8,086 | 32,344 | 03/24/2022 | 04/01/2039 | 1,051,172 |
| 162195-JU-6 | CHATHAM TWP GENERAL OBLIGATION S2022 | | 1.A FE | 1,054,265 | 1,060,000 | 1,002,887 | 1,055,172 | 0 | 260 | 0 | 0 | 3.250 | 3.290 | AO | 8,613 | 34,450 | 03/24/2022 | 04/01/2040 | 1,077,225 |
| 162195-JV-4 | CHATHAM TWP GENERAL OBLIGATION S2022 | | 1.A FE | 1,067,904 | 1,080,000 | 998,708 | 1,069,698 | 0 | 509 | 0 | 0 | 3.250 | 3.330 | AO | 8,775 | 35,100 | 03/24/2022 | 04/01/2041 | 1,097,550 |
| 162195-JW-2 | CHATHAM TWP GENERAL OBLIGATION S2022 | | 1.A FE | 1,080,904 | 1,100,000 | 993,091 | 1,083,549 | 0 | 748 | 0 | 0 | 3.250 | 3.370 | AO | 8,938 | 35,750 | 03/24/2022 | 04/01/2042 | 1,117,875 |
| 16532L-KY-1 | CHESAPEAKE GENERAL OBLIGATION REF S2017A | SD | 1.A FE | 3,507,334 | 3,340,000 | 3,403,694 | 3,369,532 | 0 | (17,899) | 0 | 0 | 4.000 | 3.420 | FA | 55,667 | 133,600 | 03/13/2017 | 08/01/2034 | 3,406,800 |
| 165573-2G-0 | CHESTER CNTY GO LTD S2025 | | 1.A FE | 1,106,560 | 1,000,000 | 1,110,840 | 1,105,593 | 0 | (967) | 0 | 0 | 5.000 | 3.400 | JJ | 4,028 | 0 | 11/04/2025 | 07/15/2040 | 1,025,000 |
| 165573-2H-8 | CHESTER CNTY GO LTD S2025 | | 1.A FE | 1,097,410 | 1,000,000 | 1,101,460 | 1,096,534 | 0 | (876) | 0 | 0 | 5.000 | 3.530 | JJ | 4,028 | 0 | 11/04/2025 | 07/15/2041 | 1,025,000 |
| 166393-5W-4 | CHESTERFIELD CO GENERAL OBLIG REF S2016 | | 1.A FE | 2,214,478 | 2,095,000 | 2,095,000 | 2,095,569 | 0 | (13,407) | 0 | 0 | 3.250 | 2.884 | JJ | 34,044 | 68,088 | 06/14/2016 | 01/01/2036 | 2,129,044 |
| 166393-6Z-6 | CHESTERFIELD CO GENERAL OBLIG S2017B | | 1.A FE | 4,041,527 | 4,110,000 | 4,103,999 | 4,072,445 | 0 | 4,072 | 0 | 0 | 3.000 | 3.130 | JJ | 61,650 | 123,300 | 06/16/2017 | 01/01/2034 | 4,171,650 |
| 166394-BX-3 | CHESTERFIELD CO GO TAXABLE REF S2020B | | 1.A FE | 2,089,358 | 2,085,000 | 2,085,000 | 2,085,000 | 0 | (829) | 0 | 0 | 0.800 | 0.760 | JJ | 8,340 | 16,680 | 08/04/2020 | 01/01/2026 | 2,093,340 |
| 166394-BY-1 | CHESTERFIELD CO GO TAXABLE REF S2020B | | 1.A FE | 2,037,503 | 2,035,000 | 1,982,680 | 2,035,404 | 0 | (400) | 0 | 0 | 0.950 | 0.930 | JJ | 9,666 | 19,333 | 08/04/2020 | 01/01/2027 | 2,044,666 |
| 166394-BZ-8 | CHESTERFIELD CO GO TAXABLE REF S2020B | | 1.A FE | 2,011,637 | 2,005,000 | 1,908,620 | 2,006,860 | 0 | (916) | 0 | 0 | 1.100 | 1.053 | JJ | 11,028 | 22,055 | 08/04/2020 | 01/01/2028 | 2,016,028 |
| 166394-CA-2 | CHESTERFIELD CO GO TAXABLE REF S2020B | | 1.A FE | 1,976,086 | 1,975,000 | 1,831,990 | 1,975,407 | 0 | (132) | 0 | 0 | 1.150 | 1.143 | JJ | 11,356 | 22,713 | 08/04/2020 | 01/01/2029 | 1,986,356 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 166394-CB-0 | CHESTERFIELD CO GO TAXABLE REF S2020B | | 1.A FE | 3,682,245 | 3,680,000 | 3,330,510 | 3,681,002 | 0 | (243) | 0 | 0 | 1.250 | 1.243 | JJ | 23,000 | 46,000 | 08/04/2020 | 01/01/2030 | 3,703,000 |
| 166394-CC-8 | CHESTERFIELD CO GO TAXABLE REF S2020B | | 1.A FE | 3,624,471 | 3,615,000 | 3,191,141 | 3,619,212 | 0 | (1,019) | 0 | 0 | 1.350 | 1.320 | JJ | 24,401 | 48,803 | 08/04/2020 | 01/01/2031 | 3,639,401 |
| 166394-CD-6 | CHESTERFIELD CO GO TAXABLE REF S2020B | | 1.A FE | 3,558,343 | 3,550,000 | 3,055,947 | 3,553,714 | 0 | (896) | 0 | 0 | 1.450 | 1.423 | JJ | 25,738 | 51,475 | 08/04/2020 | 01/01/2032 | 3,575,738 |
| 179090-PP-4 | CLACKAMAS CO SD #7J LAKE OSWEGO GO S22 | | 1.B FE | 4,908,055 | 4,935,000 | 4,553,130 | 4,912,393 | 0 | 1,204 | 0 | 0 | 3.250 | 3.290 | JD | 13,366 | 160,388 | 03/31/2022 | 06/01/2040 | 5,015,194 |
| 179090-PR-0 | CLACKAMAS CO SD #7J LAKE OSWEGO GO S22 | | 1.B FE | 5,432,609 | 5,505,000 | 4,915,139 | 5,442,675 | 0 | 2,805 | 0 | 0 | 3.250 | 3.340 | JD | 14,909 | 178,913 | 03/31/2022 | 06/01/2042 | 5,594,456 |
| 181144-TJ-5 | CLARK CO SD#37 VANCOUVER GO S2018 | | 1.A FE | 4,031,040 | 3,900,000 | 3,964,233 | 3,942,732 | 0 | (13,688) | 0 | 0 | 4.000 | 3.600 | JD | 13,000 | 156,000 | 10/04/2018 | 12/01/2037 | 3,978,000 |
| 181144-TJ-5 | CLARK CO SD#37 VANCOUVER GO S2018 | SD | 1.A FE | 9,405,760 | 9,100,000 | 9,249,877 | 9,199,707 | 0 | (31,938) | 0 | 0 | 4.000 | 3.600 | JD | 30,333 | 364,000 | 10/04/2018 | 12/01/2037 | 9,282,000 |
| 182486-SH-4 | CLARKSVILLE GENERAL OBLIGATION S2016A | | 1.C FE | 1,149,509 | 1,095,000 | 1,095,241 | 1,096,540 | 0 | (9,372) | 0 | 0 | 3.250 | 2.377 | MS | 11,863 | 35,588 | 01/01/2020 | 03/01/2033 | 1,112,794 |
| 182486-SJ-0 | CLARKSVILLE GENERAL OBLIGATION S2016A | | 1.C FE | 1,194,975 | 1,130,000 | 1,130,520 | 1,131,844 | 0 | (11,199) | 0 | 0 | 3.500 | 2.488 | MS | 13,183 | 39,550 | 01/01/2020 | 03/01/2034 | 1,149,775 |
| 182486-SL-5 | CLARKSVILLE GENERAL OBLIGATION S2016A | | 1.C FE | 1,273,513 | 1,210,000 | 1,210,145 | 1,211,799 | 0 | (10,967) | 0 | 0 | 3.500 | 2.574 | MS | 14,117 | 42,350 | 01/01/2020 | 03/01/2036 | 1,231,175 |
| 182486-TS-9 | CLARKSVILLE GENERAL OBLIGATION S2022 | | 1.C FE | 2,587,967 | 2,175,000 | 2,406,507 | 2,444,773 | 0 | (40,191) | 0 | 0 | 5.000 | 2.770 | FA | 45,313 | 108,750 | 04/07/2022 | 02/01/2037 | 2,229,375 |
| 182486-TT-7 | CLARKSVILLE GENERAL OBLIGATION S2022 | | 1.C FE | 2,706,451 | 2,280,000 | 2,507,909 | 2,558,726 | 0 | (41,481) | 0 | 0 | 5.000 | 2.800 | FA | 47,500 | 114,000 | 04/07/2022 | 02/01/2038 | 2,337,000 |
| 182486-TU-4 | CLARKSVILLE GENERAL OBLIGATION S2022 | | 1.C FE | 2,836,207 | 2,395,000 | 2,622,765 | 2,683,517 | 0 | (42,892) | 0 | 0 | 5.000 | 2.830 | FA | 49,896 | 119,750 | 04/07/2022 | 02/01/2039 | 2,454,875 |
| 182486-TV-2 | CLARKSVILLE GENERAL OBLIGATION S2022 | | 1.C FE | 2,973,610 | 2,515,000 | 2,726,084 | 2,814,990 | 0 | (44,566) | 0 | 0 | 5.000 | 2.850 | FA | 52,396 | 125,750 | 04/07/2022 | 02/01/2040 | 2,577,875 |
| 182486-TW-0 | CLARKSVILLE GENERAL OBLIGATION S2022 | | 1.C FE | 3,116,441 | 2,640,000 | 2,838,370 | 2,951,772 | 0 | (46,284) | 0 | 0 | 5.000 | 2.870 | FA | 55,000 | 132,000 | 04/07/2022 | 02/01/2041 | 2,706,000 |
| 182486-TX-8 | CLARKSVILLE GENERAL OBLIGATION S2022 | | 1.C FE | 3,262,146 | 2,770,000 | 2,956,587 | 3,092,210 | 0 | (47,782) | 0 | 0 | 5.000 | 2.900 | FA | 57,708 | 138,500 | 04/07/2022 | 02/01/2042 | 2,839,250 |
| 182486-TY-6 | CLARKSVILLE GENERAL OBLIGATION S2022 | | 1.C FE | 3,418,901 | 2,910,000 | 3,084,105 | 3,243,342 | 0 | (49,380) | 0 | 0 | 5.000 | 2.930 | FA | 60,625 | 145,500 | 04/07/2022 | 02/01/2043 | 2,982,750 |
| 182486-TZ-3 | CLARKSVILLE GENERAL OBLIGATION S2022 | | 1.C FE | 3,580,735 | 3,055,000 | 3,219,023 | 3,399,552 | 0 | (50,986) | 0 | 0 | 5.000 | 2.960 | FA | 63,646 | 152,750 | 04/07/2022 | 02/01/2044 | 3,131,375 |
| 182486-UA-6 | CLARKSVILLE GENERAL OBLIGATION S2022 | | 1.C FE | 3,753,485 | 3,210,000 | 3,365,171 | 3,566,369 | 0 | (52,679) | 0 | 0 | 5.000 | 2.990 | FA | 66,875 | 160,500 | 04/07/2022 | 02/01/2045 | 3,290,250 |
| 18347A-JX-0 | CLAY CO PUB SCH DIST #53-LIBERTY GO S18 | | 1.C FE | 1,815,818 | 1,750,000 | 1,753,920 | 1,751,491 | 0 | (9,556) | 0 | 0 | 4.000 | 3.440 | MS | 23,333 | 70,000 | 05/24/2018 | 03/01/2037 | 1,785,000 |
| 18347A-JY-8 | CLAY CO PUB SCH DIST #53-LIBERTY GO S18 | | 1.C FE | 10,697,003 | 10,750,000 | 10,767,200 | 10,730,621 | 0 | 20,047 | 0 | 0 | 3.625 | 4.659 | MS | 129,896 | 389,688 | 05/24/2018 | 03/01/2038 | 10,944,844 |
| 184541-CV-0 | CLEAR CREEK ISD GO TXBL REF S2020A (PSF) | | 1.A FE | 14,011,350 | 11,255,000 | 11,582,521 | 12,092,024 | 0 | (385,812) | 0 | 0 | 5.000 | 1.429 | FA | 212,594 | 562,750 | 10/28/2020 | 02/15/2028 | 11,536,375 |
| 184541-CW-8 | CLEAR CREEK ISD GO TXBL REF S2020A (PSF) | | 1.A FE | 13,946,570 | 11,000,000 | 11,427,130 | 12,159,573 | 0 | (359,944) | 0 | 0 | 5.000 | 1.529 | FA | 207,778 | 550,000 | 10/28/2020 | 02/15/2029 | 11,275,000 |
| 184541-CX-6 | CLEAR CREEK ISD GO TXBL REF S2020A (PSF) | | 1.A FE | 4,070,649 | 3,160,000 | 3,305,518 | 3,582,973 | 0 | (98,428) | 0 | 0 | 5.000 | 1.629 | FA | 59,689 | 158,000 | 10/28/2020 | 02/15/2030 | 3,239,000 |
| 190335-LA-5 | COAST CCD GO TAXABLE REF S2020 | | 1.B FE | 730,000 | 730,000 | 719,765 | 730,000 | 0 | 0 | 0 | 0 | 1.139 | 1.139 | FA | 3,464 | 8,315 | 10/29/2020 | 08/01/2026 | 734,157 |
| 190335-LB-3 | COAST CCD GO TAXABLE REF S2020 | | 1.B FE | 735,000 | 735,000 | 709,451 | 735,000 | 0 | 0 | 0 | 0 | 1.339 | 1.339 | FA | 4,101 | 9,842 | 10/29/2020 | 08/01/2027 | 739,921 |
| 190335-LC-1 | COAST CCD GO TAXABLE REF S2020 | | 1.B FE | 745,000 | 745,000 | 706,975 | 745,000 | 0 | 0 | 0 | 0 | 1.614 | 1.614 | FA | 5,010 | 12,024 | 10/29/2020 | 08/01/2028 | 751,012 |
| 190335-LD-9 | COAST CCD GO TAXABLE REF S2020 | | 1.B FE | 6,090,000 | 6,090,000 | 5,675,880 | 6,090,000 | 0 | 0 | 0 | 0 | 1.764 | 1.764 | FA | 44,762 | 107,428 | 10/29/2020 | 08/01/2029 | 6,143,714 |
| 190335-LE-7 | COAST CCD GO TAXABLE REF S2020 | | 1.B FE | 20,695,000 | 20,695,000 | 18,654,680 | 20,695,000 | 0 | 0 | 0 | 0 | 2.064 | 2.064 | FA | 177,977 | 427,145 | 10/29/2020 | 08/01/2031 | 20,908,572 |
| 190335-LF-4 | COAST CCD GO TAXABLE REF S2020 | | 1.B FE | 12,790,000 | 12,790,000 | 11,317,232 | 12,790,000 | 0 | 0 | 0 | 0 | 2.164 | 2.164 | FA | 115,323 | 276,776 | 10/29/2020 | 08/01/2032 | 12,928,388 |
| 190335-MB-2 | COAST CCD GO TAXABLE REF S2022 | | 1.B FE | 3,146,600 | 4,000,000 | 3,260,080 | 3,195,182 | 0 | 41,647 | 0 | 0 | 2.982 | 5.086 | FA | 49,700 | 119,280 | 10/29/2024 | 08/01/2039 | 2,772,437 |
| 194475-VK-2 | COLLEGE STATION ISD GO REF S2017 (PSF) | | 1.A FE | 5,413,600 | 5,360,000 | 5,378,921 | 5,370,017 | 0 | (6,010) | 0 | 0 | 3.000 | 2.880 | FA | 60,747 | 160,800 | 12/21/2017 | 08/15/2030 | 5,440,400 |
| 194475-VM-8 | COLLEGE STATION ISD GO REF S2017 (PSF) | | 1.A FE | 2,266,486 | 2,260,000 | 2,263,571 | 2,261,192 | 0 | (736) | 0 | 0 | 3.125 | 3.090 | FA | 26,681 | 70,625 | 12/21/2017 | 08/15/2032 | 2,295,313 |
| 194475-VP-1 | COLLEGE STATION ISD GO REF S2017 (PSF) | | 1.A FE | 6,235,022 | 6,225,000 | 6,230,789 | 6,226,803 | 0 | (1,154) | 0 | 0 | 3.250 | 3.230 | FA | 76,429 | 202,313 | 12/21/2017 | 08/15/2034 | 6,326,156 |
| 194475-YV-5 | COLLEGE STATION ISD GO REF S2025 (PSF) | | 1.A FE | 13,540,911 | 13,210,000 | 13,817,792 | 13,523,665 | 0 | (17,245) | 0 | 0 | 5.000 | 4.662 | FA | 249,522 | 104,579 | 05/21/2025 | 08/15/2050 | 4,735,920 |
| 194475-XV-6 | COLLEGE STATION ISD GO S2024 (PSF) | | 1.A FE | 7,652,584 | 7,790,000 | 7,591,433 | 7,698,312 | 0 | 43,915 | 0 | 0 | 4.000 | 4.094 | FA | 117,716 | 329,777 | 06/28/2024 | 08/15/2044 | 2,753,615 |
| 198037-BQ-5 | COLUMBIA SCHOOL DISTRICT GO REF S16 | | 1.B FE | 2,650,888 | 2,495,000 | 2,498,268 | 2,497,888 | 0 | (17,814) | 0 | 0 | 3.500 | 2.770 | MS | 29,108 | 87,325 | 04/11/2016 | 03/01/2033 | 2,538,663 |
| 198037-DT-7 | COLUMBIA SCHOOL DISTRICT GO S2018 | | 1.B FE | 2,877,867 | 2,905,000 | 2,876,618 | 2,886,264 | 0 | 1,216 | 0 | 0 | 3.375 | 3.440 | MS | 32,681 | 98,044 | 03/13/2018 | 03/01/2038 | 2,954,022 |
| 198037-ED-1 | COLUMBIA SCHOOL DISTRICT GO S2019 | | 1.C FE | 1,744,365 | 1,755,000 | 1,732,290 | 1,749,931 | 0 | 893 | 0 | 0 | 2.750 | 2.810 | MS | 16,088 | 48,263 | 03/12/2019 | 03/01/2031 | 1,779,131 |
| 198037-EE-9 | COLUMBIA SCHOOL DISTRICT GO S2019 | | 1.C FE | 1,476,004 | 1,480,000 | 1,463,616 | 1,477,890 | 0 | 303 | 0 | 0 | 2.875 | 2.900 | MS | 14,183 | 42,550 | 03/12/2019 | 03/01/2032 | 1,501,275 |
| 198037-EF-6 | COLUMBIA SCHOOL DISTRICT GO S2019 | | 1.C FE | 1,760,794 | 1,780,000 | 1,748,708 | 1,769,114 | 0 | 1,339 | 0 | 0 | 2.875 | 2.970 | MS | 17,058 | 51,175 | 03/12/2019 | 03/01/2033 | 1,805,588 |
| 198037-EG-4 | COLUMBIA SCHOOL DISTRICT GO S2019 | | 1.C FE | 1,915,373 | 1,920,000 | 1,890,106 | 1,917,191 | 0 | 294 | 0 | 0 | 3.000 | 3.020 | MS | 19,200 | 57,600 | 03/12/2019 | 03/01/2034 | 1,948,800 |
| 198037-EH-2 | COLUMBIA SCHOOL DISTRICT GO S2019 | | 1.C FE | 1,960,141 | 1,980,000 | 1,927,847 | 1,967,383 | 0 | 1,170 | 0 | 0 | 3.000 | 3.080 | MS | 19,800 | 59,400 | 03/12/2019 | 03/01/2035 | 2,009,700 |
| 198037-EJ-8 | COLUMBIA SCHOOL DISTRICT GO S2019 | | 1.C FE | 2,043,276 | 2,050,000 | 2,015,540 | 2,045,516 | 0 | 364 | 0 | 0 | 3.125 | 3.150 | MS | 21,354 | 64,063 | 03/12/2019 | 03/01/2036 | 2,082,031 |
| 198037-EK-5 | COLUMBIA SCHOOL DISTRICT GO S2019 | | 1.C FE | 2,090,593 | 2,115,000 | 2,059,968 | 2,098,182 | 0 | 1,230 | 0 | 0 | 3.125 | 3.210 | MS | 22,031 | 66,094 | 03/12/2019 | 03/01/2037 | 2,148,047 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 198037-EL-3 | COLUMBIA SCHOOL DISTRICT GO S2019 | | 1.C FE | 2,186,868 | 2,190,000 | 2,135,272 | 2,187,751 | 0 | 144 | 0 | 0 | 3.250 | 3.260 | MS | 23,725 | 71,175 | 03/12/2019 | 03/01/2038 | 2,225,588 |
| 198037-EM-1 | COLUMBIA SCHOOL DISTRICT GO S2019 | | 1.C FE | 2,245,227 | 2,265,000 | 2,166,133 | 2,250,524 | 0 | 861 | 0 | 0 | 3.250 | 3.310 | MS | 24,538 | 73,613 | 03/12/2019 | 03/01/2039 | 2,301,806 |
| 199492-PF-0 | COLUMBUS GENERAL OBLIGATION S2015A | | 1.A FE | 1,666,532 | 1,585,000 | 1,586,173 | 1,584,975 | 0 | (4,857) | 0 | 0 | 4.000 | 3.959 | JJ | 31,700 | 63,400 | 08/31/2015 | 07/01/2035 | 1,588,346 |
| 199492-PG-8 | COLUMBUS GENERAL OBLIGATION S2015A | | 1.A FE | 2,777,253 | 2,650,000 | 2,651,961 | 2,649,958 | 0 | (7,598) | 0 | 0 | 4.000 | 3.959 | JJ | 53,000 | 106,000 | 08/31/2015 | 07/01/2036 | 2,655,594 |
| 199492-TX-7 | COLUMBUS GENERAL OBLIGATION S2017A | | 1.A FE | 6,305,000 | 6,305,000 | 6,137,791 | 6,305,000 | 0 | 0 | 0 | 0 | 3.360 | 3.360 | AO | 52,962 | 211,848 | 10/03/2017 | 04/01/2038 | 6,410,924 |
| 199820-2P-5 | COMAL ISD GO REF S2016 (PSF) | | 1.A FE | 2,240,712 | 2,050,000 | 2,052,071 | 2,051,896 | 0 | (23,257) | 0 | 0 | 4.000 | 2.840 | FA | 34,167 | 82,000 | 10/25/2016 | 02/01/2035 | 2,091,000 |
| 199820-8F-1 | COMAL ISD GO S2024 (PSF) | | 1.A FE | 9,496,700 | 10,000,000 | 9,450,600 | 9,646,789 | 0 | 150,089 | 0 | 0 | 4.000 | 4.253 | FA | 151,111 | 200,000 | 03/10/2025 | 02/15/2049 | 2,677,014 |
| 206165-HB-1 | CONCORD & CARLISLE REG SCH DIST GO S2015 | | 1.B FE | 2,503,904 | 2,600,000 | 2,581,150 | 2,544,531 | 0 | 4,445 | 0 | 0 | 3.250 | 3.500 | MS | 24,881 | 84,500 | 03/06/2015 | 03/15/2036 | 2,642,250 |
| 208418-B5-1 | CONROE ISD GO REF S2016A (PSF) | | 1.A FE | 6,514,740 | 6,000,000 | 6,009,720 | 6,007,495 | 0 | (62,713) | 0 | 0 | 4.000 | 2.930 | FA | 90,667 | 240,000 | 10/27/2016 | 02/15/2037 | 6,120,000 |
| 208418-U8-4 | CONROE ISD GO REF S2020A (PSF) | | 1.A FE | 2,714,400 | 2,500,000 | 2,297,200 | 2,600,431 | 0 | (23,166) | 0 | 0 | 3.000 | 1.980 | FA | 28,333 | 75,000 | 10/07/2020 | 02/15/2040 | 2,537,500 |
| 208418-V3-4 | CONROE ISD GO REF S2020A (PSF) | | 1.A FE | 2,705,600 | 2,500,000 | 2,239,775 | 2,596,403 | 0 | (22,215) | 0 | 0 | 3.000 | 2.020 | FA | 28,333 | 75,000 | 10/07/2020 | 02/15/2041 | 2,537,500 |
| 208418-V4-2 | CONROE ISD GO REF S2020A (PSF) | | 1.A FE | 2,979,724 | 2,760,000 | 2,411,081 | 2,863,099 | 0 | (23,740) | 0 | 0 | 3.000 | 2.050 | FA | 31,280 | 82,800 | 10/07/2020 | 02/15/2042 | 2,801,400 |
| 208418-3Z-4 | CONROE ISD GO S2024 (PSF) | | 1.A FE | 19,331,200 | 20,000,000 | 18,735,200 | 19,731,190 | 0 | 248,332 | 0 | 0 | 4.000 | 4.095 | FA | 302,222 | 800,000 | 07/31/2024 | 02/15/2049 | 4,455,613 |
| 208418-5M-1 | CONROE ISD GO S2025 (PSF) | | 1.A FE | 9,503,570 | 10,210,000 | 9,496,832 | 9,570,820 | 0 | 67,250 | 0 | 0 | 4.000 | 4.447 | FA | 154,284 | 0 | 11/20/2025 | 02/15/2050 | 2,257,573 |
| 212204-KH-3 | CONTRA COSTA CCD GO S2019B2 | | 1.B FE | 812,055 | 750,000 | 751,155 | 773,962 | 0 | (6,380) | 0 | 0 | 3.000 | 2.070 | FA | 9,375 | 22,500 | 08/29/2019 | 08/01/2034 | 761,250 |
| 212204-KK-6 | CONTRA COSTA CCD GO S2019B2 | | 1.B FE | 1,092,124 | 1,020,000 | 1,003,731 | 1,047,958 | 0 | (7,422) | 0 | 0 | 3.000 | 2.200 | FA | 12,750 | 30,600 | 08/29/2019 | 08/01/2036 | 1,035,300 |
| 212204-KM-2 | CONTRA COSTA CCD GO S2019B2 | | 1.B FE | 1,165,725 | 1,100,000 | 1,032,295 | 1,125,564 | 0 | (6,769) | 0 | 0 | 3.000 | 2.320 | FA | 13,750 | 33,000 | 08/29/2019 | 08/01/2038 | 1,116,500 |
| 217489-7P-2 | COPPELL ISD GO REF S2018 (PSF) | | 1.A FE | 2,047,384 | 1,655,000 | 1,727,406 | 1,781,495 | 0 | (46,547) | 0 | 0 | 5.000 | 1.993 | FA | 31,261 | 82,750 | 01/01/2020 | 08/15/2038 | 1,696,375 |
| 217489-7Q-0 | COPPELL ISD GO REF S2018 (PSF) | | 1.A FE | 1,733,770 | 1,405,000 | 1,463,912 | 1,511,079 | 0 | (39,010) | 0 | 0 | 5.000 | 2.028 | FA | 26,539 | 70,250 | 01/01/2020 | 08/15/2039 | 1,440,125 |
| 231237-Q3-5 | CUPERTINO USD GO TAXABLE REF S2019 | | 1.B FE | 391,015 | 500,000 | 441,250 | 411,451 | 0 | 6,941 | 0 | 0 | 2.900 | 5.278 | FA | 6,042 | 14,500 | 11/18/2022 | 08/01/2035 | 507,250 |
| 232392-AW-0 | CUYAHOGA CO CMNTY CLG DIST GO S2018 | | 1.B FE | 4,843,273 | 4,910,000 | 4,910,835 | 4,865,893 | 0 | 3,238 | 0 | 0 | 3.500 | 3.600 | JD | 14,321 | 171,850 | 02/01/2018 | 12/01/2036 | 4,995,925 |
| 232769-CT-4 | CYPRESS-FAIRBANKS ISD GO REF S2016 (PSF) | | 1.A FE | 5,292,550 | 5,000,000 | 5,007,500 | 5,004,761 | 0 | (40,495) | 0 | 0 | 4.000 | 3.170 | FA | 75,556 | 200,000 | 01/25/2018 | 02/15/2038 | 5,100,000 |
| 232769-HM-4 | CYPRESS-FAIRBANKS ISD GO REF S2020A(PSF) | | 1.A FE | 694,796 | 1,050,000 | 790,356 | 732,949 | 0 | 12,551 | 0 | 0 | 2.250 | 5.000 | FA | 8,925 | 23,625 | 10/13/2022 | 02/15/2042 | 1,061,813 |
| 232769-JQ-3 | CYPRESS-FAIRBANKS ISD GO S2021A (PSF) | | 1.A FE | 6,476,488 | 6,595,000 | 5,005,407 | 6,498,097 | 0 | 5,325 | 0 | 0 | 2.125 | 2.240 | FA | 52,943 | 140,144 | 09/22/2021 | 02/15/2041 | 6,665,072 |
| 232769-JR-1 | CYPRESS-FAIRBANKS ISD GO S2021A (PSF) | | 1.A FE | 7,202,948 | 7,250,000 | 5,439,603 | 7,211,004 | 0 | 1,975 | 0 | 0 | 2.250 | 2.290 | FA | 61,625 | 163,125 | 09/22/2021 | 02/15/2042 | 7,331,563 |
| 232769-LR-8 | CYPRESS-FAIRBANKS ISD GO S2022 (PSF) | | 1.A FE | 15,722,605 | 15,550,000 | 15,686,529 | 15,690,038 | 0 | (19,680) | 0 | 0 | 4.500 | 4.330 | FA | 264,350 | 699,750 | 04/16/2024 | 02/15/2047 | 4,247,667 |
| 232769-MM-8 | CYPRESS-FAIRBANKS ISD GO S2023 (PSF) | | 1.A FE | 1,807,580 | 2,000,000 | 1,988,200 | 1,823,838 | 0 | 16,258 | 0 | 0 | 4.000 | 4.778 | FA | 30,222 | 0 | 08/14/2025 | 02/15/2043 | 736,849 |
| 236092-CQ-3 | DANE CO GENERAL OBLIGATION REF S2018B | | 1.A FE | 160,000 | 160,000 | 161,154 | 160,000 | 0 | 0 | 0 | 0 | 3.250 | 3.250 | JD | 433 | 5,200 | 09/07/2018 | 06/01/2031 | 162,600 |
| 236092-EP-3 | DANE CO GENERAL OBLIGATION S2019B | | 1.A FE | 1,123,911 | 1,135,000 | 1,023,384 | 1,128,037 | 0 | 735 | 0 | 0 | 2.375 | 2.456 | JD | 2,246 | 26,956 | 01/01/2020 | 06/01/2034 | 1,148,478 |
| 236092-ET-5 | DANE CO GENERAL OBLIGATION S2019B | | 1.A FE | 1,206,038 | 1,250,000 | 1,061,338 | 1,218,075 | 0 | 2,130 | 0 | 0 | 2.500 | 2.744 | JD | 2,604 | 31,250 | 01/01/2020 | 06/01/2038 | 1,265,625 |
| 236092-SL-7 | DANE CO GENERAL OBLIGATION S2025 (AMT) | | 1.A FE | 20,089,118 | 20,640,000 | 21,564,878 | 20,095,189 | 0 | 6,070 | 0 | 0 | 4.250 | 4.513 | JD | 219,300 | 0 | 09/05/2025 | 06/01/2040 | 7,327,469 |
| 237217-Q2-3 | DARIEN GENERAL OBLIGATION S2022 | | 1.A FE | 1,784,153 | 1,810,000 | 1,586,845 | 1,789,929 | 0 | 1,553 | 0 | 0 | 2.375 | 2.490 | FA | 17,911 | 42,988 | 02/10/2022 | 02/01/2037 | 1,831,494 |
| 237217-Q3-1 | DARIEN GENERAL OBLIGATION S2022 | | 1.A FE | 1,840,325 | 1,850,000 | 1,608,982 | 1,842,322 | 0 | 535 | 0 | 0 | 2.500 | 2.540 | FA | 19,271 | 46,250 | 02/10/2022 | 02/01/2038 | 1,873,125 |
| 237217-Q4-9 | DARIEN GENERAL OBLIGATION S2022 | | 1.A FE | 1,871,710 | 1,895,000 | 1,618,557 | 1,876,155 | 0 | 1,195 | 0 | 0 | 2.500 | 2.590 | FA | 19,740 | 47,375 | 02/10/2022 | 02/01/2039 | 1,918,688 |
| 237217-Q5-6 | DARIEN GENERAL OBLIGATION S2022 | | 1.A FE | 1,940,818 | 1,945,000 | 1,625,573 | 1,941,564 | 0 | 198 | 0 | 0 | 2.625 | 2.640 | FA | 21,273 | 51,056 | 02/10/2022 | 02/01/2040 | 1,970,528 |
| 237217-Q6-4 | DARIEN GENERAL OBLIGATION S2022 | | 1.A FE | 1,981,693 | 1,995,000 | 1,619,960 | 1,983,890 | 0 | 590 | 0 | 0 | 2.625 | 2.670 | FA | 21,820 | 52,369 | 02/10/2022 | 02/01/2041 | 2,021,184 |
| 238388-TF-9 | DAVENPORT GENERAL OBLIGATION REF S2018A | | 1.C FE | 1,720,000 | 1,720,000 | 1,721,772 | 1,720,000 | 0 | 0 | 0 | 0 | 3.250 | 3.250 | JD | 4,658 | 55,900 | 03/15/2018 | 06/01/2031 | 1,747,950 |
| 238388-YD-8 | DAVENPORT GENERAL OBLIGATION REF S2025 | | 1.C FE | 7,909,673 | 7,865,000 | 7,923,437 | 7,882,562 | 0 | (27,111) | 0 | 0 | 4.500 | 3.941 | JD | 29,494 | 194,659 | 04/10/2025 | 06/01/2026 | 8,041,963 |
| 239019-V4-1 | DAVIS CO SCH DIST GO S2017 | | 1.A FE | 6,111,464 | 6,200,000 | 6,203,968 | 6,142,242 | 0 | 4,017 | 0 | 0 | 3.500 | 3.600 | JD | 18,083 | 217,000 | 03/22/2017 | 06/01/2037 | 6,308,500 |
| 239019-S7-8 | DAVIS CO SCHOOL DISTRICT GO S2016 | | 1.A FE | 4,679,951 | 4,575,000 | 4,574,909 | 4,575,169 | 0 | (11,033) | 0 | 0 | 3.375 | 3.284 | JD | 12,867 | 154,406 | 02/18/2016 | 06/01/2035 | 4,652,203 |
| 239019-Y7-1 | DAVIS CO SCHOOL DISTRICT GO S2018 | | 1.A FE | 3,999,394 | 4,125,000 | 4,108,830 | 4,051,398 | 0 | 7,440 | 0 | 0 | 3.125 | 3.370 | JD | 10,742 | 128,906 | 02/23/2018 | 06/01/2034 | 4,189,453 |
| 239019-Z3-9 | DAVIS CO SCHOOL DISTRICT GO S2018 | | 1.A FE | 5,000,000 | 5,000,000 | 4,971,950 | 5,000,000 | 0 | 0 | 0 | 0 | 3.500 | 3.500 | JD | 14,583 | 175,000 | 02/22/2018 | 06/01/2038 | 5,087,500 |
| 239019-2L-5 | DAVIS CO SCHOOL DISTRICT GO S2019 | | 1.A FE | 2,571,498 | 2,575,000 | 2,516,496 | 2,572,672 | 0 | 185 | 0 | 0 | 3.000 | 3.010 | JD | 6,438 | 77,250 | 03/28/2019 | 06/01/2036 | 2,613,625 |
| 239019-2M-3 | DAVIS CO SCHOOL DISTRICT GO S2019 | | 1.A FE | 2,617,008 | 2,650,000 | 2,566,154 | 2,627,160 | 0 | 1,642 | 0 | 0 | 3.000 | 3.090 | JD | 6,625 | 79,500 | 03/28/2019 | 06/01/2037 | 2,689,750 |
| 239019-2N-1 | DAVIS CO SCHOOL DISTRICT GO S2019 | | 1.A FE | 2,711,293 | 2,725,000 | 2,588,123 | 2,715,221 | 0 | 631 | 0 | 0 | 3.125 | 3.160 | JD | 7,096 | 85,156 | 03/28/2019 | 06/01/2038 | 2,767,578 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 239019-2P-6 | DAVIS CO SCHOOL DISTRICT GO S2019 | | 1.A FE | 2,760,716 | 2,800,000 | 2,620,352 | 2,771,157 | 0 | 1,692 | 0 | 0 | 3.125 | 3.220 | JD | 7,292 | 87,500 | 03/28/2019 | 06/01/2039 | 2,843,750 |
| 239019-5N-8 | DAVIS CO SCHOOL DISTRICT GO S2024 | | 1.A FE | 13,208,080 | 13,345,000 | 12,690,695 | 13,217,790 | 0 | 8,218 | 0 | 0 | 3.875 | 3.976 | JD | 43,093 | 517,119 | 08/27/2024 | 06/01/2044 | 6,800,000 |
| 239019-6F-4 | DAVIS CO SCHOOL DISTRICT GO S2025 | | 1.A FE | 18,118,485 | 18,375,000 | 18,770,430 | 18,128,528 | 0 | 10,043 | 0 | 0 | 4.125 | 4.244 | JD | 63,164 | 486,363 | 03/28/2025 | 06/01/2042 | 6,506,484 |
| 239019-6J-6 | DAVIS CO SCHOOL DISTRICT GO S2025 | | 1.A FE | 20,747,381 | 20,790,000 | 20,978,150 | 20,750,991 | 0 | 3,610 | 0 | 0 | 4.375 | 4.390 | JD | 75,797 | 583,636 | 03/28/2025 | 06/01/2045 | 7,388,156 |
| 239019-7C-0 | DAVIS CO SCHOOL DISTRICT GO S2025B | | 1.A FE | 12,775,000 | 12,775,000 | 12,711,508 | 12,775,000 | 0 | 0 | 0 | 0 | 4.000 | 4.000 | JD | 29,808 | 0 | 11/20/2025 | 06/01/2043 | 6,645,300 |
| 239019-7E-6 | DAVIS CO SCHOOL DISTRICT GO S2025B | | 1.A FE | 13,825,000 | 13,825,000 | 13,815,737 | 13,825,000 | 0 | 0 | 0 | 0 | 4.125 | 4.125 | JD | 33,266 | 0 | 11/20/2025 | 06/01/2045 | 7,195,406 |
| 233087-QZ-1 | DC EVEREST AREA SCHOOL DISTRICT GO S2018 | | 1.A | 747,405 | 755,000 | 763,305 | 752,524 | 0 | 1,876 | 0 | 0 | 3.500 | 3.768 | AO | 6,606 | 26,425 | 05/24/2018 | 04/01/2035 | 768,213 |
| 233087-RA-5 | DC EVEREST AREA SCHOOL DISTRICT GO S2018 | | 1.C FE | 3,682,577 | 3,720,000 | 3,760,920 | 3,704,104 | 0 | 9,595 | 0 | 0 | 3.500 | 3.850 | AO | 32,550 | 130,200 | 05/24/2018 | 04/01/2035 | 3,785,100 |
| 245145-FK-8 | DEL MAR UNION SCH DIST GO S2019 | | 1.A FE | 2,608,841 | 2,695,000 | 2,336,592 | 2,632,147 | 0 | 4,136 | 0 | 0 | 2.500 | 2.720 | FA | 28,073 | 67,375 | 01/01/2020 | 08/01/2038 | 2,728,688 |
| 245505-WT-5 | DEL VALLE ISD GO S2021 (PSF) | | 1.A FE | 5,007,950 | 5,000,000 | 4,161,850 | 5,004,225 | 0 | (902) | 0 | 0 | 2.000 | 1.980 | JD | 4,444 | 100,000 | 08/11/2021 | 06/15/2037 | 5,050,000 |
| 246381-GG-6 | DELAWARE GENERAL OBLIGATION S2016A | | 1.A FE | 10,520,567 | 10,030,000 | 10,038,124 | 10,038,914 | 0 | (55,907) | 0 | 0 | 3.500 | 2.930 | MS | 117,017 | 351,050 | 03/01/2016 | 03/01/2034 | 10,205,525 |
| 248775-4E-5 | DENTON CO GO LTD S2017 | | 1.A FE | 2,719,433 | 2,755,000 | 2,717,532 | 2,733,626 | 0 | 1,884 | 0 | 0 | 3.125 | 3.220 | JJ | 39,699 | 86,094 | 06/16/2017 | 07/15/2035 | 2,798,047 |
| 249174-ZD-8 | DENVER CITY & CNTY SCH DIST #1 GO S2025A | | 1.B FE | 8,247,008 | 7,750,000 | 8,645,358 | 8,231,168 | 0 | (15,840) | 0 | 0 | 5.250 | 4.400 | JD | 33,906 | 203,438 | 08/18/2025 | 12/01/2043 | 7,953,438 |
| 249174-VR-1 | DENVER CITY & CO SD #1 GO S2017 | SD | 1.B FE | 11,629,400 | 10,000,000 | 10,148,900 | 10,172,880 | 0 | (183,450) | 0 | 0 | 5.000 | 3.070 | JD | 41,667 | 500,000 | 01/18/2017 | 12/01/2037 | 10,250,000 |
| 249174-VW-0 | DENVER CITY & CO SD #1 GO S2017 | | 1.B FE | 7,559,040 | 7,440,000 | 7,519,906 | 7,476,065 | 0 | (38,015) | 0 | 0 | 5.000 | 4.450 | JD | 31,000 | 372,000 | 09/28/2023 | 12/01/2041 | 2,920,866 |
| 249174-YL-1 | DENVER CITY & CO SD #1 GO S2022A | | 1.B FE | 23,621,943 | 19,195,000 | 21,000,098 | 22,109,244 | 0 | (414,908) | 0 | 0 | 5.000 | 2.430 | JD | 79,979 | 959,750 | 03/11/2022 | 12/01/2040 | 19,674,875 |
| 249174-YM-9 | DENVER CITY & CO SD #1 GO S2022A | | 1.B FE | 7,906,041 | 6,435,000 | 6,981,074 | 7,403,730 | 0 | (137,818) | 0 | 0 | 5.000 | 2.450 | JD | 26,813 | 321,750 | 03/11/2022 | 12/01/2041 | 6,595,875 |
| 249174-YN-7 | DENVER CITY & CO SD #1 GO S2022A | | 1.B FE | 24,813,713 | 20,230,000 | 21,768,694 | 23,249,532 | 0 | (429,257) | 0 | 0 | 5.000 | 2.470 | JD | 84,292 | 1,011,500 | 03/11/2022 | 12/01/2042 | 20,735,750 |
| 249174-YP-2 | DENVER CITY & CO SD #1 GO S2022A | | 1.B FE | 1,531,800 | 1,500,000 | 1,584,465 | 1,530,439 | 0 | (1,361) | 0 | 0 | 5.000 | 4.630 | JD | 6,250 | 37,500 | 08/25/2025 | 12/01/2045 | 537,712 |
| 249164-PZ-1 | DENVER CITY AND CNTY GO S2019C | | 1.A FE | 2,708,435 | 2,705,000 | 2,612,787 | 2,706,360 | 0 | (366) | 0 | 0 | 2.375 | 2.360 | FA | 26,768 | 64,244 | 11/13/2019 | 08/01/2031 | 2,737,122 |
| 249164-QL-1 | DENVER CITY AND CNTY GO S2020A | | 1.A FE | 17,772,300 | 17,510,000 | 14,119,539 | 17,640,185 | 0 | (27,012) | 0 | 0 | 2.000 | 1.830 | FA | 145,917 | 350,200 | 11/17/2020 | 08/01/2038 | 17,685,100 |
| 249164-SM-7 | DENVER CITY AND CNTY GO S2022B | | 1.A FE | 15,671,152 | 16,045,000 | 16,152,662 | 15,683,538 | 0 | 12,386 | 0 | 0 | 4.000 | 4.198 | FA | 267,417 | 320,900 | 04/01/2025 | 08/01/2042 | 5,671,200 |
| 249164-NJ-9 | DENVER CITY AND CNTY GO S2018A | | 1.A FE | 14,913,035 | 15,010,000 | 15,057,882 | 14,963,861 | 0 | 7,431 | 0 | 0 | 3.000 | 3.060 | FA | 187,625 | 450,300 | 06/19/2018 | 08/01/2031 | 15,235,150 |
| 250097-5B-4 | DES MOINES AREA CCD GO TAXABLE S2025A | | 1.B FE | 325,475 | 325,000 | 323,960 | 325,461 | 0 | (14) | 0 | 0 | 4.000 | 3.970 | JD | 975 | 0 | 10/28/2025 | 06/01/2031 | 331,500 |
| 250097-5C-2 | DES MOINES AREA CCD GO TAXABLE S2025A | | 1.B FE | 380,426 | 380,000 | 377,982 | 380,412 | 0 | (14) | 0 | 0 | 4.100 | 4.080 | JD | 1,169 | 0 | 10/28/2025 | 06/01/2032 | 387,790 |
| 250097-5D-0 | DES MOINES AREA CCD GO TAXABLE S2025A | | 1.B FE | 415,789 | 415,000 | 412,282 | 415,771 | 0 | (18) | 0 | 0 | 4.200 | 4.170 | JD | 1,307 | 0 | 10/28/2025 | 06/01/2033 | 423,715 |
| 250097-5E-8 | DES MOINES AREA CCD GO TAXABLE S2025A | | 1.B FE | 444,368 | 445,000 | 439,771 | 444,361 | 0 | (8) | 0 | 0 | 4.250 | 4.270 | JD | 1,418 | 0 | 10/28/2025 | 06/01/2034 | 454,456 |
| 25009X-NZ-4 | DES MOINES GENERAL OBLIGATION REF S19A | | 1.C FE | 2,740,878 | 2,700,000 | 2,625,723 | 2,708,370 | 0 | (5,754) | 0 | 0 | 2.750 | 2.525 | JD | 6,188 | 74,250 | 01/01/2020 | 06/01/2032 | 2,737,125 |
| 25009X-LL-7 | DES MOINES GENERAL OBLIGATION S2017A | | 1.C FE | 2,516,084 | 2,585,000 | 2,514,171 | 2,541,718 | 0 | 3,449 | 0 | 0 | 3.000 | 3.190 | JD | 6,463 | 77,550 | 08/22/2017 | 06/01/2036 | 2,623,775 |
| 25009X-QQ-1 | DES MOINES GENERAL OBLIGATION S2020D | | 1.B FE | 3,274,834 | 4,340,000 | 3,460,239 | 3,459,567 | 0 | 74,566 | 0 | 0 | 1.625 | 4.263 | JD | 5,877 | 70,525 | 06/07/2023 | 06/01/2035 | 4,375,263 |
| 250325-TG-2 | DESCHUTES CO ADMIN SD#1 GO S2017 | | 1.B FE | 1,666,388 | 1,695,000 | 1,654,269 | 1,678,725 | 0 | 1,656 | 0 | 0 | 3.000 | 3.130 | JD | 2,260 | 50,850 | 09/11/2017 | 06/15/2034 | 1,720,425 |
| 250325-TG-2 | DESCHUTES CO ADMIN SD#1 GO S2017 | SD | 1.B FE | 10,922,463 | 11,110,000 | 10,843,027 | 11,003,322 | 0 | 10,852 | 0 | 0 | 3.000 | 3.130 | JD | 14,813 | 333,300 | 09/11/2017 | 06/15/2034 | 11,276,650 |
| 250325-WR-4 | DESCHUTES CO ADMIN SD#1 GO S2025 | | 1.B FE | 18,593,404 | 18,565,000 | 19,089,090 | 18,591,916 | 0 | (1,488) | 0 | 0 | 4.750 | 4.731 | JD | 39,193 | 382,130 | 06/26/2025 | 06/15/2047 | 6,869,363 |
| 250325-UN-5 | DESCHUTES CO ADMIN SD#1 TAXABLE REF S21 | | 1.B FE | 8,501,295 | 8,920,000 | 8,503,168 | 8,506,612 | 0 | 5,316 | 0 | 0 | 1.720 | 3.712 | JD | 6,819 | 0 | 12/19/2025 | 06/15/2028 | 8,996,712 |
| 250353-BL-2 | DESCHUTES PUBLIC LIBRARY DIST GO S2021 | | 1.C FE | 12,968,202 | 11,725,000 | 10,159,830 | 12,423,499 | 0 | (121,568) | 0 | 0 | 3.000 | 1.839 | JD | 29,313 | 351,750 | 04/14/2021 | 12/01/2041 | 6,181,088 |
| 250375-JL-7 | DESERT CCD GO S2020 | | 1.C FE | 977,623 | 975,000 | 809,825 | 976,269 | 0 | (263) | 0 | 0 | 2.000 | 1.970 | FA | 8,125 | 19,500 | 08/06/2020 | 08/01/2037 | 984,750 |
| 250375-JM-5 | DESERT CCD GO S2020 | | 1.C FE | 1,026,900 | 1,030,000 | 835,886 | 1,027,714 | 0 | 158 | 0 | 0 | 2.000 | 2.020 | FA | 8,583 | 20,600 | 08/06/2020 | 08/01/2038 | 1,040,300 |
| 250375-JN-3 | DESERT CCD GO S2020 | | 1.C FE | 1,107,747 | 1,120,000 | 888,698 | 1,110,750 | 0 | 584 | 0 | 0 | 2.000 | 2.070 | FA | 9,333 | 22,400 | 08/06/2020 | 08/01/2039 | 1,131,200 |
| 250375-JP-8 | DESERT CCD GO S2020 | | 1.C FE | 1,171,556 | 1,170,000 | 912,331 | 1,170,754 | 0 | (157) | 0 | 0 | 2.125 | 2.110 | FA | 10,359 | 24,863 | 08/06/2020 | 08/01/2040 | 1,182,431 |
| 250375-JQ-6 | DESERT CCD GO S2020 | | 1.C FE | 1,822,296 | 1,830,000 | 1,380,058 | 1,823,955 | 0 | 323 | 0 | 0 | 2.125 | 2.150 | FA | 16,203 | 38,888 | 08/06/2020 | 08/01/2041 | 1,849,444 |
| 250375-KH-4 | DESERT CCD GO S2020 | | 1.C FE | 1,188,528 | 1,200,000 | 876,792 | 1,190,847 | 0 | 453 | 0 | 0 | 2.125 | 2.180 | FA | 10,625 | 25,500 | 08/06/2020 | 08/01/2042 | 1,212,750 |
| 250375-JW-3 | DESERT CCD GO TAXABLE REF S2020 | | 1.C FE | 255,000 | 255,000 | 251,208 | 255,000 | 0 | 0 | 0 | 0 | 0.989 | 0.989 | FA | 1,051 | 2,522 | 08/06/2020 | 08/01/2026 | 256,261 |
| 250375-JX-1 | DESERT CCD GO TAXABLE REF S2020 | | 1.C FE | 575,000 | 575,000 | 554,375 | 575,000 | 0 | 0 | 0 | 0 | 1.169 | 1.169 | FA | 2,801 | 6,722 | 08/06/2020 | 08/01/2027 | 578,361 |
| 250375-JY-9 | DESERT CCD GO TAXABLE REF S2020 | | 1.C FE | 235,000 | 235,000 | 221,988 | 235,000 | 0 | 0 | 0 | 0 | 1.340 | 1.340 | FA | 1,312 | 3,149 | 08/06/2020 | 08/01/2028 | 236,575 |
| 250375-KA-9 | DESERT CCD GO TAXABLE REF S2020 | | 1.C FE | 740,000 | 740,000 | 669,485 | 740,000 | 0 | 0 | 0 | 0 | 1.540 | 1.540 | FA | 4,748 | 11,396 | 08/06/2020 | 08/01/2030 | 745,698 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 250375-KB-7 | DESERT CCD GO TAXABLE REF S2020 | | 1.C FE | 525,000 | 525,000 | 465,171 | 525,000 | 0 | 0 | 0 | 0 | 1.660 | 1.660 | FA | 3,631 | 8,715 | 08/06/2020 | 08/01/2031 | 529,358 |
| 250375-KC-5 | DESERT CCD GO TAXABLE REF S2020 | | 1.C FE | 580,000 | 580,000 | 502,906 | 580,000 | 0 | 0 | 0 | 0 | 1.760 | 1.760 | FA | 4,253 | 10,208 | 08/06/2020 | 08/01/2032 | 585,104 |
| 250375-KD-3 | DESERT CCD GO TAXABLE REF S2020 | | 1.C FE | 570,000 | 570,000 | 484,164 | 570,000 | 0 | 0 | 0 | 0 | 1.860 | 1.860 | FA | 4,418 | 10,602 | 08/06/2020 | 08/01/2033 | 575,301 |
| 250375-KE-1 | DESERT CCD GO TAXABLE REF S2020 | | 1.C FE | 1,000,000 | 1,000,000 | 834,100 | 1,000,000 | 0 | 0 | 0 | 0 | 1.970 | 1.970 | FA | 8,208 | 19,700 | 08/06/2020 | 08/01/2034 | 1,009,850 |
| 250375-KF-8 | DESERT CCD GO TAXABLE REF S2020 | | 1.C FE | 1,000,000 | 1,000,000 | 815,740 | 1,000,000 | 0 | 0 | 0 | 0 | 2.020 | 2.020 | FA | 8,417 | 20,200 | 08/06/2020 | 08/01/2035 | 1,010,100 |
| 25812L-AY-4 | DORAL GENERAL OBLIGATION S2019 | | 1.B FE | 39,706 | 40,000 | 35,033 | 39,770 | 0 | 10 | 0 | 0 | 3.125 | 3.170 | JJ | 625 | 1,250 | 06/03/2019 | 07/01/2042 | 40,625 |
| 259291-MU-3 | DOUGLAS CO SD #1 GO S2015 | | 1.C FE | 9,621,419 | 9,010,000 | 9,012,072 | 9,009,965 | 0 | (2,031) | 0 | 0 | 4.000 | 4.000 | JD | 16,018 | 360,400 | 03/24/2015 | 12/15/2035 | 9,190,200 |
| 259291-NL-2 | DOUGLAS CO SD #1 GO S2016 | | 1.C FE | 9,417,316 | 9,540,000 | 9,578,160 | 9,465,039 | 0 | 6,108 | 0 | 0 | 3.625 | 3.720 | JD | 15,370 | 345,825 | 12/14/2016 | 12/15/2035 | 9,712,913 |
| 258885-P8-9 | DOUGLAS CO SD #RE-1 GO S2019 | | 1.B FE | 8,673,723 | 6,965,000 | 7,309,350 | 7,562,749 | 0 | (194,457) | 0 | 0 | 5.000 | 1.995 | JD | 15,478 | 348,250 | 01/01/2020 | 12/15/2038 | 7,139,125 |
| 26371G-TX-8 | DUBLIN CITY SCHOOL DIST GO S2019A | | 1.B FE | 855,083 | 750,000 | 764,438 | 786,710 | 0 | (12,047) | 0 | 0 | 4.000 | 2.256 | JD | 2,500 | 30,000 | 01/01/2020 | 12/01/2037 | 765,000 |
| 262579-RN-7 | DUPAGE & COOK CO (HINSDALE)SD#181 GO S17 | | 1.A FE | 5,070,000 | 5,070,000 | 5,090,229 | 5,070,000 | 0 | 0 | 0 | 0 | 3.500 | 3.500 | JJ | 81,824 | 177,450 | 06/27/2017 | 01/15/2036 | 5,158,725 |
| 269408-PS-3 | EAGAN GENERAL OBLIGATION S2018A | | 1.A FE | 1,368,260 | 1,370,000 | 1,370,480 | 1,368,913 | 0 | 97 | 0 | 0 | 3.500 | 3.510 | FA | 19,979 | 47,950 | 09/18/2018 | 02/01/2035 | 1,393,975 |
| 271015-PZ-6 | EAST BAY REGIONAL PARK DIST GO S2017A-1 | | 1.A FE | 1,978,654 | 2,005,000 | 1,975,386 | 1,990,618 | 0 | 1,641 | 0 | 0 | 2.875 | 2.980 | MS | 19,215 | 57,644 | 11/16/2017 | 09/01/2033 | 2,033,822 |
| 271015-QU-6 | EAST BAY REGIONAL PARK DIST GO S2017A-2 | | 1.A FE | 1,184,232 | 1,200,000 | 1,182,276 | 1,191,392 | 0 | 982 | 0 | 0 | 2.875 | 2.980 | MS | 11,500 | 34,500 | 11/16/2017 | 09/01/2033 | 1,217,250 |
| 276119-VX-9 | EASTCHESTER UNION FREE SCH DIST GO S2018 | | 1.C FE | 1,543,161 | 1,545,000 | 1,545,139 | 1,543,906 | 0 | 118 | 0 | 0 | 3.250 | 3.260 | MS | 14,785 | 50,213 | 09/06/2018 | 09/15/2033 | 1,570,106 |
| 278444-JA-3 | EAU CLAIRE GENERAL OBLIGATION S2019A | | 1.C FE | 530,602 | 535,000 | 491,012 | 532,661 | 0 | 344 | 0 | 0 | 2.125 | 2.200 | AO | 2,842 | 11,369 | 08/14/2019 | 04/01/2032 | 540,684 |
| 278444-JF-2 | EAU CLAIRE GENERAL OBLIGATION S2019A | | 1.C FE | 586,110 | 600,000 | 508,992 | 590,247 | 0 | 733 | 0 | 0 | 2.500 | 2.668 | AO | 3,750 | 15,000 | 01/01/2020 | 04/01/2037 | 607,500 |
| 278444-JH-8 | EAU CLAIRE GENERAL OBLIGATION S2019A | | 1.C FE | 615,189 | 630,000 | 519,485 | 619,018 | 0 | 676 | 0 | 0 | 2.625 | 2.783 | AO | 4,134 | 16,538 | 01/01/2020 | 04/01/2039 | 638,269 |
| 279518-HQ-0 | EDEN PRAIRIE GO S2025A | | 1.A FE | 5,261,104 | 5,265,000 | 5,267,527 | 5,262,206 | 0 | 1,102 | 0 | 0 | 4.125 | 4.128 | FA | 174,348 | 0 | 02/19/2025 | 02/01/2046 | 1,862,641 |
| 279533-VR-1 | EDEN PRAIRIE ISD #272 GO S2019A | | 1.B FE | 2,144,740 | 2,000,000 | 1,999,360 | 2,039,703 | 0 | (18,451) | 0 | 0 | 3.125 | 2.145 | FA | 26,042 | 62,500 | 01/01/2020 | 02/01/2034 | 2,031,250 |
| 279533-VS-9 | EDEN PRAIRIE ISD #272 GO S2019A | | 1.B FE | 1,129,812 | 1,060,000 | 1,053,322 | 1,079,195 | 0 | (8,909) | 0 | 0 | 3.125 | 2.230 | FA | 13,802 | 33,125 | 01/01/2020 | 02/01/2035 | 1,076,563 |
| 279533-VT-7 | EDEN PRAIRIE ISD #272 GO S2019A | | 1.B FE | 2,179,046 | 2,040,000 | 2,034,716 | 2,078,342 | 0 | (17,772) | 0 | 0 | 3.250 | 2.320 | FA | 27,625 | 66,300 | 01/01/2020 | 02/01/2036 | 2,073,150 |
| 280605-6U-5 | EDINA GENERAL OBLIGATION S2015A | | 1.A FE | 163,053 | 160,000 | 160,043 | 159,996 | 0 | 0 | 0 | 0 | 3.750 | 3.750 | FA | 2,500 | 6,000 | 06/17/2015 | 02/01/2035 | 163,000 |
| 280605-6V-3 | EDINA GENERAL OBLIGATION S2015A | | 1.A FE | 172,739 | 170,000 | 170,036 | 169,995 | 0 | 0 | 0 | 0 | 3.750 | 3.750 | FA | 2,656 | 6,375 | 06/17/2015 | 02/01/2036 | 173,188 |
| 280606-MT-8 | EDINA GENERAL OBLIGATION S2025B | | 1.A FE | 2,322,264 | 2,365,000 | 2,434,153 | 2,322,720 | 0 | 455 | 0 | 0 | 4.000 | 4.166 | FA | 25,227 | 0 | 09/03/2025 | 02/01/2041 | 836,400 |
| 280659-UT-8 | EDINA ISD #273 GENERAL OBLIGATION S2019A | | 1.A FE | 1,328,906 | 1,630,000 | 1,608,843 | 1,371,216 | 0 | 19,289 | 0 | 0 | 3.000 | 5.026 | FA | 20,375 | 48,900 | 09/28/2023 | 02/01/2036 | 1,654,450 |
| 282726-HD-3 | EL CAMINO CCD GO TAXABLE REF S2020 | | 1.B FE | 10,057,712 | 9,920,511 | 7,966,071 | 9,989,298 | 0 | (13,954) | 0 | 0 | 2.422 | 2.260 | FA | 100,114 | 240,275 | 12/09/2020 | 08/01/2037 | 9,518,503 |
| 282726-HD-3 | EL CAMINO CCD GO TAXABLE REF S2020 | | 1.B FE | 21,904,489 | 21,904,489 | 17,589,085 | 21,904,033 | 0 | 18 | 0 | 0 | 2.422 | 2.422 | FA | 221,053 | 530,527 | 10/02/2020 | 08/01/2037 | 21,016,855 |
| 283443-KK-4 | EL PASO CO SD#12 GO TXBL REF S2019 | | 1.A FE | 589,193 | 565,000 | 562,853 | 567,713 | 0 | (3,787) | 0 | 0 | 3.000 | 2.307 | MS | 4,991 | 16,950 | 12/18/2019 | 09/15/2026 | 573,475 |
| 283443-KL-2 | EL PASO CO SD#12 GO TXBL REF S2019 | | 1.A FE | 655,446 | 630,000 | 624,708 | 636,035 | 0 | (3,432) | 0 | 0 | 3.000 | 2.422 | MS | 5,565 | 18,900 | 12/18/2019 | 09/15/2027 | 639,450 |
| 283443-KM-0 | EL PASO CO SD#12 GO TXBL REF S2019 | | 1.A FE | 519,760 | 500,000 | 492,400 | 506,595 | 0 | (2,332) | 0 | 0 | 3.000 | 2.492 | MS | 4,417 | 15,000 | 12/18/2019 | 09/15/2028 | 507,500 |
| 283443-KN-8 | EL PASO CO SD#12 GO TXBL REF S2019 | | 1.A FE | 415,664 | 400,000 | 390,336 | 406,431 | 0 | (1,637) | 0 | 0 | 3.000 | 2.542 | MS | 3,533 | 12,000 | 12/18/2019 | 09/15/2029 | 406,000 |
| 283443-KP-3 | EL PASO CO SD#12 GO TXBL REF S2019 | | 1.A FE | 500,000 | 500,000 | 475,430 | 500,000 | 0 | 0 | 0 | 0 | 2.672 | 2.672 | MS | 3,934 | 13,360 | 12/18/2019 | 09/15/2030 | 506,680 |
| 283389-QT-4 | EL PASO CO SD#3 WIDEFIELD GO S2025B | | 1.C FE | 411,750 | 375,000 | 413,145 | 411,621 | 0 | (129) | 0 | 0 | 5.250 | 3.940 | JD | 711 | 0 | 12/10/2025 | 12/01/2043 | 384,844 |
| 283389-QU-1 | EL PASO CO SD#3 WIDEFIELD GO S2025B | | 1.C FE | 353,779 | 325,000 | 354,968 | 353,678 | 0 | (101) | 0 | 0 | 5.250 | 4.060 | JD | 616 | 0 | 12/10/2025 | 12/01/2044 | 333,531 |
| 283389-QV-9 | EL PASO CO SD#3 WIDEFIELD GO S2025B | | 1.C FE | 432,612 | 400,000 | 433,228 | 432,497 | 0 | (115) | 0 | 0 | 5.250 | 4.150 | JD | 758 | 0 | 12/10/2025 | 12/01/2045 | 410,500 |
| 283389-QW-7 | EL PASO CO SD#3 WIDEFIELD GO S2025B | | 1.C FE | 1,020,101 | 950,000 | 1,022,533 | 1,019,853 | 0 | (247) | 0 | 0 | 5.250 | 4.250 | JD | 1,801 | 0 | 12/10/2025 | 12/01/2046 | 974,938 |
| 283389-PU-2 | EL PASO CO SD#3 WIDEFIELD GO TXBL REFS21 | | 1.C FE | 500,000 | 500,000 | 479,990 | 500,000 | 0 | 0 | 0 | 0 | 1.480 | 1.480 | JD | 617 | 7,400 | 03/17/2021 | 12/01/2027 | 503,700 |
| 283389-PV-0 | EL PASO CO SD#3 WIDEFIELD GO TXBL REFS21 | | 1.C FE | 500,000 | 500,000 | 470,385 | 500,000 | 0 | 0 | 0 | 0 | 1.610 | 1.610 | JD | 671 | 8,050 | 03/17/2021 | 12/01/2028 | 504,025 |
| 283389-PW-8 | EL PASO CO SD#3 WIDEFIELD GO TXBL REFS21 | | 1.C FE | 460,000 | 460,000 | 426,268 | 460,000 | 0 | 0 | 0 | 0 | 1.840 | 1.840 | JD | 705 | 8,464 | 03/17/2021 | 12/01/2029 | 464,232 |
| 283389-PX-6 | EL PASO CO SD#3 WIDEFIELD GO TXBL REFS21 | | 1.C FE | 620,000 | 620,000 | 563,555 | 620,000 | 0 | 0 | 0 | 0 | 1.940 | 1.940 | JD | 1,002 | 12,028 | 03/17/2021 | 12/01/2030 | 626,014 |
| 283389-PY-4 | EL PASO CO SD#3 WIDEFIELD GO TXBL REFS21 | | 1.C FE | 600,000 | 600,000 | 534,804 | 600,000 | 0 | 0 | 0 | 0 | 2.040 | 2.040 | JD | 1,020 | 12,240 | 03/17/2021 | 12/01/2031 | 606,120 |
| 283389-PZ-1 | EL PASO CO SD#3 WIDEFIELD GO TXBL REFS21 | | 1.C FE | 465,000 | 465,000 | 406,605 | 465,000 | 0 | 0 | 0 | 0 | 2.140 | 2.140 | JD | 829 | 9,951 | 03/17/2021 | 12/01/2032 | 469,976 |
| 289425-UC-2 | ELMHURST GENERAL OBLIGATION S2015 | | 1.A FE | 1,015,450 | 960,000 | 960,989 | 959,955 | 0 | 1 | 0 | 0 | 4.000 | 4.000 | MS | 12,800 | 38,400 | 06/15/2015 | 03/01/2028 | 979,200 |
| 303279-LM-3 | FAIR LAWN GENERAL OBLIGATION S2021 | | 1.A FE | 555,934 | 560,000 | 482,675 | 557,062 | 0 | 271 | 0 | 0 | 2.000 | 2.060 | MS | 3,733 | 11,200 | 08/26/2021 | 09/01/2035 | 565,600 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 303279-LN-1 | FAIR LAWN GENERAL OBLIGATION S2021 | | 1.A FE | 557,050 | 565,000 | 475,216 | 559,085 | 0 | 489 | 0 | 0 | 2.000 | 2.110 | MS | 3,767 | 11,300 | 08/26/2021 | 09/01/2036 | 570,650 |
| 30382A-GR-7 | FAIRFAX CO GENERAL OBLIGATION S2017A | | 1.A FE | 142,529 | 130,000 | 132,096 | 133,088 | 0 | (1,312) | 0 | 0 | 4.000 | 2.900 | AO | 1,300 | 5,200 | 01/09/2018 | 10/01/2037 | 132,600 |
| 30382A-GR-7 | FAIRFAX CO GENERAL OBLIGATION S2017A | SD | 1.A FE | 11,895,723 | 10,850,000 | 11,024,902 | 11,107,766 | 0 | (109,477) | 0 | 0 | 4.000 | 2.900 | AO | 108,500 | 434,000 | 01/09/2018 | 10/01/2037 | 11,067,000 |
| 30382A-LD-2 | FAIRFAX CO GENERAL OBLIGATION S2021A | | 1.A FE | 13,502,709 | 12,780,000 | 10,918,849 | 13,166,716 | 0 | (70,523) | 0 | 0 | 2.000 | 1.400 | AO | 63,900 | 255,600 | 01/26/2021 | 10/01/2035 | 12,907,800 |
| 304243-4K-1 | FAIRFIELD GENERAL OBLIGATION S2018 | | 1.A FE | 892,872 | 900,000 | 877,734 | 895,002 | 0 | 316 | 0 | 0 | 3.375 | 3.430 | JJ | 15,188 | 30,375 | 06/28/2018 | 07/01/2038 | 915,188 |
| 304243-4Y-1 | FAIRFIELD GENERAL OBLIGATION S2019 | | 1.A FE | 766,466 | 770,000 | 753,476 | 768,239 | 0 | 294 | 0 | 0 | 2.625 | 2.670 | JJ | 10,106 | 20,213 | 06/27/2019 | 07/01/2031 | 780,106 |
| 304243-4Z-8 | FAIRFIELD GENERAL OBLIGATION S2019 | | 1.A FE | 670,000 | 670,000 | 658,007 | 670,000 | 0 | 0 | 0 | 0 | 2.750 | 2.750 | JJ | 9,213 | 18,425 | 06/27/2019 | 07/01/2032 | 679,213 |
| 304243-5A-2 | FAIRFIELD GENERAL OBLIGATION S2019 | | 1.A FE | 763,802 | 770,000 | 750,350 | 766,379 | 0 | 428 | 0 | 0 | 2.750 | 2.820 | JJ | 10,588 | 21,175 | 06/27/2019 | 07/01/2033 | 780,588 |
| 304243-5B-0 | FAIRFIELD GENERAL OBLIGATION S2019 | | 1.A FE | 768,599 | 770,000 | 750,812 | 769,135 | 0 | 89 | 0 | 0 | 2.875 | 2.890 | JJ | 11,069 | 22,138 | 06/27/2019 | 07/01/2034 | 781,069 |
| 304243-5C-8 | FAIRFIELD GENERAL OBLIGATION S2019 | | 1.A FE | 704,143 | 710,000 | 682,431 | 706,199 | 0 | 342 | 0 | 0 | 2.875 | 2.940 | JJ | 10,206 | 20,413 | 06/27/2019 | 07/01/2035 | 720,206 |
| 304243-5D-6 | FAIRFIELD GENERAL OBLIGATION S2019 | | 1.A FE | 710,376 | 710,000 | 695,637 | 710,010 | 0 | (25) | 0 | 0 | 3.000 | 3.000 | JJ | 10,650 | 21,300 | 06/27/2019 | 07/01/2036 | 720,650 |
| 304243-5E-4 | FAIRFIELD GENERAL OBLIGATION S2019 | | 1.A FE | 706,081 | 710,000 | 681,217 | 707,261 | 0 | 196 | 0 | 0 | 3.000 | 3.040 | JJ | 10,650 | 21,300 | 06/27/2019 | 07/01/2037 | 720,650 |
| 304243-5F-1 | FAIRFIELD GENERAL OBLIGATION S2019 | | 1.A FE | 716,344 | 715,000 | 690,619 | 715,011 | 0 | (112) | 0 | 0 | 3.125 | 3.125 | JJ | 11,172 | 22,344 | 06/27/2019 | 07/01/2038 | 726,172 |
| 304243-5G-9 | FAIRFIELD GENERAL OBLIGATION S2019 | | 1.A FE | 714,464 | 715,000 | 679,343 | 714,609 | 0 | 23 | 0 | 0 | 3.125 | 3.130 | JJ | 11,172 | 22,344 | 06/27/2019 | 07/01/2039 | 726,172 |
| 34153Q-DA-1 | FLORIDA STATE BD OF ED GO REF S2016B | SD | 1.A FE | 12,167,184 | 10,700,000 | 10,750,611 | 10,768,045 | 0 | (161,318) | 0 | 0 | 4.000 | 2.450 | JD | 35,667 | 428,000 | 04/21/2016 | 06/01/2031 | 10,914,000 |
| 345102-MZ-7 | FOOTHILL-DE ANZA CCD GO REF S2016 | | 1.A FE | 2,111,184 | 1,880,000 | 1,884,813 | 1,895,434 | 0 | (25,985) | 0 | 0 | 4.000 | 2.570 | FA | 31,333 | 75,200 | 09/28/2016 | 08/01/2037 | 1,917,600 |
| 346623-AT-8 | FORSYTH CO GENERAL OBLIGATION S2013 | | 1.A FE | 849,020 | 820,000 | 819,590 | 820,000 | 0 | 0 | 0 | 0 | 3.000 | 3.000 | MN | 4,100 | 24,600 | 12/11/2012 | 05/01/2031 | 832,300 |
| 346623-AU-5 | FORSYTH CO GENERAL OBLIGATION S2013 | | 1.A FE | 1,416,745 | 1,375,000 | 1,375,014 | 1,375,000 | 0 | 0 | 0 | 0 | 3.000 | 3.000 | MN | 6,875 | 41,250 | 12/11/2012 | 05/01/2032 | 1,395,625 |
| 346623-FR-7 | FORSYTH CO GENERAL OBLIGATION S2017B | | 1.A FE | 9,431,871 | 9,445,000 | 9,445,850 | 9,436,663 | 0 | 646 | 0 | 0 | 3.500 | 3.510 | MS | 110,192 | 330,575 | 02/21/2017 | 03/01/2036 | 9,610,288 |
| 346604-LU-3 | FORSYTH CO SCH DIST GO TAXABLE REF S2021 | | 1.A FE | 666,176 | 800,000 | 706,280 | 689,062 | 0 | 12,981 | 0 | 0 | 2.275 | 4.590 | FA | 7,583 | 18,200 | 03/13/2024 | 02/01/2033 | 809,100 |
| 346843-NG-6 | FORT BEND ISD GO REF S2018 (PSF) | | 1.A FE | 2,949,144 | 2,795,000 | 2,834,717 | 2,825,574 | 0 | (18,104) | 0 | 0 | 4.000 | 3.300 | FA | 42,236 | 111,800 | 05/02/2018 | 08/15/2034 | 2,850,900 |
| 346843-WQ-4 | FORT BEND ISD GO REF S2024 (PSF) | | 1.A FE | 2,437,500 | 2,500,000 | 2,340,800 | 2,470,228 | 0 | 26,632 | 0 | 0 | 4.000 | 4.083 | FA | 37,778 | 113,611 | 11/08/2024 | 08/15/2049 | 550,828 |
| 346843-SQ-9 | FORT BEND ISD GO S2020A (PSF) | | 1.A FE | 933,661 | 825,000 | 787,867 | 870,556 | 0 | (12,170) | 0 | 0 | 3.000 | 1.430 | FA | 9,350 | 24,750 | 08/05/2020 | 08/15/2036 | 837,375 |
| 346843-SR-7 | FORT BEND ISD GO S2020A (PSF) | | 1.A FE | 659,950 | 585,000 | 551,637 | 616,454 | 0 | (8,395) | 0 | 0 | 3.000 | 1.470 | FA | 6,630 | 17,550 | 08/05/2020 | 08/15/2037 | 593,775 |
| 346843-SS-5 | FORT BEND ISD GO S2020A (PSF) | | 1.A FE | 1,666,665 | 1,645,000 | 1,316,000 | 1,654,168 | 0 | (2,430) | 0 | 0 | 2.000 | 1.840 | FA | 12,429 | 32,900 | 08/05/2020 | 08/15/2038 | 1,661,450 |
| 346843-ST-3 | FORT BEND ISD GO S2020A (PSF) | | 1.A FE | 1,236,062 | 1,225,000 | 954,055 | 1,229,686 | 0 | (1,241) | 0 | 0 | 2.000 | 1.890 | FA | 9,256 | 24,500 | 08/05/2020 | 08/15/2039 | 1,237,250 |
| 346843-SU-0 | FORT BEND ISD GO S2020A (PSF) | | 1.A FE | 1,312,478 | 1,305,000 | 979,089 | 1,308,170 | 0 | (840) | 0 | 0 | 2.000 | 1.930 | FA | 9,860 | 26,100 | 08/05/2020 | 08/15/2040 | 1,318,050 |
| 346843-SV-8 | FORT BEND ISD GO S2020A (PSF) | | 1.A FE | 1,639,006 | 1,635,000 | 1,182,759 | 1,636,692 | 0 | (450) | 0 | 0 | 2.000 | 1.970 | FA | 12,353 | 32,700 | 08/05/2020 | 08/15/2041 | 1,651,350 |
| 346843-SW-6 | FORT BEND ISD GO S2020A (PSF) | | 1.A FE | 1,500,000 | 1,500,000 | 1,044,615 | 1,500,000 | 0 | 0 | 0 | 0 | 2.000 | 2.000 | FA | 11,333 | 30,000 | 08/05/2020 | 08/15/2042 | 1,515,000 |
| 346843-SX-4 | FORT BEND ISD GO S2020A (PSF) | | 1.A FE | 1,805,220 | 1,500,000 | 1,436,730 | 1,628,385 | 0 | (34,195) | 0 | 0 | 4.000 | 1.560 | FA | 22,667 | 60,000 | 08/05/2020 | 08/15/2045 | 530,316 |
| 347550-PR-0 | FORT LAUDERDALE GENERAL OBLIGATION S20B | | 1.B FE | 3,798,901 | 3,815,000 | 2,862,547 | 3,802,320 | 0 | 606 | 0 | 0 | 2.625 | 2.650 | JJ | 50,072 | 100,144 | 01/29/2020 | 07/01/2042 | 3,865,072 |
| 354730-H8-9 | FRANKLIN GENERAL OBLIGATION S2025 | | 1.A FE | 4,348,389 | 4,345,000 | 4,356,340 | 4,347,887 | 0 | (502) | 0 | 0 | 4.000 | 3.991 | MS | 57,933 | 74,831 | 03/12/2025 | 03/01/2043 | 2,259,300 |
| 354730-J2-0 | FRANKLIN GENERAL OBLIGATION S2025 | | 1.A FE | 4,647,552 | 4,705,000 | 4,604,031 | 4,648,738 | 0 | 1,186 | 0 | 0 | 4.000 | 4.092 | MS | 62,733 | 81,031 | 03/12/2025 | 03/01/2045 | 2,448,000 |
| 35569P-MB-6 | FREDERICK CNTY GO S2025A | | 1.A FE | 11,125,000 | 11,125,000 | 11,320,911 | 11,125,000 | 0 | 0 | 0 | 0 | 4.000 | 4.000 | AO | 111,250 | 281,833 | 03/21/2025 | 04/01/2041 | 11,347,500 |
| 35569P-AV-5 | FREDERICK CO GENERAL OBLIGATION S2016A | | 1.A FE | 6,206,197 | 5,895,000 | 5,895,943 | 5,915,253 | 0 | (34,151) | 0 | 0 | 3.250 | 2.650 | FA | 79,828 | 191,588 | 06/15/2016 | 08/01/2036 | 5,990,794 |
| 355748-VB-7 | FREDERICK GENERAL OBLIGATION S2018 | | 1.B FE | 1,521,073 | 1,540,000 | 1,536,597 | 1,528,185 | 0 | 1,117 | 0 | 0 | 3.250 | 3.350 | JD | 4,171 | 50,050 | 12/11/2018 | 12/01/2034 | 1,565,025 |
| 355748-VE-1 | FREDERICK GENERAL OBLIGATION S2018 | | 1.B FE | 1,656,234 | 1,535,000 | 1,519,850 | 1,577,634 | 0 | (13,927) | 0 | 0 | 3.500 | 2.506 | JD | 4,477 | 53,725 | 01/01/2020 | 12/01/2037 | 1,561,863 |
| 357172-YD-1 | FREMONT UHSD GENERAL OBLIGATION REF S17A | | 1.A FE | 10,890 | 10,000 | 10,163 | 10,158 | 0 | (96) | 0 | 0 | 4.000 | 2.970 | FA | 167 | 400 | 06/21/2017 | 08/01/2035 | 10,200 |
| 361050-GG-6 | FUQUAY-VARINA GENERAL OBLIGATION S2018 | | 1.A FE | 838,041 | 850,000 | 852,117 | 842,899 | 0 | 761 | 0 | 0 | 3.250 | 3.370 | JJ | 13,813 | 27,625 | 12/04/2018 | 01/01/2034 | 863,813 |
| 362668-KF-1 | GAHANNA-JEFFERSON SCH DIST GO S2018 | | 1.D FE | 407,719 | 385,000 | 393,566 | 391,292 | 0 | (2,465) | 0 | 0 | 4.000 | 3.290 | JD | 1,283 | 15,400 | 07/25/2018 | 12/01/2034 | 392,700 |
| 362668-LQ-6 | GAHANNA-JEFFERSON SCH DIST GO S2021(AGM) | | 1.D FE | 1,687,956 | 1,870,000 | 1,866,354 | 1,691,486 | 0 | 3,531 | 0 | 0 | 4.000 | 4.800 | JD | 6,233 | 37,400 | 06/03/2025 | 12/01/2043 | 1,907,400 |
| 363658-KW-4 | GALLATIN CO HSD #7 BOZEMAN GO S2019 | | 1.C FE | 521,880 | 500,000 | 492,045 | 504,475 | 0 | (3,075) | 0 | 0 | 3.000 | 2.353 | JD | 1,250 | 15,000 | 01/01/2020 | 06/01/2035 | 507,500 |
| 365892-MU-9 | GARFIELD PITKIN & EAGLE SD#RE-1 GO S16B | | 1.C FE | 2,542,820 | 2,710,000 | 2,674,255 | 2,628,737 | 0 | 39,109 | 0 | 0 | 2.500 | 4.111 | JD | 3,011 | 67,750 | 07/27/2016 | 12/15/2027 | 2,743,875 |
| 373046-F2-2 | GEORGETOWN ISD GO S2024 (PSF) | | 1.A FE | 34,951,660 | 34,000,000 | 34,390,660 | 34,835,052 | 0 | (85,173) | 0 | 0 | 4.500 | 4.140 | FA | 578,000 | 1,504,500 | 08/02/2024 | 02/15/2049 | 7,592,944 |
| 373385-NC-3 | GEORGIA GENERAL OBLIGATION TAXABLE S23B | | 1.A FE | 8,288,993 | 8,260,000 | 8,398,603 | 8,282,239 | 0 | (2,902) | 0 | 0 | 4.400 | 4.352 | JJ | 181,720 | 363,440 | 06/28/2023 | 07/01/2032 | 8,441,720 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 375280-MP-6 | GILBERT GENERAL OBLIGATION S2022 | | 1.A FE | 5,185,712 | 5,175,000 | 5,150,626 | 5,182,418 | 0 | (997) | 0 | 0 | 3.625 | 3.600 | JJ | 86,502 | 187,594 | 04/28/2022 | 07/15/2039 | 5,268,797 |
| 375280-MQ-4 | GILBERT GENERAL OBLIGATION S2022 | | 1.A FE | 5,543,779 | 5,555,000 | 5,436,567 | 5,545,593 | 0 | 480 | 0 | 0 | 3.625 | 3.640 | JJ | 92,853 | 201,369 | 04/28/2022 | 07/15/2040 | 5,655,684 |
| 379699-3N-9 | GLOUCESTER CO GENERAL OBLIGATION S2018 | | 1.C FE | 1,306,382 | 1,350,000 | 1,356,359 | 1,329,941 | 0 | 3,437 | 0 | 0 | 3.000 | 3.310 | AO | 10,125 | 40,500 | 05/02/2018 | 04/01/2031 | 1,370,250 |
| 379699-3P-4 | GLOUCESTER CO GENERAL OBLIGATION S2018 | | 1.C FE | 1,339,926 | 1,400,000 | 1,403,304 | 1,369,435 | 0 | 4,315 | 0 | 0 | 3.000 | 3.390 | AO | 10,500 | 42,000 | 05/02/2018 | 04/01/2032 | 1,421,000 |
| 379699-3Q-2 | GLOUCESTER CO GENERAL OBLIGATION S2018 | | 1.C FE | 1,409,835 | 1,450,000 | 1,457,221 | 1,427,827 | 0 | 2,639 | 0 | 0 | 3.250 | 3.490 | AO | 11,781 | 47,125 | 05/02/2018 | 04/01/2033 | 1,473,563 |
| 379699-4V-0 | GLOUCESTER CO GENERAL OBLIGATION S2019 | | 1.A FE | 2,473,696 | 2,410,000 | 2,356,040 | 2,433,618 | 0 | (7,105) | 0 | 0 | 2.750 | 2.426 | MS | 22,092 | 66,275 | 01/01/2020 | 03/01/2033 | 2,443,138 |
| 385443-7V-2 | GRAND FORKS GENERAL OBLIGATION REF S19B | | 1.C FE | 907,735 | 915,000 | 879,288 | 911,132 | 0 | 599 | 0 | 0 | 2.375 | 2.452 | JD | 1,811 | 21,731 | 01/01/2020 | 12/01/2031 | 925,866 |
| 385444-DE-1 | GRAND FORKS GENERAL OBLIGATION S2022A | | 1.C FE | 379,787 | 380,000 | 407,208 | 379,813 | 0 | 11 | 0 | 0 | 4.375 | 4.380 | JD | 1,385 | 16,625 | 11/08/2022 | 12/01/2037 | 388,313 |
| 385444-DF-8 | GRAND FORKS GENERAL OBLIGATION S2022A | | 1.C FE | 378,051 | 380,000 | 405,373 | 378,318 | 0 | 94 | 0 | 0 | 4.375 | 4.420 | JD | 1,385 | 16,625 | 11/08/2022 | 12/01/2038 | 388,313 |
| 385444-DG-6 | GRAND FORKS GENERAL OBLIGATION S2022A | | 1.C FE | 370,346 | 375,000 | 397,875 | 370,943 | 0 | 206 | 0 | 0 | 4.375 | 4.480 | JD | 1,367 | 16,406 | 11/08/2022 | 12/01/2039 | 383,203 |
| 385444-DH-4 | GRAND FORKS GENERAL OBLIGATION S2022A | | 1.C FE | 366,396 | 370,000 | 392,848 | 366,813 | 0 | 146 | 0 | 0 | 4.500 | 4.580 | JD | 1,388 | 16,650 | 11/08/2022 | 12/01/2040 | 378,325 |
| 385444-DJ-0 | GRAND FORKS GENERAL OBLIGATION S2022A | | 1.C FE | 363,854 | 365,000 | 386,553 | 363,968 | 0 | 42 | 0 | 0 | 4.625 | 4.650 | JD | 1,407 | 16,881 | 11/08/2022 | 12/01/2041 | 373,441 |
| 385444-DK-7 | GRAND FORKS GENERAL OBLIGATION S2022A | | 1.C FE | 357,444 | 360,000 | 377,492 | 357,690 | 0 | 87 | 0 | 0 | 4.625 | 4.680 | JD | 1,388 | 16,650 | 11/08/2022 | 12/01/2042 | 368,325 |
| 385444-DL-5 | GRAND FORKS GENERAL OBLIGATION S2022A | | 1.C FE | 350,069 | 355,000 | 369,452 | 350,516 | 0 | 156 | 0 | 0 | 4.625 | 4.730 | JD | 1,368 | 16,419 | 11/08/2022 | 12/01/2043 | 363,209 |
| 385444-DM-3 | GRAND FORKS GENERAL OBLIGATION S2022A | | 1.C FE | 329,102 | 330,000 | 342,662 | 329,171 | 0 | 26 | 0 | 0 | 4.750 | 4.770 | JD | 1,306 | 15,675 | 11/08/2022 | 12/01/2044 | 337,838 |
| 387460-NV-6 | GRANITE SCHOOL DISTRICT GO S2017A | | 1.A FE | 1,127,400 | 1,000,000 | 1,012,100 | 1,025,903 | 0 | (17,831) | 0 | 0 | 4.000 | 2.133 | JD | 3,333 | 40,000 | 01/01/2020 | 06/01/2036 | 1,020,000 |
| 395460-4X-3 | GREENSBORO GENERAL OBLIGATION REF S2018B | | 1.A FE | 7,118,172 | 7,190,000 | 7,244,860 | 7,150,940 | 0 | 5,047 | 0 | 0 | 3.250 | 3.340 | AO | 58,419 | 233,675 | 09/25/2018 | 10/01/2032 | 7,306,838 |
| 395460-5D-6 | GREENSBORO GENERAL OBLIGATION REF S2018B | | 1.A FE | 7,938,081 | 7,290,000 | 7,300,352 | 7,509,522 | 0 | (76,105) | 0 | 0 | 3.750 | 2.607 | AO | 68,344 | 273,375 | 01/01/2020 | 10/01/2038 | 7,426,688 |
| 396028-5P-3 | GREENVILLE CO GENERAL OBLIGATION S2014 | | 1.A FE | 1,106,266 | 1,080,000 | 1,072,645 | 1,079,971 | 0 | (17) | 0 | 0 | 2.750 | 2.750 | AO | 7,425 | 29,700 | 01/01/2020 | 04/01/2032 | 1,094,850 |
| 401784-S4-6 | GUILFORD CO GENERAL OBLIGATION S2022B | | 1.A FE | 6,327,483 | 6,355,000 | 6,207,246 | 6,334,430 | 0 | 1,932 | 0 | 0 | 2.750 | 2.790 | MS | 58,254 | 174,763 | 03/16/2022 | 03/01/2035 | 6,442,381 |
| 401784-S5-3 | GUILFORD CO GENERAL OBLIGATION S2022B | | 1.A FE | 6,284,595 | 6,350,000 | 6,073,077 | 6,299,703 | 0 | 4,201 | 0 | 0 | 2.750 | 2.840 | MS | 58,208 | 174,625 | 03/16/2022 | 03/01/2036 | 6,437,313 |
| 407324-6S-6 | HAMILTON CO GENERAL OBLIGATION S2018A | SD | 1.A FE | 12,339,924 | 10,325,000 | 10,885,441 | 10,826,918 | 0 | (213,534) | 0 | 0 | 5.000 | 2.755 | AO | 129,063 | 516,250 | 03/15/2018 | 04/01/2032 | 10,583,125 |
| 408172-HE-7 | HAMILTON SCHOOL DISTRICT GO S2018 | | 1.A | 1,379,500 | 1,550,000 | 1,551,612 | 1,532,928 | 0 | 63,614 | 0 | 0 | 3.000 | 7.432 | AO | 11,625 | 46,500 | 10/11/2018 | 04/01/2035 | 1,573,250 |
| 408172-HF-4 | HAMILTON SCHOOL DISTRICT GO S2018 | | 1.B FE | 1,299,400 | 1,460,000 | 1,451,079 | 1,357,326 | 0 | 9,048 | 0 | 0 | 3.000 | 3.913 | AO | 10,950 | 43,800 | 10/11/2018 | 04/01/2035 | 1,481,900 |
| 408793-DD-6 | HAMPDEN TOWNSHIP GO REF S2019 | | 1.C FE | 1,306,671 | 1,175,000 | 1,184,353 | 1,201,228 | 0 | (18,612) | 0 | 0 | 4.000 | 2.336 | MN | 6,006 | 47,000 | 01/01/2020 | 05/15/2037 | 1,198,500 |
| 409558-4W-0 | HAMPTON GO S2018A | | 1.B FE | 2,854,630 | 2,915,000 | 2,920,976 | 2,876,776 | 0 | 3,279 | 0 | 0 | 3.250 | 3.410 | MS | 31,579 | 94,738 | 06/22/2018 | 09/01/2035 | 2,962,369 |
| 409558-6F-5 | HAMPTON GO S2019A | | 1.B FE | 3,073,571 | 3,115,000 | 2,849,228 | 3,087,271 | 0 | 2,349 | 0 | 0 | 2.500 | 2.600 | MS | 25,958 | 77,875 | 09/25/2019 | 03/01/2036 | 3,153,938 |
| 409558-6G-3 | HAMPTON GO S2019A | | 1.B FE | 3,184,416 | 3,200,000 | 2,906,976 | 3,189,180 | 0 | 818 | 0 | 0 | 2.625 | 2.660 | MS | 28,000 | 84,000 | 09/25/2019 | 03/01/2037 | 3,242,000 |
| 40955P-CP-8 | HAMPTON GO S2025 | | 1.B FE | 14,200,000 | 14,200,000 | 14,471,220 | 14,199,305 | 0 | (695) | 0 | 0 | 4.000 | 4.000 | AO | 129,378 | 0 | 09/23/2025 | 10/01/2042 | 5,023,500 |
| 40955P-CS-2 | HAMPTON GO S2025 | | 1.B FE | 15,419,789 | 15,640,000 | 15,599,023 | 15,441,268 | 0 | 21,479 | 0 | 0 | 4.125 | 4.223 | AO | 146,951 | 0 | 09/23/2025 | 10/01/2045 | 5,541,593 |
| 412487-EL-0 | HARFORD CO GENERAL OBLIGATION S2016 | | 1.A FE | 1,060,460 | 1,000,000 | 1,000,270 | 1,000,078 | 0 | (7,781) | 0 | 0 | 3.250 | 3.146 | MS | 9,569 | 32,500 | 01/01/2020 | 09/15/2032 | 1,016,250 |
| 414005-J6-6 | HARRIS CO ROAD GO REF S2021 | | 1.A FE | 2,008,228 | 1,990,000 | 1,684,515 | 1,999,877 | 0 | (1,974) | 0 | 0 | 2.000 | 1.890 | AO | 9,950 | 39,800 | 08/05/2021 | 10/01/2035 | 2,009,900 |
| 414005-J7-4 | HARRIS CO ROAD GO REF S2021 | | 1.A FE | 2,041,794 | 2,030,000 | 1,673,552 | 2,036,396 | 0 | (1,279) | 0 | 0 | 2.000 | 1.930 | AO | 10,150 | 40,600 | 08/05/2021 | 10/01/2036 | 2,050,300 |
| 414005-J8-2 | HARRIS CO ROAD GO REF S2021 | | 1.A FE | 2,075,134 | 2,070,000 | 1,662,272 | 2,072,778 | 0 | (558) | 0 | 0 | 2.000 | 1.970 | AO | 10,350 | 41,400 | 08/05/2021 | 10/01/2037 | 2,090,700 |
| 414005-J9-0 | HARRIS CO ROAD GO REF S2021 | | 1.A FE | 2,106,919 | 2,110,000 | 1,655,422 | 2,107,611 | 0 | 161 | 0 | 0 | 2.000 | 2.010 | AO | 10,550 | 42,200 | 08/05/2021 | 10/01/2038 | 2,131,100 |
| 414834-VL-2 | HARRISBURG ISD #41-2 GO S2021 | | 1.B FE | 61,726 | 60,000 | 54,470 | 60,922 | 0 | (192) | 0 | 0 | 2.000 | 1.650 | FA | 500 | 1,200 | 08/20/2021 | 08/01/2033 | 30,300 |
| 414834-VM-0 | HARRISBURG ISD #41-2 GO S2021 | | 1.B FE | 1,244,949 | 1,220,000 | 1,086,837 | 1,233,353 | 0 | (2,776) | 0 | 0 | 2.000 | 1.750 | FA | 10,167 | 24,400 | 08/20/2021 | 08/01/2034 | 133,935 |
| 414834-VN-8 | HARRISBURG ISD #41-2 GO S2021 | | 1.B FE | 597,204 | 590,000 | 514,403 | 593,861 | 0 | (801) | 0 | 0 | 2.000 | 1.850 | FA | 4,917 | 11,800 | 08/20/2021 | 08/01/2035 | 242,950 |
| 414834-VP-3 | HARRISBURG ISD #41-2 GO S2021 | | 1.B FE | 1,004,040 | 1,000,000 | 850,080 | 1,002,162 | 0 | (448) | 0 | 0 | 2.000 | 1.950 | FA | 8,333 | 20,000 | 08/20/2021 | 08/01/2036 | 509,053 |
| 414834-VQ-1 | HARRISBURG ISD #41-2 GO S2021 | | 1.B FE | 1,475,000 | 1,475,000 | 1,220,282 | 1,474,986 | 0 | 1 | 0 | 0 | 2.000 | 2.000 | FA | 12,292 | 29,500 | 08/20/2021 | 08/01/2037 | 750,234 |
| 414834-VS-7 | HARRISBURG ISD #41-2 GO S2021 | | 1.B FE | 1,812,676 | 1,840,000 | 1,451,153 | 1,823,408 | 0 | 1,069 | 0 | 0 | 2.000 | 2.078 | FA | 15,333 | 36,800 | 08/20/2021 | 08/01/2039 | 915,331 |
| 414834-VT-5 | HARRISBURG ISD #41-2 GO S2021 | | 1.B FE | 881,566 | 885,000 | 685,610 | 883,548 | 0 | 366 | 0 | 0 | 2.125 | 2.138 | FA | 7,836 | 18,806 | 08/20/2021 | 08/01/2040 | 452,089 |
| 414834-VU-2 | HARRISBURG ISD #41-2 GO S2021 | | 1.B FE | 1,121,335 | 1,135,000 | 851,057 | 1,127,485 | 0 | 1,263 | 0 | 0 | 2.125 | 2.176 | FA | 10,049 | 24,119 | 08/20/2021 | 08/01/2041 | 771,375 |
| 415365-HN-8 | HARRISON CENTRAL SCHOOL DIST GO S2018 | | 1.A FE | 822,099 | 835,000 | 835,084 | 825,838 | 0 | 537 | 0 | 0 | 3.375 | 3.479 | MS | 8,298 | 28,181 | 03/28/2018 | 03/15/2039 | 849,091 |
| 416794-EV-3 | HARTFORD UHSD GO S2025 | | 1.C FE | 518,870 | 530,000 | 539,434 | 519,249 | 0 | 379 | 0 | 0 | 4.000 | 4.190 | AO | 15,841 | 0 | 03/13/2025 | 04/01/2040 | 540,600 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 416794-EW-1 | HARTFORD UHSD GO S2025 | | 1.C FE | 1,570,297 | 1,615,000 | 1,631,005 | 1,571,702 | 0 | 1,405 | 0 | 0 | 4.000 | 4.240 | AO | 48,271 | 0 | 03/13/2025 | 04/01/2041 | 1,647,300 |
| 416794-EX-9 | HARTFORD UHSD GO S2025 | | 1.C FE | 1,640,925 | 1,700,000 | 1,704,760 | 1,642,637 | 0 | 1,712 | 0 | 0 | 4.000 | 4.290 | AO | 50,811 | 0 | 03/13/2025 | 04/01/2042 | 1,734,000 |
| 421110-8A-8 | HAYS CONSOL ISD GO S2023 (PSF) | | 1.A FE | 11,646,030 | 11,000,000 | 11,376,860 | 11,475,985 | 0 | (66,972) | 0 | 0 | 5.000 | 4.190 | FA | 207,778 | 550,000 | 08/04/2023 | 02/15/2048 | 2,486,000 |
| 425507-BE-9 | HENNEPIN CO GENERAL OBLIGATION S2013B | | 1.A FE | 1,643,879 | 1,620,000 | 1,620,194 | 1,620,050 | 0 | (5) | 0 | 0 | 3.000 | 2.996 | JD | 4,050 | 48,600 | 01/01/2020 | 12/01/2032 | 430,195 |
| 425507-DP-2 | HENNEPIN CO GENERAL OBLIGATION S2016A | | 1.A FE | 5,534,105 | 5,365,000 | 5,457,493 | 5,415,964 | 0 | (53,752) | 0 | 0 | 5.000 | 3.931 | JD | 22,354 | 268,250 | 06/23/2016 | 12/01/2035 | 5,499,125 |
| 425507-JZ-4 | HENNEPIN CO GENERAL OBLIGATION S2020A | | 1.A FE | 9,469,645 | 7,040,000 | 7,609,114 | 8,254,654 | 0 | (237,312) | 0 | 0 | 5.000 | 1.360 | JD | 29,333 | 352,000 | 09/09/2020 | 12/01/2039 | 7,216,000 |
| 425507-KA-7 | HENNEPIN CO GENERAL OBLIGATION S2020A | | 1.A FE | 9,907,182 | 7,390,000 | 7,949,349 | 8,649,684 | 0 | (245,819) | 0 | 0 | 5.000 | 1.400 | JD | 30,792 | 369,500 | 09/09/2020 | 12/01/2040 | 7,574,750 |
| 426056-Q7-5 | HENRICO CO GENERAL OBLIGATION REF S2018 | | 1.A FE | 4,850,457 | 4,965,000 | 4,884,319 | 4,884,174 | 0 | 5,061 | 0 | 0 | 3.250 | 3.410 | FA | 67,234 | 161,363 | 06/27/2018 | 08/01/2038 | 5,045,681 |
| 426056-S7-3 | HENRICO CO GENERAL OBLIGATION S2019 | | 1.A FE | 269,173 | 255,000 | 249,808 | 260,670 | 0 | (1,500) | 0 | 0 | 3.000 | 2.349 | FA | 3,188 | 7,650 | 01/01/2020 | 08/01/2036 | 258,825 |
| 426056-S7-3 | HENRICO CO GENERAL OBLIGATION S2019 | SD | 1.A FE | 5,277,900 | 5,000,000 | 4,898,200 | 5,111,178 | 0 | (29,418) | 0 | 0 | 3.000 | 2.349 | FA | 62,500 | 150,000 | 01/01/2020 | 08/01/2036 | 5,075,000 |
| 431621-SY-8 | HILLIARD SCHOOL DISTRICT GO S2017 | | 1.B FE | 2,012,280 | 1,925,000 | 1,932,912 | 1,934,428 | 0 | (10,001) | 0 | 0 | 4.000 | 3.450 | JD | 6,417 | 77,000 | 01/18/2017 | 12/01/2038 | 1,963,500 |
| 431621-SZ-5 | HILLIARD SCHOOL DISTRICT GO S2017 | | 1.B FE | 2,085,600 | 2,000,000 | 2,006,380 | 2,009,256 | 0 | (9,819) | 0 | 0 | 4.000 | 3.480 | JD | 6,667 | 80,000 | 01/18/2017 | 12/01/2039 | 2,040,000 |
| 431621-UA-7 | HILLIARD SCHOOL DISTRICT GO S2025 | | 1.B FE | 4,779,837 | 4,475,000 | 4,681,611 | 4,762,250 | 0 | (17,587) | 0 | 0 | 5.000 | 4.168 | JD | 18,646 | 147,924 | 03/06/2025 | 12/01/2050 | 1,009,625 |
| 432290-ML-5 | HILLSBOROUGH CO GO REF S2019A | | 1.A FE | 2,197,260 | 2,205,000 | 2,098,785 | 2,200,507 | 0 | 538 | 0 | 0 | 2.500 | 2.530 | JJ | 27,563 | 55,125 | 07/31/2019 | 07/01/2033 | 2,232,563 |
| 44256P-YS-6 | HOWARD CO GENERAL OBLIG TAXABLE REF S20E | | 1.A FE | 8,255,000 | 8,255,000 | 8,120,196 | 8,255,000 | 0 | 0 | 0 | 0 | 0.850 | 0.850 | FA | 26,508 | 70,168 | 10/07/2020 | 08/15/2026 | 8,290,084 |
| 44256P-YU-1 | HOWARD CO GENERAL OBLIG TAXABLE REF S20E | | 1.A FE | 5,624,100 | 6,385,000 | 6,009,307 | 5,987,666 | 0 | 141,557 | 0 | 0 | 1.250 | 3.764 | FA | 30,151 | 79,813 | 05/04/2023 | 08/15/2028 | 6,424,906 |
| 44256P-YV-9 | HOWARD CO GENERAL OBLIG TAXABLE REF S20E | | 1.A FE | 5,551,066 | 6,470,000 | 5,941,336 | 5,912,323 | 0 | 140,775 | 0 | 0 | 1.300 | 3.873 | FA | 31,775 | 84,110 | 05/04/2023 | 08/15/2029 | 6,512,055 |
| 44256P-RZ-8 | HOWARD CO GENERAL OBLIGATION S2018A | | 1.A FE | 9,114,584 | 9,210,000 | 9,227,039 | 9,146,398 | 0 | 4,603 | 0 | 0 | 3.375 | 3.450 | FA | 117,428 | 310,838 | 04/04/2018 | 02/15/2037 | 9,365,419 |
| 44256P-J4-6 | HOWARD CO GENERAL OBLIGATION S2022A | | 1.A FE | 3,185,694 | 3,190,000 | 2,761,041 | 3,186,522 | 0 | 229 | 0 | 0 | 2.500 | 2.510 | FA | 30,128 | 79,750 | 03/02/2022 | 08/15/2038 | 3,229,875 |
| 44256P-J5-3 | HOWARD CO GENERAL OBLIGATION S2022A | | 1.A FE | 3,252,042 | 3,275,000 | 2,786,141 | 3,256,208 | 0 | 1,138 | 0 | 0 | 2.500 | 2.550 | FA | 30,931 | 81,875 | 03/02/2022 | 08/15/2039 | 3,315,938 |
| 44256P-J6-1 | HOWARD CO GENERAL OBLIGATION S2022A | | 1.A FE | 3,310,949 | 3,355,000 | 2,773,042 | 3,318,391 | 0 | 2,033 | 0 | 0 | 2.500 | 2.590 | FA | 31,686 | 83,875 | 03/02/2022 | 08/15/2040 | 3,396,938 |
| 44256P-J7-9 | HOWARD CO GENERAL OBLIGATION S2022A | | 1.A FE | 3,442,347 | 3,445,000 | 2,817,872 | 3,442,751 | 0 | 113 | 0 | 0 | 2.625 | 2.630 | FA | 34,163 | 90,431 | 03/02/2022 | 08/15/2041 | 3,490,216 |
| 444197-LM-7 | HUDSON SCHOOL DISTRICT GO REF S2016 | | 1.B FE | 6,383,598 | 5,715,000 | 5,724,830 | 5,727,756 | 0 | (77,119) | 0 | 0 | 4.000 | 2.620 | MS | 76,200 | 228,600 | 05/24/2016 | 03/01/2035 | 5,829,300 |
| 445047-KD-4 | HUMBLE ISD GO REF S2020B (PSF) | | 1.A FE | 562,665 | 500,000 | 501,675 | 529,043 | 0 | (6,774) | 0 | 0 | 3.000 | 1.540 | FA | 5,667 | 15,000 | 10/21/2020 | 02/15/2033 | 507,500 |
| 445047-KE-2 | HUMBLE ISD GO REF S2020B (PSF) | | 1.A FE | 558,555 | 500,000 | 499,540 | 527,197 | 0 | (6,329) | 0 | 0 | 3.000 | 1.630 | FA | 5,667 | 15,000 | 10/21/2020 | 02/15/2034 | 507,500 |
| 445047-KF-9 | HUMBLE ISD GO REF S2020B (PSF) | | 1.A FE | 555,830 | 500,000 | 497,190 | 525,970 | 0 | (6,034) | 0 | 0 | 3.000 | 1.690 | FA | 5,667 | 15,000 | 10/21/2020 | 02/15/2035 | 507,500 |
| 445047-QA-4 | HUMBLE ISD GO REF S2025A (PSF) | | 1.A FE | 20,230,389 | 20,320,000 | 20,271,435 | 20,230,389 | 0 | 0 | 0 | 0 | 4.500 | 4.531 | FA | 0 | 0 | 12/10/2025 | 02/15/2050 | 3,854,548 |
| 445047-GK-3 | HUMBLE ISD GO S2018 (PSF) | | 1.A FE | 3,397,688 | 3,400,000 | 3,411,866 | 3,398,353 | 0 | 111 | 0 | 0 | 3.625 | 3.630 | FA | 46,561 | 123,250 | 07/25/2018 | 02/15/2037 | 3,461,625 |
| 445047-GL-1 | HUMBLE ISD GO S2018 (PSF) | | 1.A FE | 4,613,934 | 4,630,000 | 4,644,122 | 4,618,603 | 0 | 727 | 0 | 0 | 3.625 | 3.650 | FA | 63,405 | 167,838 | 07/25/2018 | 02/15/2038 | 4,713,919 |
| 445047-HH-9 | HUMBLE ISD GO S2020 (PSF) | | 1.A FE | 5,287,773 | 5,260,000 | 4,799,750 | 5,272,232 | 0 | (2,804) | 0 | 0 | 2.500 | 2.440 | FA | 49,678 | 131,500 | 01/23/2020 | 02/15/2036 | 5,325,750 |
| 445047-MG-5 | HUMBLE ISD GO S2022 (PSF) | | 1.A FE | 8,235,891 | 7,825,000 | 8,152,633 | 8,193,845 | 0 | (42,046) | 0 | 0 | 5.000 | 4.120 | FA | 147,806 | 195,625 | 03/11/2025 | 02/15/2047 | 1,764,290 |
| 447819-GT-4 | HURST EULESS BEDFORD ISD GO S2018 (PSF) | | 1.A FE | 1,920,402 | 1,790,000 | 1,838,008 | 1,827,956 | 0 | (13,693) | 0 | 0 | 4.000 | 3.150 | FA | 27,049 | 71,600 | 06/28/2018 | 08/15/2033 | 1,825,800 |
| 447819-KL-6 | HURST EULESS BEDFORD ISD GO S2024 (PSF) | | 1.A FE | 8,108,053 | 8,495,000 | 7,953,953 | 8,380,112 | 0 | 127,915 | 0 | 0 | 4.000 | 4.093 | FA | 128,369 | 339,800 | 04/11/2024 | 08/15/2050 | 1,589,350 |
| 462297-FW-7 | IOWA CENTRAL COMMUNITY COLLEGE GO S2018 | | 1.C FE | 922,593 | 935,000 | 935,926 | 928,556 | 0 | 883 | 0 | 0 | 3.250 | 3.370 | JD | 2,532 | 30,388 | 06/13/2018 | 06/01/2032 | 950,194 |
| 462297-FZ-0 | IOWA CENTRAL COMMUNITY COLLEGE GO S2018 | | 1.C FE | 1,024,768 | 1,030,000 | 1,030,814 | 1,026,703 | 0 | 288 | 0 | 0 | 3.500 | 3.540 | JD | 3,004 | 36,050 | 06/13/2018 | 06/01/2035 | 1,048,025 |
| 462297-GC-0 | IOWA CENTRAL COMMUNITY COLLEGE GO S2018 | | 1.C FE | 1,135,964 | 1,140,000 | 1,140,570 | 1,137,149 | 0 | 177 | 0 | 0 | 3.625 | 3.650 | JD | 3,444 | 41,325 | 06/13/2018 | 06/01/2038 | 1,160,663 |
| 462326-KY-4 | IOWA CITY CSD GO S2018 | | 5.B GI | 2,405,610 | 2,250,000 | 2,253,488 | 2,253,488 | (28,539) | (21,938) | 0 | 0 | 3.625 | 2.594 | JD | 6,797 | 81,563 | 01/01/2020 | 06/01/2035 | 2,290,781 |
| 462326-LA-5 | IOWA CITY CSD GO S2018 | | 5.B GI | 4,901,745 | 4,580,000 | 4,581,237 | 4,581,237 | (65,214) | (45,465) | 0 | 0 | 3.750 | 2.698 | JD | 14,313 | 171,750 | 01/01/2020 | 06/01/2037 | 4,665,875 |
| 462326-LU-1 | IOWA CITY CSD GO S2020 | | 5.B GI | 213,635 | 215,000 | 174,885 | 174,885 | (39,153) | 72 | 0 | 0 | 2.375 | 2.420 | JD | 426 | 5,106 | 02/11/2020 | 06/01/2037 | 217,553 |
| 462668-GX-6 | IREDELL CO GENERAL OBLIGATION S2015C | | 1.A FE | 1,918,494 | 1,840,000 | 1,840,442 | 1,839,926 | 0 | (2,376) | 0 | 0 | 3.500 | 3.500 | AO | 16,100 | 64,400 | 12/01/2015 | 04/01/2034 | 1,872,200 |
| 462668-GY-4 | IREDELL CO GENERAL OBLIGATION S2015C | | 1.A FE | 1,903,370 | 1,840,000 | 1,840,018 | 1,839,923 | 0 | (1,917) | 0 | 0 | 3.500 | 3.500 | AO | 16,100 | 64,400 | 12/01/2015 | 04/01/2035 | 1,872,200 |
| 462668-GZ-1 | IREDELL CO GENERAL OBLIGATION S2015C | | 1.A FE | 1,895,862 | 1,840,000 | 1,839,945 | 1,839,922 | 0 | (1,688) | 0 | 0 | 3.500 | 3.500 | AO | 16,100 | 64,400 | 12/01/2015 | 04/01/2036 | 1,872,200 |
| 462668-KK-9 | IREDELL CO GENERAL OBLIGATION S2018 | | 1.A FE | 2,163,238 | 2,195,000 | 2,195,593 | 2,173,559 | 0 | 1,600 | 0 | 0 | 3.500 | 3.610 | AO | 19,206 | 76,825 | 09/19/2018 | 10/01/2036 | 2,233,413 |
| 462794-KA-5 | IRON CO SCHOOL DISTRICT GO S2022 | | 1.A FE | 2,866,737 | 2,900,000 | 2,880,599 | 2,871,841 | 0 | 1,487 | 0 | 0 | 3.750 | 3.840 | JJ | 50,146 | 108,750 | 05/25/2022 | 01/15/2040 | 2,954,375 |
| 463813-C7-8 | IRVING ISD GO REF S2016 (PSF) | | 1.A FE | 1,542,506 | 1,400,000 | 1,404,158 | 1,403,689 | 0 | (23,862) | 0 | 0 | 4.000 | 2.805 | FA | 21,156 | 56,000 | 01/01/2020 | 02/15/2036 | 1,405,911 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 463813-C8-6 | IRVING ISD GO REF S2016 (PSF) | | 1.A FE | 3,092,750 | 2,905,000 | 2,913,628 | 2,908,125 | 0 | (21,248) | 0 | 0 | 4.000 | 3.486 | FA | 43,898 | 116,200 | 03/01/2016 | 02/15/2037 | 2,917,266 |
| 463813-P5-8 | IRVING ISD GO S2025 (PSF) | SD | 1.A FE | 9,634,700 | 10,000,000 | 10,302,300 | 9,638,914 | 0 | 4,214 | 0 | 0 | 4.500 | 4.790 | FA | 170,000 | 10,000 | 07/16/2025 | 02/15/2045 | 10,225,000 |
| 467520-XE-7 | JACKSON CO SD#7 LEES SUMMIT GO REF S2017 | | 1.C FE | 3,960,000 | 3,960,000 | 3,955,010 | 3,960,000 | 0 | 0 | 0 | 0 | 3.250 | 3.250 | MS | 42,900 | 128,700 | 12/12/2017 | 03/01/2035 | 4,024,350 |
| 472736-2M-8 | JEFFERSON CO SD R-001 GO S2020 | | 1.C FE | 2,040,140 | 2,000,000 | 2,025,780 | 2,025,101 | 0 | (4,538) | 0 | 0 | 4.000 | 3.720 | JD | 3,556 | 80,000 | 07/07/2022 | 12/15/2040 | 2,040,000 |
| 472538-LS-4 | JEFFERSON SCHOOL DIST GO S2017 | | 1.B FE | 2,452,513 | 2,285,000 | 2,286,988 | 2,288,522 | 0 | (21,621) | 0 | 0 | 4.000 | 3.030 | MS | 30,467 | 91,400 | 06/21/2017 | 03/01/2035 | 2,330,700 |
| 478107-AW-5 | JOHNS CREEK GENERAL OBLIGATION S2017 | | 1.A FE | 1,591,632 | 1,600,000 | 1,579,792 | 1,594,374 | 0 | 361 | 0 | 0 | 3.375 | 3.410 | AO | 13,500 | 54,000 | 03/27/2017 | 04/01/2038 | 1,627,000 |
| 47844P-GQ-2 | JOHNSON CO GENERAL OBLIGATION S2015A | | 1.A FE | 2,095,439 | 2,015,000 | 2,015,705 | 2,014,918 | 0 | (70) | 0 | 0 | 3.750 | 3.750 | MS | 25,188 | 75,563 | 11/18/2015 | 09/01/2034 | 2,052,781 |
| 47844P-GR-0 | JOHNSON CO GENERAL OBLIGATION S2015A | | 1.A FE | 2,149,398 | 2,090,000 | 2,090,627 | 2,089,979 | 0 | (29) | 0 | 0 | 3.750 | 3.750 | MS | 26,125 | 78,375 | 11/18/2015 | 09/01/2035 | 2,129,188 |
| 47844P-HX-6 | JOHNSON CO GENERAL OBLIGATION S2016A | | 1.A FE | 2,477,073 | 2,450,000 | 2,353,813 | 2,452,030 | 0 | (3,059) | 0 | 0 | 3.000 | 2.870 | MS | 24,500 | 73,500 | 09/28/2016 | 09/01/2036 | 2,486,750 |
| 47844P-KB-0 | JOHNSON CO GENERAL OBLIGATION S2017A | | 1.A FE | 935,399 | 945,000 | 936,949 | 939,121 | 0 | 509 | 0 | 0 | 3.125 | 3.200 | MS | 9,844 | 29,531 | 10/05/2017 | 09/01/2035 | 959,766 |
| 47844P-LB-9 | JOHNSON CO GENERAL OBLIGATION S2018A | | 1.A FE | 17,107,515 | 17,250,000 | 17,199,803 | 17,142,575 | 0 | 5,409 | 0 | 0 | 3.625 | 3.680 | MS | 208,438 | 625,313 | 07/25/2018 | 09/01/2040 | 17,562,656 |
| 478700-6U-6 | JOHNSON CO USD #229 BLUE VALLEY GO S25A | | 1.B FE | 26,034,917 | 26,210,000 | 26,124,293 | 26,034,804 | 0 | (113) | 0 | 0 | 4.250 | 4.303 | AO | 24,754 | 0 | 12/09/2025 | 10/01/2045 | 9,298,481 |
| 478718-3F-4 | JOHNSON CO USD #233 GO TXBL REF S2022B | | 1.D FE | 10,000,000 | 10,000,000 | 9,480,700 | 10,000,651 | 0 | (154) | 0 | 0 | 4.586 | 4.584 | MS | 152,867 | 458,600 | 04/29/2022 | 09/01/2042 | 2,233,950 |
| 478718-2J-7 | JOHNSON CO USD #233 OLATHE GO S2022A | | 1.D FE | 342,178 | 345,000 | 345,497 | 342,561 | 0 | 111 | 0 | 0 | 3.750 | 3.810 | MS | 4,313 | 12,938 | 04/29/2022 | 09/01/2041 | 351,469 |
| 478718-2J-7 | JOHNSON CO USD #233 OLATHE GO S2022A | SD | 1.D FE | 17,852,760 | 18,000,000 | 18,025,920 | 17,872,760 | 0 | 5,814 | 0 | 0 | 3.750 | 3.810 | MS | 225,000 | 675,000 | 04/29/2022 | 09/01/2041 | 18,337,500 |
| 478718-2K-4 | JOHNSON CO USD #233 OLATHE GO S2022A | | 1.D FE | 10,550,069 | 10,670,000 | 10,507,603 | 10,565,134 | 0 | 4,409 | 0 | 0 | 3.750 | 3.830 | MS | 133,375 | 400,125 | 04/29/2022 | 09/01/2042 | 10,870,063 |
| 478718-2K-4 | JOHNSON CO USD #233 OLATHE GO S2022A | SD | 1.D FE | 7,761,766 | 7,850,000 | 7,730,523 | 7,772,850 | 0 | 3,244 | 0 | 0 | 3.750 | 3.830 | MS | 98,125 | 294,375 | 04/29/2022 | 09/01/2042 | 7,997,188 |
| 478740-VN-0 | JOHNSON CO USD #512 GO REF S2021A | | 1.A FE | 2,873,170 | 3,400,000 | 3,144,762 | 2,888,320 | 0 | 15,150 | 0 | 0 | 3.000 | 4.570 | AO | 25,500 | 51,000 | 06/24/2025 | 10/01/2038 | 3,451,000 |
| 478740-VX-8 | JOHNSON CO USD #512 GO TXBL REF S2021B | | 1.A FE | 175,000 | 175,000 | 168,413 | 175,000 | 0 | 0 | 0 | 0 | 1.321 | 1.321 | AO | 578 | 2,312 | 05/12/2021 | 10/01/2027 | 176,156 |
| 478740-VZ-3 | JOHNSON CO USD #512 GO TXBL REF S2021B | | 1.A FE | 2,800,000 | 2,800,000 | 2,604,252 | 2,800,000 | 0 | 0 | 0 | 0 | 1.741 | 1.741 | AO | 12,187 | 48,748 | 05/12/2021 | 10/01/2029 | 2,824,374 |
| 478740-WA-7 | JOHNSON CO USD #512 GO TXBL REF S2021B | | 1.A FE | 1,000,000 | 1,000,000 | 913,710 | 1,000,000 | 0 | 0 | 0 | 0 | 1.871 | 1.871 | AO | 4,678 | 18,710 | 05/12/2021 | 10/01/2030 | 1,009,355 |
| 478740-WB-5 | JOHNSON CO USD #512 GO TXBL REF S2021B | | 1.A FE | 2,750,000 | 2,750,000 | 2,464,963 | 2,750,000 | 0 | 0 | 0 | 0 | 1.971 | 1.971 | AO | 13,551 | 54,203 | 05/12/2021 | 10/01/2031 | 2,777,101 |
| 478740-WC-3 | JOHNSON CO USD #512 GO TXBL REF S2021B | | 1.A FE | 2,250,000 | 2,250,000 | 1,978,988 | 2,250,000 | 0 | 0 | 0 | 0 | 2.071 | 2.071 | AO | 11,649 | 46,598 | 05/12/2021 | 10/01/2032 | 2,273,299 |
| 478740-WD-1 | JOHNSON CO USD #512 GO TXBL REF S2021B | | 1.A FE | 1,850,000 | 1,850,000 | 1,594,885 | 1,850,000 | 0 | 0 | 0 | 0 | 2.141 | 2.141 | AO | 9,902 | 39,609 | 05/12/2021 | 10/01/2033 | 1,869,804 |
| 478740-WE-9 | JOHNSON CO USD #512 GO TXBL REF S2021B | | 1.A FE | 1,550,000 | 1,550,000 | 1,314,338 | 1,550,000 | 0 | 0 | 0 | 0 | 2.241 | 2.241 | AO | 8,684 | 34,736 | 05/12/2021 | 10/01/2034 | 1,567,368 |
| 478740-WF-6 | JOHNSON CO USD #512 GO TXBL REF S2021B | | 1.A FE | 1,650,000 | 1,650,000 | 1,378,014 | 1,650,000 | 0 | 0 | 0 | 0 | 2.341 | 2.341 | AO | 9,657 | 38,627 | 05/12/2021 | 10/01/2035 | 1,669,313 |
| 479340-ZC-8 | JOHNSTON CO GENERAL OBLIGATION S2025 | | 1.A FE | 10,000,000 | 10,000,000 | 9,457,900 | 9,999,821 | 0 | (179) | 0 | 0 | 3.750 | 3.750 | FA | 156,250 | 130,208 | 03/04/2025 | 02/01/2042 | 5,093,750 |
| 479340-ZF-1 | JOHNSTON CO GENERAL OBLIGATION S2025 | | 1.A FE | 5,003,800 | 5,000,000 | 4,945,050 | 5,003,514 | 0 | (286) | 0 | 0 | 4.000 | 3.990 | FA | 83,333 | 69,444 | 03/04/2025 | 02/01/2045 | 1,700,000 |
| 480772-QW-5 | JORDAN SCHOOL DISTRICT GO S2017 | | 1.A FE | 2,359,183 | 2,375,000 | 2,375,356 | 2,367,407 | 0 | 1,041 | 0 | 0 | 3.125 | 3.180 | JD | 3,299 | 74,219 | 02/09/2017 | 06/15/2032 | 2,412,109 |
| 480772-QZ-8 | JORDAN SCHOOL DISTRICT GO S2017 | | 1.A FE | 2,612,453 | 2,625,000 | 2,625,761 | 2,617,597 | 0 | 651 | 0 | 0 | 3.375 | 3.410 | JD | 3,938 | 88,594 | 02/09/2017 | 06/15/2035 | 2,669,297 |
| 480772-SN-3 | JORDAN SCHOOL DISTRICT GO S2019B | | 1.A FE | 3,944,030 | 3,725,000 | 3,684,621 | 3,770,851 | 0 | (30,616) | 0 | 0 | 3.250 | 2.384 | JD | 5,381 | 121,063 | 01/01/2020 | 06/15/2036 | 3,785,531 |
| 483862-NJ-3 | KANE CO FOREST PRESERVE DIST GO S2017A | | 1.B FE | 3,081,886 | 3,110,000 | 3,110,280 | 3,093,400 | 0 | 1,544 | 0 | 0 | 3.500 | 3.570 | JD | 4,838 | 108,850 | 07/11/2017 | 12/15/2034 | 3,164,425 |
| 486063-XL-9 | KATY ISD GO S2018 (PSF) | | 1.A FE | 999,850 | 960,000 | 972,144 | 969,901 | 0 | (4,433) | 0 | 0 | 4.000 | 3.490 | FA | 14,507 | 38,400 | 05/23/2018 | 02/15/2037 | 979,200 |
| 486063-XL-9 | KATY ISD GO S2018 (PSF) | SD | 1.A FE | 5,202,342 | 4,995,000 | 5,058,187 | 5,046,516 | 0 | (23,066) | 0 | 0 | 4.000 | 3.490 | FA | 75,480 | 199,800 | 05/23/2018 | 02/15/2037 | 5,094,900 |
| 486063-V2-3 | KATY ISD GO S2024 (PSF) | | 1.A FE | 10,888,430 | 11,500,000 | 10,868,190 | 11,080,297 | 0 | 191,867 | 0 | 0 | 4.000 | 4.263 | FA | 173,778 | 230,000 | 03/10/2025 | 02/15/2049 | 2,595,659 |
| 486063-2H-2 | KATY ISD GO S2025 (PSF) | | 1.A FE | 13,894,923 | 13,605,000 | 14,292,189 | 13,883,882 | 0 | (11,041) | 0 | 0 | 5.000 | 4.720 | FA | 256,983 | 43,460 | 06/24/2025 | 02/15/2049 | 13,945,125 |
| 487694-TT-8 | KELLER ISD GO TAXABLE REF S2020A (PSF) | | 1.A FE | 630,000 | 630,000 | 554,728 | 630,000 | 0 | 0 | 0 | 0 | 1.509 | 1.509 | FA | 3,591 | 9,507 | 09/16/2020 | 02/15/2031 | 634,753 |
| 487694-UQ-2 | KELLER ISD GO TAXABLE REF S2020A (PSF) | | 1.A | 891,271 | 765,000 | 765,145 | 767,948 | 0 | (24,069) | 0 | 0 | 4.000 | 0.831 | FA | 11,560 | 30,600 | 09/16/2020 | 02/15/2026 | 780,300 |
| 487694-UR-0 | KELLER ISD GO TAXABLE REF S2020A (PSF) | | 1.A | 1,789,365 | 1,510,000 | 1,514,877 | 1,560,741 | 0 | (44,759) | 0 | 0 | 4.000 | 0.981 | FA | 22,818 | 60,400 | 09/16/2020 | 02/15/2027 | 1,540,200 |
| 487694-US-8 | KELLER ISD GO TAXABLE REF S2020A (PSF) | | 1.A | 2,838,502 | 2,370,000 | 2,382,917 | 2,509,695 | 0 | (64,638) | 0 | 0 | 4.000 | 1.179 | FA | 35,813 | 94,800 | 09/16/2020 | 02/15/2028 | 2,417,400 |
| 487694-UT-6 | KELLER ISD GO TAXABLE REF S2020A (PSF) | | 1.A FE | 413,596 | 355,000 | 355,114 | 356,368 | 0 | (11,169) | 0 | 0 | 4.000 | 0.831 | FA | 5,364 | 14,200 | 09/16/2020 | 02/15/2026 | 362,100 |
| 487694-UU-3 | KELLER ISD GO TAXABLE REF S2020A (PSF) | | 1.A FE | 3,543,180 | 2,990,000 | 3,000,286 | 3,090,473 | 0 | (88,630) | 0 | 0 | 4.000 | 0.981 | FA | 45,182 | 119,600 | 09/16/2020 | 02/15/2027 | 3,049,800 |
| 487694-UW-9 | KELLER ISD GO TAXABLE REF S2020A (PSF) | | 1.A Z | 3,769,430 | 3,115,000 | 3,128,239 | 3,368,596 | 0 | (79,042) | 0 | 0 | 4.000 | 1.329 | FA | 47,071 | 124,600 | 09/16/2020 | 02/15/2029 | 3,177,300 |
| 487694-UX-7 | KELLER ISD GO TAXABLE REF S2020A (PSF) | | 1.A Z | 4,125,154 | 3,365,000 | 3,367,726 | 3,712,934 | 0 | (81,423) | 0 | 0 | 4.000 | 1.409 | FA | 50,849 | 134,600 | 09/16/2020 | 02/15/2030 | 3,432,300 |
| 487694-UY-5 | KELLER ISD GO TAXABLE REF S2020A (PSF) | | 1.A Z | 1,838,439 | 1,535,000 | 1,542,967 | 1,625,477 | 0 | (41,865) | 0 | 0 | 4.000 | 1.179 | FA | 23,196 | 61,400 | 09/16/2020 | 02/15/2028 | 1,565,700 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 487694-UZ-2 | KELLER ISD GO TAXABLE REF S2020A (PSF) | | 1.A FE | 2,281,020 | 1,885,000 | 1,894,180 | 2,038,460 | 0 | (47,831) | 0 | 0 | 4.000 | 1.329 | FA | 28,484 | 75,400 | 09/16/2020 | 02/15/2029 | 1,922,700 |
| 487694-VA-6 | KELLER ISD GO TAXABLE REF S2020A (PSF) | | 1.A FE | 2,525,354 | 2,060,000 | 2,064,347 | 2,273,000 | 0 | (49,846) | 0 | 0 | 4.000 | 1.409 | FA | 31,129 | 82,400 | 09/16/2020 | 02/15/2030 | 2,101,200 |
| 487694-VB-4 | KELLER ISD GO TAXABLE REF S2020A (PSF) | | 1.A FE | 4,563,161 | 3,810,000 | 3,831,260 | 4,034,572 | 0 | (103,912) | 0 | 0 | 4.000 | 1.179 | FA | 57,573 | 152,400 | 09/16/2020 | 02/15/2028 | 3,886,200 |
| 489782-X3-1 | KENOSHA CO GENERAL OBLIGATION S2015B | | 1.B FE | 1,446,628 | 1,320,000 | 1,321,386 | 1,319,937 | 0 | (110) | 0 | 0 | 4.000 | 4.000 | MS | 17,600 | 52,800 | 01/01/2020 | 09/01/2031 | 1,346,400 |
| 489782-X4-9 | KENOSHA CO GENERAL OBLIGATION S2015B | | 1.B FE | 1,504,731 | 1,375,000 | 1,376,334 | 1,374,934 | 0 | (114) | 0 | 0 | 4.000 | 4.000 | MS | 18,333 | 55,000 | 01/01/2020 | 09/01/2032 | 1,402,500 |
| 489782-3C-4 | KENOSHA CO GENERAL OBLIGATION S2017B | | 1.B FE | 320,509 | 325,000 | 315,478 | 322,748 | 0 | 300 | 0 | 0 | 2.875 | 2.990 | MS | 3,115 | 9,344 | 08/16/2017 | 09/01/2032 | 329,672 |
| 489782-3G-5 | KENOSHA CO GENERAL OBLIGATION S2017B | | 1.B FE | 393,512 | 400,000 | 392,736 | 395,868 | 0 | 319 | 0 | 0 | 3.125 | 3.240 | MS | 4,167 | 12,500 | 08/16/2017 | 09/01/2036 | 406,250 |
| 489819-BW-1 | KENOSHA GENERAL OBLIGATION S2022A | | 1.C FE | 57,849 | 54,000 | 54,509 | 56,313 | 0 | (419) | 0 | 0 | 3.000 | 2.120 | MS | 540 | 1,620 | 03/08/2022 | 03/01/2031 | 54,810 |
| 489819-BW-1 | KENOSHA GENERAL OBLIGATION S2022A | SD | 1.C FE | 5,437,817 | 5,076,000 | 5,123,867 | 5,293,420 | 0 | (39,430) | 0 | 0 | 3.000 | 2.120 | MS | 50,760 | 152,280 | 03/08/2022 | 03/01/2031 | 5,152,140 |
| 489819-BX-9 | KENOSHA GENERAL OBLIGATION S2022A | | 1.C FE | 6,509,395 | 6,105,000 | 6,165,684 | 6,348,253 | 0 | (44,035) | 0 | 0 | 3.000 | 2.180 | MS | 61,050 | 183,150 | 03/08/2022 | 03/01/2032 | 6,196,575 |
| 489819-DG-4 | KENOSHA GENERAL OBLIGATION TAXABLE S24A | | 1.C FE | 1,520,000 | 1,520,000 | 1,533,467 | 1,520,000 | 0 | 0 | 0 | 0 | 5.000 | 5.000 | MS | 25,333 | 76,000 | 05/07/2024 | 09/01/2026 | 1,558,000 |
| 489819-DH-2 | KENOSHA GENERAL OBLIGATION TAXABLE S24A | | 1.C FE | 1,375,000 | 1,375,000 | 1,410,668 | 1,375,000 | 0 | 0 | 0 | 0 | 4.780 | 4.780 | MS | 21,908 | 65,725 | 05/07/2024 | 09/01/2028 | 1,407,863 |
| 489819-DJ-8 | KENOSHA GENERAL OBLIGATION TAXABLE S24A | | 1.C FE | 1,525,000 | 1,525,000 | 1,588,638 | 1,525,000 | 0 | 0 | 0 | 0 | 4.950 | 4.950 | MS | 25,163 | 75,488 | 05/07/2024 | 09/01/2032 | 1,562,744 |
| 494152-VC-2 | KILLEEN ISD GO S2018 (PSF) | | 1.A FE | 1,906,991 | 1,665,000 | 1,716,149 | 1,725,613 | 0 | (27,199) | 0 | 0 | 5.000 | 3.210 | FA | 31,450 | 83,250 | 08/03/2018 | 02/15/2040 | 1,706,625 |
| 494152-VC-2 | KILLEEN ISD GO S2018 (PSF) | SD | 1.A FE | 17,157,193 | 14,980,000 | 15,440,186 | 15,525,334 | 0 | (244,712) | 0 | 0 | 5.000 | 3.210 | FA | 282,956 | 749,000 | 08/03/2018 | 02/15/2040 | 15,354,500 |
| 494152-VZ-1 | KILLEEN ISD GO S2019 (PSF) | | 1.A FE | 2,981,206 | 2,645,000 | 2,684,278 | 2,764,203 | 0 | (36,291) | 0 | 0 | 4.000 | 2.490 | FA | 39,969 | 105,800 | 07/26/2019 | 02/15/2038 | 2,697,900 |
| 494656-T8-4 | KING & SNOHOMISH CO SD #417 GO S2018 | SD | 1.B FE | 18,078,641 | 15,455,000 | 16,198,076 | 16,169,997 | 0 | (281,293) | 0 | 0 | 5.000 | 3.000 | JD | 64,396 | 772,750 | 06/28/2018 | 12/01/2035 | 15,841,375 |
| 495224-4L-8 | KING CO SD #411 ISSAQUAH GO S2018 | SD | 1.B FE | 11,774,900 | 10,000,000 | 10,427,900 | 10,399,932 | 0 | (200,357) | 0 | 0 | 5.000 | 2.840 | JD | 41,667 | 500,000 | 06/14/2018 | 12/01/2032 | 10,250,000 |
| 495260-F4-8 | KING CO SD #414 LAKE WASHINGTON GO S2016 | | 1.B FE | 1,078,910 | 1,000,000 | 1,002,690 | 1,004,116 | 0 | (9,772) | 0 | 0 | 4.000 | 2.990 | JD | 3,333 | 40,000 | 06/08/2017 | 12/01/2035 | 1,020,000 |
| 495260-J4-4 | KING CO SD #414 LAKE WASHINGTON GO S2017 | | 1.B FE | 2,668,525 | 2,500,000 | 2,524,725 | 2,528,471 | 0 | (19,384) | 0 | 0 | 4.000 | 3.170 | JD | 8,333 | 100,000 | 11/30/2017 | 12/01/2036 | 2,550,000 |
| 494890-B8-8 | KING CO SD#210 FEDERAL WAY GO S2018 | | 1.B FE | 2,036,951 | 1,950,000 | 1,980,576 | 1,970,403 | 0 | (10,152) | 0 | 0 | 4.000 | 3.430 | JD | 6,500 | 78,000 | 09/18/2018 | 12/01/2035 | 1,989,000 |
| 494890-B8-8 | KING CO SD#210 FEDERAL WAY GO S2018 | SD | 1.B FE | 6,789,835 | 6,500,000 | 6,601,920 | 6,568,011 | 0 | (33,839) | 0 | 0 | 4.000 | 3.430 | JD | 21,667 | 260,000 | 09/18/2018 | 12/01/2035 | 6,630,000 |
| 494890-B9-6 | KING CO SD#210 FEDERAL WAY GO S2018 | | 1.B FE | 910,264 | 870,000 | 881,084 | 879,426 | 0 | (4,691) | 0 | 0 | 4.000 | 3.410 | JD | 2,900 | 34,800 | 09/11/2018 | 12/01/2036 | 887,400 |
| 494890-B9-6 | KING CO SD#210 FEDERAL WAY GO S2018 | SD | 1.B FE | 8,861,992 | 8,470,000 | 8,577,908 | 8,561,763 | 0 | (45,666) | 0 | 0 | 4.000 | 3.410 | JD | 28,233 | 338,800 | 09/11/2018 | 12/01/2036 | 8,639,400 |
| 494890-E6-9 | KING CO SD#210 FEDERAL WAY GO S2019 | | 1.A FE | 4,592,150 | 5,000,000 | 4,541,300 | 4,658,126 | 0 | 18,586 | 0 | 0 | 3.000 | 3.630 | JD | 12,500 | 150,000 | 04/07/2022 | 12/01/2039 | 5,075,000 |
| 495080-VG-5 | KING CO SD#403 RENTON GO S2020 | | 1.A FE | 24,297 | 20,000 | 20,384 | 21,815 | 0 | (446) | 0 | 0 | 4.000 | 1.600 | JD | 67 | 800 | 02/27/2020 | 12/01/2037 | 20,400 |
| 495080-VG-5 | KING CO SD#403 RENTON GO S2020 | SD | 1.A FE | 16,941,362 | 13,945,000 | 14,212,605 | 15,210,549 | 0 | (310,695) | 0 | 0 | 4.000 | 1.600 | JD | 46,483 | 557,800 | 02/27/2020 | 12/01/2037 | 14,223,900 |
| 495080-WA-7 | KING CO SD#403 RENTON GO S2022 | SD | 1.A FE | 19,893,000 | 20,000,000 | 20,360,600 | 19,903,844 | 0 | 3,780 | 0 | 0 | 4.250 | 4.290 | JD | 70,833 | 850,000 | 02/23/2023 | 12/01/2042 | 20,425,000 |
| 495098-YG-4 | KING CO SD#405 BELLEVUE GO S2015 | | 1.B FE | 6,137,017 | 5,785,000 | 5,787,719 | 5,785,445 | 0 | (36,736) | 0 | 0 | 4.000 | 3.786 | JD | 19,283 | 231,400 | 11/17/2015 | 12/01/2033 | 5,900,700 |
| 495098-YH-2 | KING CO SD#405 BELLEVUE GO S2015 | | 1.B FE | 6,354,787 | 6,015,000 | 6,017,647 | 6,015,423 | 0 | (35,528) | 0 | 0 | 4.000 | 3.798 | JD | 20,050 | 240,600 | 11/17/2015 | 12/01/2034 | 6,135,300 |
| 495098-ZX-6 | KING CO SD#405 BELLEVUE GO S2018 | | 1.B FE | 1,872,323 | 1,760,000 | 1,782,422 | 1,785,280 | 0 | (12,607) | 0 | 0 | 4.000 | 3.220 | JD | 5,867 | 70,400 | 04/18/2018 | 12/01/2036 | 1,795,200 |
| 495098-ZX-6 | KING CO SD#405 BELLEVUE GO S2018 | SD | 1.B FE | 4,808,466 | 4,520,000 | 4,577,585 | 4,584,925 | 0 | (32,378) | 0 | 0 | 4.000 | 3.220 | JD | 15,067 | 180,800 | 04/18/2018 | 12/01/2036 | 4,610,400 |
| 495098-ZY-4 | KING CO SD#405 BELLEVUE GO S2018 | | 1.B FE | 562,478 | 530,000 | 535,136 | 537,317 | 0 | (3,648) | 0 | 0 | 4.000 | 3.250 | JD | 1,767 | 21,200 | 04/18/2018 | 12/01/2037 | 540,600 |
| 495098-ZY-4 | KING CO SD#405 BELLEVUE GO S2018 | SD | 1.B FE | 6,367,680 | 6,000,000 | 6,058,140 | 6,082,833 | 0 | (41,294) | 0 | 0 | 4.000 | 3.250 | JD | 20,000 | 240,000 | 04/18/2018 | 12/01/2037 | 6,120,000 |
| 495098-D9-3 | KING CO SD#405 BELLEVUE GO S2021B | SD | 1.B FE | 4,803,256 | 3,875,000 | 4,051,584 | 4,433,289 | 0 | (89,740) | 0 | 0 | 4.000 | 1.450 | JD | 12,917 | 155,000 | 09/28/2021 | 12/01/2035 | 3,952,500 |
| 498062-PK-8 | KITSAP CO SD#303 BAINBRIDGE GO S2016 | | 1.A FE | 522,955 | 500,000 | 501,965 | 501,168 | 0 | (2,798) | 0 | 0 | 4.000 | 3.420 | JD | 1,667 | 20,000 | 02/01/2017 | 12/01/2035 | 510,000 |
| 498098-RG-9 | KITSAP CO SD#401 CENTRAL KITSAP GO S2016 | | 1.B FE | 2,088,520 | 2,000,000 | 2,006,480 | 2,004,507 | 0 | (10,804) | 0 | 0 | 4.000 | 3.440 | JD | 6,667 | 80,000 | 02/03/2017 | 12/01/2034 | 2,040,000 |
| 498531-MJ-8 | KLEIN ISD GO REF S2018A (PSF) | | 1.A FE | 908,677 | 855,000 | 875,725 | 870,535 | 0 | (5,681) | 0 | 0 | 4.000 | 3.260 | FA | 14,250 | 34,200 | 06/28/2018 | 08/01/2034 | 872,100 |
| 498531-MK-5 | KLEIN ISD GO REF S2018A (PSF) | | 1.A FE | 1,020,608 | 890,000 | 909,313 | 931,811 | 0 | (15,588) | 0 | 0 | 4.000 | 2.121 | FA | 14,833 | 35,600 | 01/01/2020 | 08/01/2035 | 907,800 |
| 498531-MM-1 | KLEIN ISD GO REF S2018A (PSF) | | 1.A FE | 1,097,118 | 965,000 | 978,549 | 1,007,434 | 0 | (15,788) | 0 | 0 | 4.000 | 2.238 | FA | 16,083 | 38,600 | 01/01/2020 | 08/01/2037 | 984,300 |
| 498531-VQ-2 | KLEIN ISD GO REF S2025 (PSF) | | 1.A FE | 2,197,583 | 2,155,000 | 2,270,055 | 2,196,004 | 0 | (1,579) | 0 | 0 | 5.000 | 4.750 | FA | 44,896 | 4,490 | 06/25/2025 | 08/01/2049 | 2,208,875 |
| 498531-VQ-2 | KLEIN ISD GO REF S2025 (PSF) | SD | 1.A FE | 6,205,240 | 6,085,000 | 6,409,878 | 6,200,780 | 0 | (4,459) | 0 | 0 | 5.000 | 4.750 | FA | 126,771 | 12,677 | 06/25/2025 | 08/01/2049 | 6,237,125 |
| 499513-JM-2 | KNOX CNTY GO S2024 | | 1.B FE | 4,606,661 | 5,040,000 | 4,926,650 | 4,614,071 | 0 | 7,410 | 0 | 0 | 4.000 | 4.690 | JD | 16,800 | 100,800 | 06/25/2025 | 06/01/2044 | 5,140,800 |
| 499512-8U-8 | KNOX CO GENERAL OBLIGATION S2017 | | 1.B FE | 6,264,510 | 6,320,000 | 6,192,462 | 6,284,075 | 0 | 2,544 | 0 | 0 | 3.250 | 3.310 | JD | 17,117 | 205,400 | 04/20/2017 | 06/01/2037 | 6,422,700 |
| 499513-DA-4 | KNOX CO GENERAL OBLIGATION S2019B | | 1.B FE | 2,247,996 | 2,230,000 | 2,080,590 | 2,235,575 | 0 | (2,216) | 0 | 0 | 2.750 | 2.642 | JD | 5,110 | 61,325 | 01/01/2020 | 06/01/2036 | 2,260,663 |
| 499513-DC-0 | KNOX CO GENERAL OBLIGATION S2019B | | 1.B FE | 2,317,720 | 2,355,000 | 2,121,243 | 2,328,054 | 0 | 1,782 | 0 | 0 | 2.750 | 2.860 | JD | 5,397 | 64,763 | 09/17/2019 | 06/01/2038 | 2,387,381 |
| 499731-L9-6 | KNOXVILLE GENERAL OBLIGATION S2022B | | 1.A FE | 940,846 | 890,000 | 881,207 | 923,309 | 0 | (4,824) | 0 | 0 | 3.000 | 2.360 | MN | 4,450 | 26,700 | 03/09/2022 | 05/01/2034 | 903,350 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 499731-M2-0 | KNOXVILLE GENERAL OBLIGATION S2022B | | 1.A FE | 966,644 | 920,000 | 908,178 | 950,592 | 0 | (4,419) | 0 | 0 | 3.000 | 2.430 | MN | 4,600 | 27,600 | 03/09/2022 | 05/01/2035 | 933,800 |
| 499731-M3-8 | KNOXVILLE GENERAL OBLIGATION S2022B | | 1.A FE | 987,733 | 945,000 | 922,840 | 973,058 | 0 | (4,045) | 0 | 0 | 3.000 | 2.490 | MN | 4,725 | 28,350 | 03/09/2022 | 05/01/2036 | 959,175 |
| 499731-M4-6 | KNOXVILLE GENERAL OBLIGATION S2022B | | 1.A FE | 1,013,786 | 975,000 | 926,445 | 1,000,490 | 0 | (3,667) | 0 | 0 | 3.000 | 2.550 | MN | 4,875 | 29,250 | 03/09/2022 | 05/01/2037 | 989,625 |
| 499731-M5-3 | KNOXVILLE GENERAL OBLIGATION S2022B | | 1.A FE | 1,040,446 | 1,005,000 | 939,082 | 1,028,313 | 0 | (3,348) | 0 | 0 | 3.000 | 2.600 | MN | 5,025 | 30,150 | 03/09/2022 | 05/01/2038 | 1,020,075 |
| 499731-M6-1 | KNOXVILLE GENERAL OBLIGATION S2022B | | 1.A FE | 1,066,857 | 1,035,000 | 951,765 | 1,055,970 | 0 | (3,006) | 0 | 0 | 3.000 | 2.650 | MN | 5,175 | 31,050 | 03/09/2022 | 05/01/2039 | 1,050,525 |
| 499731-M7-9 | KNOXVILLE GENERAL OBLIGATION S2022B | | 1.A FE | 1,093,020 | 1,065,000 | 949,245 | 1,083,461 | 0 | (2,642) | 0 | 0 | 3.000 | 2.700 | MN | 5,325 | 31,950 | 03/09/2022 | 05/01/2040 | 1,080,975 |
| 499731-M8-7 | KNOXVILLE GENERAL OBLIGATION S2022B | | 1.A FE | 1,118,948 | 1,095,000 | 953,252 | 1,110,787 | 0 | (2,256) | 0 | 0 | 3.000 | 2.750 | MN | 5,475 | 32,850 | 03/09/2022 | 05/01/2041 | 1,111,425 |
| 499731-M9-5 | KNOXVILLE GENERAL OBLIGATION S2022B | | 1.A FE | 1,150,713 | 1,130,000 | 956,455 | 1,143,663 | 0 | (1,950) | 0 | 0 | 3.000 | 2.790 | MN | 5,650 | 33,900 | 03/09/2022 | 05/01/2042 | 1,146,950 |
| 502606-VP-8 | LA CROSSE CO GENERAL OBLIGATION S2017A | | 1.B FE | 599,748 | 575,000 | 572,625 | 579,558 | 0 | (3,561) | 0 | 0 | 3.000 | 2.351 | AO | 4,313 | 17,250 | 01/01/2020 | 04/01/2034 | 583,625 |
| 502606-VQ-6 | LA CROSSE CO GENERAL OBLIGATION S2017A | | 1.B FE | 1,056,199 | 1,015,000 | 1,005,571 | 1,022,595 | 0 | (5,934) | 0 | 0 | 3.000 | 2.387 | AO | 7,613 | 30,450 | 01/01/2020 | 04/01/2035 | 1,030,225 |
| 502769-CJ-9 | LA CROSSE GENERAL OBLIGATION S2017D | | 1.C FE | 1,002,156 | 1,005,000 | 993,644 | 1,003,157 | 0 | 138 | 0 | 0 | 3.250 | 3.270 | AO | 8,166 | 32,663 | 10/13/2017 | 10/01/2036 | 1,021,331 |
| 505786-HT-3 | LADUE SCHOOL DIST GO S2016 | | 1.B FE | 5,231,121 | 5,100,000 | 5,045,889 | 5,100,000 | 0 | 0 | 0 | 0 | 3.000 | 3.000 | MS | 51,000 | 153,000 | 05/24/2016 | 03/01/2034 | 5,176,500 |
| 506030-BD-6 | LAFAYETTE ELEM SCH DIST GO S2018B | | 1.C FE | 1,077,959 | 1,080,000 | 1,091,470 | 1,078,781 | 0 | 118 | 0 | 0 | 3.375 | 3.390 | FA | 15,188 | 36,450 | 05/16/2018 | 08/01/2034 | 1,098,225 |
| 508354-WR-4 | LAKE CO FOREST PRES DIST GO REF S2019 | | 1.A FE | 1,835,000 | 1,845,000 | 1,709,097 | 1,838,448 | 0 | 634 | 0 | 0 | 2.750 | 2.795 | JD | 2,255 | 50,738 | 01/01/2020 | 12/15/2034 | 1,870,369 |
| 508354-WS-2 | LAKE CO FOREST PRES DIST GO REF S2019 | | 1.A FE | 1,867,131 | 1,890,000 | 1,727,668 | 1,874,513 | 0 | 1,327 | 0 | 0 | 2.750 | 2.845 | JD | 2,310 | 51,975 | 01/01/2020 | 12/15/2035 | 1,915,988 |
| 508354-UX-3 | LAKE CO FOREST PRES DIST GO S2015 | | 1.A FE | 2,247,729 | 2,170,000 | 2,171,324 | 2,169,982 | 0 | (2) | 0 | 0 | 3.750 | 3.750 | JD | 3,617 | 81,375 | 11/09/2015 | 12/15/2030 | 2,210,688 |
| 508354-UZ-8 | LAKE CO FOREST PRES DIST GO S2015 | | 1.A FE | 2,407,260 | 2,345,000 | 2,346,173 | 2,344,976 | 0 | (1) | 0 | 0 | 3.750 | 3.750 | JD | 3,908 | 87,938 | 11/09/2015 | 12/15/2032 | 2,388,969 |
| 511074-SL-1 | LAKE TRAVIS ISD GO REF S2017 (PSF) | | 1.A FE | 1,881,166 | 1,740,000 | 1,746,334 | 1,759,398 | 0 | (16,792) | 0 | 0 | 4.000 | 2.980 | FA | 26,293 | 69,600 | 12/06/2017 | 02/15/2038 | 1,774,800 |
| 512445-3T-2 | LAKEVILLE GENERAL OBLIG TAXABLE REF S22B | | 1.A FE | 715,493 | 715,000 | 673,573 | 715,271 | 0 | (64) | 0 | 0 | 2.250 | 2.240 | FA | 6,703 | 16,088 | 03/08/2022 | 02/01/2030 | 723,044 |
| 512445-3U-9 | LAKEVILLE GENERAL OBLIG TAXABLE REF S22B | | 1.A FE | 727,095 | 730,000 | 675,987 | 728,254 | 0 | 319 | 0 | 0 | 2.300 | 2.350 | FA | 6,996 | 16,790 | 03/08/2022 | 02/01/2031 | 738,395 |
| 512445-3V-7 | LAKEVILLE GENERAL OBLIG TAXABLE REF S22B | | 1.A FE | 747,375 | 750,000 | 683,850 | 748,306 | 0 | 254 | 0 | 0 | 2.400 | 2.440 | FA | 7,500 | 18,000 | 03/08/2022 | 02/01/2032 | 759,000 |
| 512445-3W-5 | LAKEVILLE GENERAL OBLIG TAXABLE REF S22B | | 1.A FE | 233,888 | 235,000 | 211,082 | 234,240 | 0 | 96 | 0 | 0 | 2.500 | 2.550 | FA | 2,448 | 5,875 | 03/08/2022 | 02/01/2033 | 237,938 |
| 512445-3X-3 | LAKEVILLE GENERAL OBLIG TAXABLE REF S22B | | 1.A FE | 239,268 | 240,000 | 213,451 | 239,477 | 0 | 57 | 0 | 0 | 2.650 | 2.680 | FA | 2,650 | 6,360 | 03/08/2022 | 02/01/2034 | 243,180 |
| 512445-3Y-1 | LAKEVILLE GENERAL OBLIG TAXABLE REF S22B | | 1.A FE | 244,206 | 245,000 | 215,323 | 244,410 | 0 | 56 | 0 | 0 | 2.750 | 2.780 | FA | 2,807 | 6,738 | 03/08/2022 | 02/01/2035 | 248,369 |
| 512445-3Z-8 | LAKEVILLE GENERAL OBLIG TAXABLE REF S22B | | 1.A FE | 249,425 | 250,000 | 217,345 | 249,561 | 0 | 37 | 0 | 0 | 2.850 | 2.870 | FA | 2,969 | 7,125 | 03/08/2022 | 02/01/2036 | 253,563 |
| 512445-4A-2 | LAKEVILLE GENERAL OBLIG TAXABLE REF S22B | | 1.A FE | 259,683 | 260,000 | 223,722 | 259,752 | 0 | 18 | 0 | 0 | 2.950 | 2.960 | FA | 3,196 | 7,670 | 03/08/2022 | 02/01/2037 | 263,835 |
| 512445-4B-0 | LAKEVILLE GENERAL OBLIG TAXABLE REF S22B | | 1.A FE | 265,000 | 265,000 | 225,663 | 265,000 | 0 | 0 | 0 | 0 | 3.050 | 3.050 | FA | 3,368 | 8,083 | 03/08/2022 | 02/01/2038 | 269,041 |
| 512445-4C-8 | LAKEVILLE GENERAL OBLIG TAXABLE REF S22B | | 1.A FE | 273,562 | 275,000 | 230,590 | 273,823 | 0 | 72 | 0 | 0 | 3.100 | 3.140 | FA | 3,552 | 8,525 | 03/08/2022 | 02/01/2039 | 279,263 |
| 512445-4D-6 | LAKEVILLE GENERAL OBLIG TAXABLE REF S22B | | 1.A FE | 283,837 | 285,000 | 236,826 | 284,034 | 0 | 53 | 0 | 0 | 3.200 | 3.230 | FA | 3,800 | 9,120 | 03/08/2022 | 02/01/2040 | 289,560 |
| 512445-4E-4 | LAKEVILLE GENERAL OBLIG TAXABLE REF S22B | | 1.A FE | 290,000 | 290,000 | 239,285 | 290,000 | 0 | 0 | 0 | 0 | 3.300 | 3.300 | FA | 3,988 | 9,570 | 03/08/2022 | 02/01/2041 | 294,785 |
| 512445-4F-1 | LAKEVILLE GENERAL OBLIG TAXABLE REF S22B | | 1.A FE | 299,127 | 300,000 | 244,464 | 299,254 | 0 | 34 | 0 | 0 | 3.350 | 3.370 | FA | 4,188 | 10,050 | 03/08/2022 | 02/01/2042 | 305,025 |
| 512445-4G-9 | LAKEVILLE GENERAL OBLIG TAXABLE REF S22B | | 1.A FE | 308,605 | 310,000 | 247,938 | 308,795 | 0 | 51 | 0 | 0 | 3.350 | 3.380 | FA | 4,327 | 10,385 | 03/08/2022 | 02/01/2043 | 315,193 |
| 512445-E9-4 | LAKEVILLE GENERAL OBLIGATION S2014B | | 1.A FE | 686,441 | 645,000 | 645,335 | 644,984 | 0 | 1 | 0 | 0 | 3.500 | 3.500 | FA | 9,406 | 22,575 | 01/01/2020 | 02/01/2029 | 656,288 |
| 512445-F2-8 | LAKEVILLE GENERAL OBLIGATION S2014B | | 1.A FE | 927,246 | 875,000 | 875,446 | 874,977 | 0 | 1 | 0 | 0 | 3.500 | 3.500 | FA | 12,760 | 30,625 | 01/01/2020 | 02/01/2030 | 890,313 |
| 512445-F3-6 | LAKEVILLE GENERAL OBLIGATION S2014B | | 1.A FE | 932,086 | 910,000 | 910,446 | 909,975 | 0 | (23) | 0 | 0 | 3.500 | 3.500 | FA | 13,271 | 31,850 | 07/21/2014 | 02/01/2031 | 925,925 |
| 512445-N2-9 | LAKEVILLE GENERAL OBLIGATION S2016B | | 1.A FE | 1,457,249 | 1,410,000 | 1,408,534 | 1,409,975 | 0 | (503) | 0 | 0 | 3.000 | 3.000 | FA | 17,625 | 42,300 | 06/20/2016 | 02/01/2033 | 1,431,150 |
| 51280U-CN-5 | LAKOTA LOCAL SCH DIST GO TAXABLE REF S19 | | 1.B FE | 1,330,000 | 1,330,000 | 1,315,902 | 1,330,000 | 0 | 0 | 0 | 0 | 2.392 | 2.392 | JD | 2,651 | 31,814 | 12/20/2019 | 12/01/2026 | 1,345,907 |
| 51280U-CP-0 | LAKOTA LOCAL SCH DIST GO TAXABLE REF S19 | | 1.B FE | 1,075,000 | 1,075,000 | 1,053,328 | 1,075,000 | 0 | 0 | 0 | 0 | 2.515 | 2.515 | JD | 2,253 | 27,036 | 12/20/2019 | 12/01/2027 | 1,088,518 |
| 513174-E4-0 | LAMAR ISD GO S2022 (PSF) | SD | 1.A FE | 4,715,180 | 4,295,000 | 4,369,132 | 4,570,574 | 0 | (40,664) | 0 | 0 | 4.000 | 2.850 | FA | 64,902 | 171,800 | 03/25/2022 | 02/15/2040 | 4,380,900 |
| 513174-E5-7 | LAMAR ISD GO S2022 (PSF) | | 1.A FE | 706,946 | 645,000 | 651,398 | 685,638 | 0 | (5,992) | 0 | 0 | 4.000 | 2.870 | FA | 9,747 | 25,800 | 03/25/2022 | 02/15/2041 | 657,900 |
| 513174-E5-7 | LAMAR ISD GO S2022 (PSF) | SD | 1.A FE | 1,485,134 | 1,355,000 | 1,368,442 | 1,440,372 | 0 | (12,589) | 0 | 0 | 4.000 | 2.870 | FA | 20,476 | 54,200 | 03/25/2022 | 02/15/2041 | 1,382,100 |
| 514014-PP-8 | LANCASTER CO SD #1 GO REF S2015 | | 1.C FE | 7,489,593 | 7,380,000 | 7,381,550 | 7,379,932 | 0 | (7,009) | 0 | 0 | 3.750 | 3.703 | JJ | 127,613 | 276,750 | 08/12/2015 | 01/15/2036 | 7,518,375 |
| 514014-SK-6 | LANCASTER CO SD #1 GO REF TAXABLE S2020 | | 1.C FE | 2,328,650 | 2,500,000 | 2,461,375 | 2,433,975 | 0 | 60,635 | 0 | 0 | 2.000 | 4.632 | JJ | 23,056 | 50,000 | 03/21/2024 | 01/15/2027 | 2,525,000 |
| 515300-TA-9 | LANE CO SD #4J EUGENE GO S2019 | | 1.B FE | 22,855,000 | 22,855,000 | 21,576,948 | 22,855,000 | 0 | 0 | 0 | 0 | 3.250 | 3.250 | JD | 33,013 | 742,788 | 03/28/2019 | 06/15/2039 | 23,226,394 |
| 515300-TK-7 | LANE CO SD #4J EUGENE GO TXBL REF S2020 | | 1.B FE | 10,341,933 | 10,325,000 | 9,486,507 | 10,331,950 | 0 | (1,961) | 0 | 0 | 1.250 | 1.230 | JD | 5,736 | 129,063 | 09/01/2020 | 06/15/2029 | 10,389,531 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 515300-TL-5 | LANE CO SD #4J EUGENE GO TXBL REF S2020 | | 1.B FE | 10,824,470 | 10,795,000 | 9,682,899 | 10,808,950 | 0 | (3,024) | 0 | 0 | 1.350 | 1.320 | JD | 6,477 | 145,733 | 09/01/2020 | 06/15/2030 | 10,867,866 |
| 515300-TM-3 | LANE CO SD #4J EUGENE GO TXBL REF S2020 | | 1.B FE | 11,235,106 | 11,280,000 | 9,846,086 | 11,256,386 | 0 | 4,128 | 0 | 0 | 1.400 | 1.440 | JD | 7,019 | 157,920 | 09/01/2020 | 06/15/2031 | 11,358,960 |
| 515300-TN-1 | LANE CO SD #4J EUGENE GO TXBL REF S2020 | | 1.B FE | 9,031,150 | 9,080,000 | 7,705,470 | 9,052,146 | 0 | 4,077 | 0 | 0 | 1.450 | 1.500 | JD | 5,852 | 131,660 | 09/01/2020 | 06/15/2032 | 9,145,830 |
| 517138-XZ-1 | LARIMER CO SD #R-1 POUDRE GO S2018 | | 1.C FE | 3,500,153 | 3,340,000 | 3,420,026 | 3,392,092 | 0 | (16,484) | 0 | 0 | 4.000 | 3.440 | JD | 5,938 | 133,600 | 09/13/2018 | 12/15/2035 | 3,406,800 |
| 517138-YD-9 | LARIMER CO SD #R-1 POUDRE GO S2018 | | 1.C FE | 6,233,800 | 5,000,000 | 5,238,400 | 5,431,512 | 0 | (140,422) | 0 | 0 | 5.000 | 1.979 | JD | 11,111 | 250,000 | 01/01/2020 | 12/15/2039 | 5,125,000 |
| 517624-PA-4 | LAS LOMITAS ELEM SCH DIST GO S2018A | | 1.A FE | 923,437 | 880,000 | 893,482 | 892,553 | 0 | (4,732) | 0 | 0 | 4.000 | 3.400 | JJ | 17,600 | 35,200 | 09/13/2018 | 07/01/2039 | 897,600 |
| 518021-ZL-7 | LAS VIRGENES USD GO ELECTION 2022 S25B | | 1.C FE | 21,706,759 | 20,510,000 | 22,306,061 | 21,643,959 | 0 | (62,799) | 0 | 0 | 5.250 | 4.532 | FA | 448,656 | 248,256 | 04/23/2025 | 08/01/2049 | 6,875,875 |
| 520121-KJ-2 | LAWRENCE GENERAL OBLIGATION S2014B | | 1.B FE | 1,172,696 | 1,120,000 | 1,120,269 | 1,119,992 | 0 | (23) | 0 | 0 | 3.250 | 3.250 | MS | 12,133 | 36,400 | 01/01/2020 | 09/01/2031 | 1,138,200 |
| 520121-KL-7 | LAWRENCE GENERAL OBLIGATION S2014B | | 1.B FE | 1,257,544 | 1,190,000 | 1,190,298 | 1,189,954 | 0 | (67) | 0 | 0 | 3.500 | 3.500 | MS | 13,883 | 41,650 | 01/01/2020 | 09/01/2033 | 1,210,825 |
| 521841-H4-1 | LEANDER ISD GO S2022 (PSF) | | 1.A FE | 3,301,584 | 3,300,000 | 3,428,667 | 3,301,396 | 0 | (188) | 0 | 0 | 5.000 | 4.990 | FA | 62,333 | 82,500 | 07/17/2025 | 08/15/2047 | 744,000 |
| 521841-L4-6 | LEANDER ISD GO S2023 (PSF) | | 1.A FE | 13,129,463 | 12,275,000 | 12,807,981 | 13,052,115 | 0 | (77,348) | 0 | 0 | 5.000 | 3.970 | FA | 231,861 | 306,875 | 02/28/2025 | 02/15/2048 | 3,379,659 |
| 521841-WY-8 | LEANDER ISD GO TAXABLE REF S2020C (PSF) | | 1.A FE | 309,674 | 240,000 | 247,685 | 263,738 | 0 | (8,866) | 0 | 0 | 5.000 | 1.159 | FA | 4,533 | 12,000 | 08/06/2020 | 08/15/2028 | 246,000 |
| 522364-4A-3 | LEAWOOD GENERAL OBLIGATION S2017A | | 1.A FE | 1,206,902 | 1,210,000 | 1,187,313 | 1,208,926 | 0 | 269 | 0 | 0 | 2.625 | 2.650 | MS | 10,588 | 31,763 | 08/08/2017 | 09/01/2029 | 1,225,881 |
| 526030-V5-7 | LENEXA GENERAL OBLIGATION S2015A | | 1.A FE | 788,977 | 745,000 | 745,425 | 744,993 | 0 | (19) | 0 | 0 | 3.750 | 3.750 | MS | 9,313 | 27,938 | 01/01/2020 | 09/01/2035 | 758,969 |
| 526030-X8-9 | LENEXA GENERAL OBLIGATION S2015B | | 1.A FE | 1,148,972 | 1,135,000 | 1,135,306 | 1,134,995 | 0 | (1,082) | 0 | 0 | 3.500 | 3.500 | MS | 13,242 | 39,725 | 11/17/2015 | 09/01/2034 | 1,154,863 |
| 526030-X9-7 | LENEXA GENERAL OBLIGATION S2015B | | 1.A FE | 1,179,759 | 1,175,000 | 1,175,212 | 1,174,991 | 0 | (354) | 0 | 0 | 3.500 | 3.500 | MS | 13,708 | 41,125 | 11/17/2015 | 09/01/2035 | 1,195,563 |
| 526030-2X-8 | LENEXA GENERAL OBLIGATION S2018C | | 1.A FE | 992,230 | 1,000,000 | 1,004,130 | 995,179 | 0 | 461 | 0 | 0 | 3.625 | 3.690 | MS | 12,083 | 36,250 | 10/25/2018 | 09/01/2034 | 1,018,125 |
| 526030-2Z-3 | LENEXA GENERAL OBLIGATION S2018C | | 1.A FE | 1,160,957 | 1,075,000 | 1,078,666 | 1,084,208 | 0 | (13,575) | 0 | 0 | 3.750 | 2.443 | MS | 13,438 | 40,313 | 01/01/2020 | 09/01/2036 | 1,095,156 |
| 526030-3A-7 | LENEXA GENERAL OBLIGATION S2018C | | 1.A FE | 1,200,610 | 1,115,000 | 1,118,423 | 1,124,188 | 0 | (13,543) | 0 | 0 | 3.750 | 2.492 | MS | 13,938 | 41,813 | 01/01/2020 | 09/01/2037 | 1,135,906 |
| 527605-JP-5 | LEWIS & CLARK CO HIGH SCH DIST #1 GO S25 | | 1.E FE | 963,011 | 905,000 | 956,866 | 962,858 | 0 | (152) | 0 | 0 | 5.000 | 4.210 | JJ | 1,634 | 0 | 11/21/2025 | 07/01/2046 | 927,625 |
| 527605-JQ-3 | LEWIS & CLARK CO HIGH SCH DIST #1 GO S25 | | 1.E FE | 1,335,474 | 1,260,000 | 1,324,978 | 1,335,278 | 0 | (196) | 0 | 0 | 5.000 | 4.260 | JJ | 2,275 | 0 | 11/21/2025 | 07/01/2047 | 1,291,500 |
| 527605-JR-1 | LEWIS & CLARK CO HIGH SCH DIST #1 GO S25 | | 1.E FE | 1,592,016 | 1,600,000 | 1,596,144 | 1,592,049 | 0 | 33 | 0 | 0 | 4.375 | 4.410 | JJ | 2,528 | 0 | 11/21/2025 | 07/01/2048 | 1,635,000 |
| 527605-JU-4 | LEWIS & CLARK CO HIGH SCH DIST #1 GO S25 | | 1.E FE | 3,924,675 | 3,750,000 | 3,908,550 | 3,924,096 | 0 | (579) | 0 | 0 | 5.000 | 4.413 | JJ | 6,771 | 0 | 11/21/2025 | 07/01/2051 | 1,344,418 |
| 527639-GQ-5 | LEWIS & CLARK CO SCH DIST #1 GO S2025 | | 1.E FE | 1,280,416 | 1,190,000 | 1,274,300 | 1,280,172 | 0 | (244) | 0 | 0 | 5.000 | 4.070 | JJ | 2,149 | 0 | 11/21/2025 | 07/01/2044 | 1,219,750 |
| 527639-GR-3 | LEWIS & CLARK CO SCH DIST #1 GO S2025 | | 1.E FE | 1,241,223 | 1,160,000 | 1,231,526 | 1,241,007 | 0 | (217) | 0 | 0 | 5.000 | 4.140 | JJ | 2,094 | 0 | 11/21/2025 | 07/01/2045 | 1,189,000 |
| 527639-GS-1 | LEWIS & CLARK CO SCH DIST #1 GO S2025 | | 1.E FE | 1,069,421 | 1,005,000 | 1,058,426 | 1,069,251 | 0 | (169) | 0 | 0 | 5.000 | 4.210 | JJ | 1,815 | 0 | 11/21/2025 | 07/01/2046 | 1,030,125 |
| 528046-BD-6 | LEWIS PALMER SD #38 GO TAXABLE REF S20 | | 1.B FE | 855,000 | 855,000 | 802,170 | 855,000 | 0 | 0 | 0 | 0 | 1.468 | 1.468 | JD | 1,046 | 12,551 | 12/04/2020 | 12/01/2028 | 861,276 |
| 528046-BE-4 | LEWIS PALMER SD #38 GO TAXABLE REF S20 | | 1.B FE | 1,200,000 | 1,200,000 | 1,102,320 | 1,200,000 | 0 | 0 | 0 | 0 | 1.568 | 1.568 | JD | 1,568 | 18,816 | 12/04/2020 | 12/01/2029 | 1,209,408 |
| 528828-8C-3 | LEWISVILLE ISD GO REF S2016A (PSF) | SD | 1.A FE | 22,153,871 | 17,805,000 | 17,835,090 | 17,805,374 | 0 | (318,964) | 0 | 0 | 5.000 | 4.873 | FA | 336,317 | 890,250 | 04/21/2016 | 08/15/2028 | 18,250,125 |
| 52882P-DA-3 | LEWISVILLE ISD GO REF S2018 (PSF) | | 1.A FE | 7,031,484 | 6,685,000 | 6,731,394 | 6,754,960 | 0 | (41,416) | 0 | 0 | 4.000 | 3.330 | FA | 101,018 | 267,400 | 07/11/2018 | 08/15/2038 | 6,818,700 |
| 52882P-HA-9 | LEWISVILLE ISD GO REF S2024 (PSF) | | 1.A FE | 4,096,441 | 4,170,000 | 4,100,778 | 4,113,169 | 0 | 15,747 | 0 | 0 | 4.000 | 4.107 | FA | 63,013 | 176,993 | 06/28/2024 | 08/15/2044 | 2,167,686 |
| 528878-VZ-1 | LEXINGTON & RICHLAND CO SD #5 GO REF S15 | | 1.C FE | 6,023,159 | 5,975,000 | 5,975,060 | 5,974,829 | 0 | (875) | 0 | 0 | 3.000 | 3.000 | MS | 59,750 | 179,250 | 11/02/2015 | 03/01/2029 | 6,064,625 |
| 52908E-H3-0 | LEXINGTON-FAYETTE URBAN CO GO S2016C | | 1.C FE | 1,254,876 | 1,215,000 | 1,206,203 | 1,215,744 | 0 | (4,763) | 0 | 0 | 3.250 | 2.850 | MS | 13,163 | 39,488 | 09/08/2016 | 09/01/2035 | 1,234,744 |
| 52908E-T3-7 | LEXINGTON-FAYETTE URBAN CO GO S2019 | | 1.C FE | 150,900 | 150,000 | 137,592 | 150,114 | 0 | (138) | 0 | 0 | 3.000 | 2.904 | MN | 750 | 4,500 | 11/13/2019 | 11/01/2039 | 152,250 |
| 534239-FP-8 | LINCOLN GENERAL OBLIGATION S2019 | | 1.A FE | 148,129 | 145,000 | 129,253 | 146,178 | 0 | (327) | 0 | 0 | 2.750 | 2.500 | JD | 332 | 3,988 | 08/12/2019 | 12/01/2037 | 146,994 |
| 534239-LH-9 | LINCOLN GENERAL OBLIGATION S2025 | | 1.A FE | 2,947,895 | 3,045,000 | 3,016,194 | 2,950,972 | 0 | 3,077 | 0 | 0 | 4.000 | 4.247 | JD | 5,413 | 85,260 | 03/21/2025 | 12/15/2044 | 1,076,100 |
| 535205-MA-3 | LINDBERGH SCHOOL DIST GO S2020 | | 1.D FE | 5,468,819 | 5,485,000 | 4,435,171 | 5,473,318 | 0 | 820 | 0 | 0 | 2.250 | 2.270 | MS | 41,138 | 123,413 | 02/20/2020 | 03/01/2038 | 5,546,706 |
| 542264-JS-6 | LONE STAR COLLEGE SYSTEM LTGO S2021 | | 1.A FE | 3,572,512 | 3,200,000 | 3,144,448 | 3,406,448 | 0 | (38,288) | 0 | 0 | 3.000 | 1.680 | FA | 36,267 | 96,000 | 06/24/2021 | 02/15/2035 | 3,248,000 |
| 542264-JT-4 | LONE STAR COLLEGE SYSTEM LTGO S2021 | | 1.A FE | 1,564,608 | 1,405,000 | 1,354,617 | 1,493,510 | 0 | (16,400) | 0 | 0 | 3.000 | 1.710 | FA | 15,923 | 42,150 | 06/24/2021 | 02/15/2036 | 1,426,075 |
| 542264-JU-1 | LONE STAR COLLEGE SYSTEM LTGO S2021 | | 1.A FE | 1,843,911 | 1,660,000 | 1,584,918 | 1,762,057 | 0 | (18,893) | 0 | 0 | 3.000 | 1.740 | FA | 18,813 | 49,800 | 06/24/2021 | 02/15/2037 | 1,684,900 |
| 542264-JV-9 | LONE STAR COLLEGE SYSTEM LTGO S2021 | | 1.A FE | 1,108,000 | 1,000,000 | 939,830 | 1,059,966 | 0 | (11,091) | 0 | 0 | 3.000 | 1.770 | FA | 11,333 | 30,000 | 06/24/2021 | 02/15/2038 | 1,015,000 |
| 542264-JW-7 | LONE STAR COLLEGE SYSTEM LTGO S2021 | | 1.A FE | 1,105,210 | 1,000,000 | 933,350 | 1,058,455 | 0 | (10,802) | 0 | 0 | 3.000 | 1.800 | FA | 11,333 | 30,000 | 06/24/2021 | 02/15/2039 | 1,015,000 |
| 542264-JX-5 | LONE STAR COLLEGE SYSTEM LTGO S2021 | | 1.A FE | 975,651 | 885,000 | 812,049 | 935,397 | 0 | (9,304) | 0 | 0 | 3.000 | 1.830 | FA | 10,030 | 26,550 | 06/24/2021 | 02/15/2040 | 898,275 |
| 542264-JY-3 | LONE STAR COLLEGE SYSTEM LTGO S2021 | | 1.A FE | 962,203 | 875,000 | 788,576 | 923,510 | 0 | (8,947) | 0 | 0 | 3.000 | 1.860 | FA | 9,917 | 26,250 | 06/24/2021 | 02/15/2041 | 888,125 |
| 542411-PB-3 | LONG BEACH CCD GO TAXABLE REF S2021 | | 1.C FE | 1,000,000 | 1,000,000 | 971,410 | 1,000,000 | 0 | 0 | 0 | 0 | 1.442 | 1.442 | MN | 2,403 | 14,420 | 03/05/2021 | 05/01/2027 | 1,007,210 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 542411-PC-1 | LONG BEACH CCD GO TAXABLE REF S2021 | | 1.C FE | 5,735,000 | 5,735,000 | 5,470,387 | 5,735,000 | 0 | 0 | 0 | 0 | 1.642 | 1.642 | MN | 15,695 | 94,169 | 03/05/2021 | 05/01/2028 | 5,782,084 |
| 545522-RC-0 | LOS GATOS USD GO REF S2015 | | 1.A FE | 4,421,766 | 4,340,000 | 4,341,389 | 4,340,012 | 0 | 42 | 0 | 0 | 3.250 | 3.250 | FA | 58,771 | 141,050 | 12/02/2015 | 08/01/2032 | 4,410,525 |
| 545540-ET-9 | LOS GATOS-SARATOGA JOINT SD GO S2016B | | 1.B FE | 2,235,324 | 2,245,000 | 2,245,000 | 2,239,399 | 0 | 494 | 0 | 0 | 3.000 | 3.030 | FA | 28,063 | 67,350 | 09/19/2016 | 08/01/2035 | 2,278,675 |
| 54589T-FG-2 | LOUDOUN CO GENERAL OBLIGATION REF S2016A | | 1.A FE | 2,007,960 | 2,000,000 | 1,989,660 | 1,999,992 | 0 | (881) | 0 | 0 | 2.750 | 2.723 | JD | 4,583 | 55,000 | 10/31/2016 | 12/01/2030 | 2,027,500 |
| 54589T-JQ-6 | LOUDOUN CO GENERAL OBLIGATION REF S2020A | | 1.A FE | 7,361,081 | 7,475,000 | 6,283,336 | 7,395,144 | 0 | 6,436 | 0 | 0 | 2.000 | 2.110 | JD | 12,458 | 149,500 | 05/21/2020 | 12/01/2036 | 7,549,750 |
| 54589T-JS-2 | LOUDOUN CO GENERAL OBLIGATION REF S2020A | | 1.A FE | 7,390,234 | 7,475,000 | 6,078,147 | 7,412,204 | 0 | 4,158 | 0 | 0 | 2.125 | 2.200 | JD | 13,237 | 158,844 | 05/21/2020 | 12/01/2038 | 7,554,422 |
| 54589T-JT-0 | LOUDOUN CO GENERAL OBLIGATION REF S2020A | | 1.A FE | 7,339,927 | 7,475,000 | 5,929,095 | 7,372,645 | 0 | 6,200 | 0 | 0 | 2.125 | 2.240 | JD | 13,237 | 158,844 | 05/21/2020 | 12/01/2039 | 7,554,422 |
| 54589T-QN-5 | LOUDOUN CO GENERAL OBLIGATION S2025A | | 1.A FE | 19,470,125 | 20,160,000 | 20,524,493 | 19,484,919 | 0 | 14,794 | 0 | 0 | 4.000 | 4.286 | JD | 67,200 | 380,800 | 05/21/2025 | 12/01/2042 | 10,281,600 |
| 546585-LD-0 | LOUISVILLE & JEFFERSON MET GOV GO S2015A | | 1.B FE | 1,688,411 | 1,730,000 | 1,730,173 | 1,706,997 | 0 | 2,155 | 0 | 0 | 3.375 | 3.550 | JD | 4,866 | 58,388 | 11/10/2015 | 12/01/2034 | 1,759,194 |
| 546585-LE-8 | LOUISVILLE & JEFFERSON MET GOV GO S2015A | | 1.B FE | 939,067 | 970,000 | 970,049 | 951,913 | 0 | 1,492 | 0 | 0 | 3.375 | 3.600 | JD | 2,728 | 32,738 | 11/10/2015 | 12/01/2035 | 986,369 |
| 546585-QR-4 | LOUISVILLE & JEFFERSON MET GOV GO S2016A | | 1.B FE | 1,073,852 | 1,045,000 | 1,044,969 | 1,046,386 | 0 | (3,349) | 0 | 0 | 3.250 | 2.920 | JD | 2,830 | 33,963 | 09/13/2016 | 12/01/2035 | 1,061,981 |
| 546585-SP-6 | LOUISVILLE & JEFFERSON MET GOV GO S2018A | | 1.B FE | 1,809,892 | 1,685,000 | 1,685,657 | 1,685,358 | 0 | (20,078) | 0 | 0 | 3.625 | 3.255 | JD | 5,090 | 61,081 | 01/01/2020 | 12/01/2032 | 1,715,541 |
| 546585-SS-0 | LOUISVILLE & JEFFERSON MET GOV GO S2018A | | 1.B FE | 2,029,441 | 1,880,000 | 1,880,846 | 1,880,428 | 0 | (24,124) | 0 | 0 | 3.875 | 3.474 | JD | 6,071 | 72,850 | 01/01/2020 | 12/01/2035 | 1,916,425 |
| 546585-TW-0 | LOUISVILLE & JEFFERSON MET GOV GO S2019A | | 1.C FE | 627,467 | 630,000 | 593,706 | 628,583 | 0 | 196 | 0 | 0 | 2.375 | 2.412 | FA | 6,234 | 14,963 | 01/01/2020 | 08/01/2032 | 637,481 |
| 546585-UD-0 | LOUISVILLE & JEFFERSON MET GOV GO S2019A | | 1.C FE | 754,426 | 755,000 | 653,490 | 754,565 | 0 | 26 | 0 | 0 | 2.750 | 2.755 | FA | 8,651 | 20,763 | 01/01/2020 | 08/01/2039 | 765,381 |
| 548210-RQ-8 | LOWER MAKEFIELD GENERAL OBLIG REF S2016 | | 1.B FE | 391,997 | 390,000 | 376,514 | 390,146 | 0 | (225) | 0 | 0 | 2.750 | 2.690 | MS | 3,575 | 10,725 | 10/06/2016 | 03/01/2032 | 395,363 |
| 548210-RU-9 | LOWER MAKEFIELD GENERAL OBLIG REF S2016 | | 1.B FE | 460,596 | 440,000 | 435,068 | 442,208 | 0 | (3,259) | 0 | 0 | 3.250 | 2.483 | MS | 4,767 | 14,300 | 01/01/2020 | 03/01/2036 | 447,150 |
| 548254-DX-6 | LOWER MERION TOWNSHIP GO REF S2022 | | 1.A FE | 756,850 | 720,000 | 722,369 | 740,660 | 0 | (4,487) | 0 | 0 | 3.000 | 2.300 | MN | 3,600 | 21,600 | 03/10/2022 | 05/01/2033 | 730,800 |
| 548254-DY-4 | LOWER MERION TOWNSHIP GO REF S2022 | | 1.A FE | 777,542 | 745,000 | 740,523 | 763,278 | 0 | (3,960) | 0 | 0 | 3.000 | 2.400 | MN | 3,725 | 22,350 | 03/10/2022 | 05/01/2034 | 756,175 |
| 548254-DZ-1 | LOWER MERION TOWNSHIP GO REF S2022 | | 1.A FE | 793,863 | 765,000 | 754,764 | 781,233 | 0 | (3,510) | 0 | 0 | 3.000 | 2.480 | MN | 3,825 | 22,950 | 03/10/2022 | 05/01/2035 | 776,475 |
| 548254-EA-5 | LOWER MERION TOWNSHIP GO REF S2022 | | 1.A FE | 816,307 | 790,000 | 776,246 | 804,806 | 0 | (3,196) | 0 | 0 | 3.000 | 2.540 | MN | 3,950 | 23,700 | 03/10/2022 | 05/01/2036 | 801,850 |
| 548254-EB-3 | LOWER MERION TOWNSHIP GO REF S2022 | | 1.A FE | 838,537 | 815,000 | 776,336 | 828,261 | 0 | (2,859) | 0 | 0 | 3.000 | 2.600 | MN | 4,075 | 24,450 | 03/10/2022 | 05/01/2037 | 827,225 |
| 548254-EC-1 | LOWER MERION TOWNSHIP GO REF S2022 | | 1.A FE | 860,572 | 840,000 | 788,348 | 851,598 | 0 | (2,497) | 0 | 0 | 3.000 | 2.660 | MN | 4,200 | 25,200 | 03/10/2022 | 05/01/2038 | 852,600 |
| 548254-ED-9 | LOWER MERION TOWNSHIP GO REF S2022 | | 1.A FE | 882,395 | 865,000 | 809,086 | 874,818 | 0 | (2,111) | 0 | 0 | 3.000 | 2.720 | MN | 4,325 | 25,950 | 03/10/2022 | 05/01/2039 | 877,975 |
| 548254-EE-7 | LOWER MERION TOWNSHIP GO REF S2022 | | 1.A FE | 904,026 | 890,000 | 795,945 | 897,921 | 0 | (1,702) | 0 | 0 | 3.000 | 2.780 | MN | 4,450 | 26,700 | 03/10/2022 | 05/01/2040 | 903,350 |
| 548254-EF-4 | LOWER MERION TOWNSHIP GO REF S2022 | | 1.A FE | 931,178 | 920,000 | 806,766 | 926,315 | 0 | (1,356) | 0 | 0 | 3.000 | 2.830 | MN | 4,600 | 27,600 | 03/10/2022 | 05/01/2041 | 933,800 |
| 548254-EG-2 | LOWER MERION TOWNSHIP GO REF S2022 | | 1.A FE | 953,080 | 945,000 | 809,846 | 949,566 | 0 | (981) | 0 | 0 | 3.000 | 2.880 | MN | 4,725 | 28,350 | 03/10/2022 | 05/01/2042 | 959,175 |
| 549220-2D-2 | LUBBOCK ISD GEN OBLIG REF S2017 (PSF) | | 1.A FE | 1,907,506 | 1,765,000 | 1,777,690 | 1,791,854 | 0 | (15,942) | 0 | 0 | 4.000 | 3.030 | FA | 26,671 | 70,600 | 11/17/2017 | 02/15/2039 | 1,800,300 |
| 549220-2P-5 | LUBBOCK ISD GEN OBLIG REF S2017 (PSF) | | 1.A FE | 567,990 | 500,000 | 504,475 | 515,364 | 0 | (9,225) | 0 | 0 | 4.000 | 2.063 | FA | 7,556 | 20,000 | 01/01/2020 | 02/15/2037 | 510,000 |
| 549220-2T-7 | LUBBOCK ISD GEN OBLIG S2019 (PSF) | | 1.A FE | 1,820,028 | 1,645,000 | 1,672,833 | 1,691,526 | 0 | (21,066) | 0 | 0 | 4.000 | 2.620 | FA | 24,858 | 65,800 | 05/29/2019 | 02/15/2036 | 1,677,900 |
| 549220-3B-5 | LUBBOCK ISD GEN OBLIG S2019 (PSF) | | 1.A FE | 4,614,188 | 4,245,000 | 4,247,292 | 4,343,850 | 0 | (44,604) | 0 | 0 | 4.000 | 2.860 | FA | 64,147 | 169,800 | 05/29/2019 | 02/15/2042 | 4,329,900 |
| 55844P-TP-3 | MADISON AREA TECH COLLEGE DIST GO REFS17 | | 1.A FE | 6,286,987 | 6,325,000 | 6,241,890 | 6,308,286 | 0 | 2,929 | 0 | 0 | 2.875 | 2.930 | MS | 60,615 | 181,844 | 12/06/2017 | 03/01/2031 | 6,415,922 |
| 557412-ZJ-5 | MADISON CO GENERAL OBLIGATION S2022 | | 1.C FE | 1,996,639 | 2,005,000 | 1,909,462 | 1,998,304 | 0 | 481 | 0 | 0 | 3.125 | 3.160 | MN | 10,443 | 62,656 | 03/30/2022 | 05/01/2037 | 2,036,328 |
| 557412-ZK-2 | MADISON CO GENERAL OBLIGATION S2022 | | 1.C FE | 2,045,491 | 2,070,000 | 1,942,840 | 2,050,056 | 0 | 1,295 | 0 | 0 | 3.125 | 3.220 | MN | 10,781 | 64,688 | 03/30/2022 | 05/01/2038 | 2,102,344 |
| 557412-ZL-0 | MADISON CO GENERAL OBLIGATION S2022 | | 1.C FE | 2,121,693 | 2,130,000 | 1,999,325 | 2,123,081 | 0 | 404 | 0 | 0 | 3.250 | 3.280 | MN | 11,538 | 69,225 | 03/30/2022 | 05/01/2039 | 2,164,613 |
| 557412-ZM-8 | MADISON CO GENERAL OBLIGATION S2022 | | 1.C FE | 2,182,158 | 2,200,000 | 2,006,532 | 2,184,967 | 0 | 805 | 0 | 0 | 3.250 | 3.310 | MN | 11,917 | 71,500 | 03/30/2022 | 05/01/2040 | 2,235,750 |
| 557412-ZN-6 | MADISON CO GENERAL OBLIGATION S2022 | | 1.C FE | 2,246,312 | 2,275,000 | 2,025,501 | 2,250,518 | 0 | 1,202 | 0 | 0 | 3.250 | 3.340 | MN | 12,323 | 73,938 | 03/30/2022 | 05/01/2041 | 2,311,969 |
| 557412-ZP-1 | MADISON CO GENERAL OBLIGATION S2022 | | 1.C FE | 2,304,220 | 2,345,000 | 2,034,663 | 2,309,804 | 0 | 1,590 | 0 | 0 | 3.250 | 3.370 | MN | 12,702 | 76,213 | 03/30/2022 | 05/01/2042 | 2,383,106 |
| 55844R-F9-0 | MADISON GENERAL OBLIGATION S2025D | | 1.A FE | 1,266,141 | 1,310,000 | 1,360,605 | 1,266,806 | 0 | 665 | 0 | 0 | 4.000 | 4.320 | AO | 16,157 | 0 | 08/20/2025 | 10/01/2039 | 1,336,200 |
| 55844R-G3-2 | MADISON GENERAL OBLIGATION S2025D | | 1.A FE | 2,817,081 | 2,840,000 | 2,965,130 | 2,817,248 | 0 | 167 | 0 | 0 | 4.250 | 4.322 | AO | 37,216 | 0 | 08/20/2025 | 10/01/2041 | 1,450,175 |
| 55844R-G6-5 | MADISON GENERAL OBLIGATION S2025D | | 1.A FE | 4,260,000 | 4,260,000 | 4,441,519 | 4,259,728 | 0 | (272) | 0 | 0 | 4.625 | 4.625 | AO | 60,749 | 0 | 08/20/2025 | 10/01/2044 | 1,452,838 |
| 559686-XC-9 | MAGNOLIA ISD GO TXBL REF S2020A (PSF) | | 1.A FE | 3,113,960 | 4,000,000 | 3,097,960 | 3,115,692 | 0 | 1,732 | 0 | 0 | 2.360 | 4.702 | FA | 35,662 | 0 | 12/18/2025 | 08/15/2038 | 4,047,200 |
| 562785-MA-0 | MANHATTAN BEACH USD GO S2018A MEASURE C | | 1.C FE | 1,070,660 | 1,000,000 | 1,022,590 | 1,020,515 | 0 | (7,270) | 0 | 0 | 4.000 | 3.190 | MS | 13,333 | 40,000 | 04/05/2018 | 09/01/2036 | 1,020,000 |
| 564386-VM-9 | MANSFIELD ISD GO S2025 (PSF) | | 1.A FE | 23,736,971 | 23,365,000 | 24,523,437 | 23,722,819 | 0 | (14,151) | 0 | 0 | 5.000 | 4.790 | FA | 441,339 | 68,148 | 06/26/2025 | 02/15/2050 | 8,688,241 |
| 564386-SX-9 | MANSFIELD ISD GO TXBL REF S2020 (PSF) | | 1.A FE | 674,557 | 540,000 | 553,295 | 580,560 | 0 | (18,705) | 0 | 0 | 5.000 | 1.395 | FA | 10,200 | 27,000 | 10/08/2020 | 02/15/2028 | 553,500 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 564386-SY-7 | MANSFIELD ISD GO TXBL REF S2020 (PSF) | | 1.A FE | 2,190,336 | 1,725,000 | 1,778,113 | 1,907,065 | 0 | (56,520) | 0 | 0 | 5.000 | 1.525 | FA | 32,583 | 86,250 | 10/08/2020 | 02/15/2029 | 1,768,125 |
| 564386-SZ-4 | MANSFIELD ISD GO TXBL REF S2020 (PSF) | | 1.A FE | 2,734,864 | 2,120,000 | 2,193,628 | 2,404,129 | 0 | (66,125) | 0 | 0 | 5.000 | 1.625 | FA | 40,044 | 106,000 | 10/08/2020 | 02/15/2030 | 2,173,000 |
| 564386-TD-2 | MANSFIELD ISD GO TXBL REF S2020 (PSF) | | 1.A FE | 7,445,113 | 5,960,000 | 6,127,297 | 6,407,661 | 0 | (206,449) | 0 | 0 | 5.000 | 1.395 | FA | 112,578 | 298,000 | 10/08/2020 | 02/15/2028 | 6,109,000 |
| 564386-TE-0 | MANSFIELD ISD GO TXBL REF S2020 (PSF) | | 1.A FE | 16,856,064 | 13,275,000 | 13,770,689 | 14,676,107 | 0 | (434,955) | 0 | 0 | 5.000 | 1.525 | FA | 250,750 | 663,750 | 10/08/2020 | 02/15/2029 | 13,606,875 |
| 564386-TF-7 | MANSFIELD ISD GO TXBL REF S2020 (PSF) | | 1.A FE | 16,615,586 | 12,880,000 | 13,448,137 | 14,606,218 | 0 | (401,742) | 0 | 0 | 5.000 | 1.625 | FA | 243,289 | 644,000 | 10/08/2020 | 02/15/2030 | 13,202,000 |
| 566795-LQ-1 | MARICOPA CO CCD GO S2013 | | 1.A FE | 10,213,277 | 9,950,000 | 9,953,184 | 9,949,986 | 0 | 28 | 0 | 0 | 3.500 | 3.500 | JJ | 174,125 | 348,250 | 05/29/2013 | 07/01/2026 | 10,124,125 |
| 567137-K6-0 | MARICOPA CO ELEM SD #28 KYRENE GO S2016D | | 1.C FE | 1,510,138 | 1,400,000 | 1,404,732 | 1,406,550 | 0 | (12,807) | 0 | 0 | 4.000 | 3.050 | JJ | 28,000 | 56,000 | 10/27/2016 | 07/01/2036 | 1,428,000 |
| 567137-S2-1 | MARICOPA CO ELEM SD #28 KYRENE GO S2020 | | 1.C FE | 117,568 | 100,000 | 103,032 | 107,430 | 0 | (2,039) | 0 | 0 | 4.000 | 1.800 | JJ | 2,000 | 4,000 | 10/14/2020 | 07/01/2036 | 102,000 |
| 567137-S3-9 | MARICOPA CO ELEM SD #28 KYRENE GO S2020 | | 1.C FE | 439,568 | 375,000 | 384,540 | 402,335 | 0 | (7,493) | 0 | 0 | 4.000 | 1.840 | JJ | 7,500 | 15,000 | 10/14/2020 | 07/01/2037 | 382,500 |
| 567137-S4-7 | MARICOPA CO ELEM SD #28 KYRENE GO S2020 | | 1.C FE | 350,607 | 300,000 | 306,456 | 321,446 | 0 | (5,874) | 0 | 0 | 4.000 | 1.880 | JJ | 6,000 | 12,000 | 10/14/2020 | 07/01/2038 | 306,000 |
| 567137-S5-4 | MARICOPA CO ELEM SD #28 KYRENE GO S2020 | | 1.C FE | 466,088 | 400,000 | 407,780 | 428,033 | 0 | (7,671) | 0 | 0 | 4.000 | 1.920 | JJ | 8,000 | 16,000 | 10/14/2020 | 07/01/2039 | 408,000 |
| 567137-S6-2 | MARICOPA CO ELEM SD #28 KYRENE GO S2020 | | 1.C FE | 581,310 | 500,000 | 508,295 | 534,516 | 0 | (9,439) | 0 | 0 | 4.000 | 1.950 | JJ | 10,000 | 20,000 | 10/14/2020 | 07/01/2040 | 510,000 |
| 567303-JL-7 | MARICOPA CO ELEM SD #59 LAVEEN GO S2025A | | 1.A FE | 383,061 | 350,000 | 386,064 | 382,644 | 0 | (417) | 0 | 0 | 5.000 | 3.820 | JJ | 2,674 | 0 | 10/15/2025 | 07/01/2042 | 358,750 |
| 567303-JM-5 | MARICOPA CO ELEM SD #59 LAVEEN GO S2025A | | 1.A FE | 543,445 | 500,000 | 545,450 | 542,902 | 0 | (543) | 0 | 0 | 5.000 | 3.910 | JJ | 3,819 | 0 | 10/15/2025 | 07/01/2043 | 512,500 |
| 567303-JN-3 | MARICOPA CO ELEM SD #59 LAVEEN GO S2025A | | 1.A FE | 323,811 | 300,000 | 324,027 | 323,516 | 0 | (295) | 0 | 0 | 5.000 | 4.000 | JJ | 2,292 | 0 | 10/15/2025 | 07/01/2044 | 307,500 |
| 567303-JP-8 | MARICOPA CO ELEM SD #59 LAVEEN GO S2025A | | 1.A FE | 456,616 | 425,000 | 455,660 | 456,227 | 0 | (388) | 0 | 0 | 5.000 | 4.060 | JJ | 3,247 | 0 | 10/15/2025 | 07/01/2045 | 435,625 |
| 56781R-JT-5 | MARIN CCD GO TAXABLE REF S2019B | | 1.A FE | 1,701,563 | 1,810,000 | 1,767,085 | 1,711,730 | 0 | 9,092 | 0 | 0 | 3.940 | 4.716 | FA | 29,714 | 71,314 | 11/18/2024 | 08/01/2034 | 1,845,657 |
| 56781R-LK-1 | MARIN CCD GO TAXABLE REF S2021B | | 1.A FE | 1,233,615 | 1,500,000 | 1,147,590 | 1,410,997 | 0 | 35,127 | 0 | 0 | 2.699 | 3.198 | FA | 16,869 | 40,485 | 04/06/2022 | 08/01/2041 | 780,626 |
| 56781R-LK-1 | MARIN CCD GO TAXABLE REF S2021B | | 1.A FE | 763,051 | 1,025,000 | 784,187 | 839,007 | 0 | 64,545 | 0 | 0 | 2.699 | 4.351 | FA | 11,527 | 27,665 | 11/12/2024 | 08/01/2041 | 533,428 |
| 574157-3P-6 | MARYLAND NATIONAL CAP PARK GO (PGC) S17A | | 1.A FE | 1,631,652 | 1,650,000 | 1,643,796 | 1,641,380 | 0 | 1,283 | 0 | 0 | 2.875 | 2.970 | JJ | 21,874 | 47,438 | 07/13/2017 | 01/15/2032 | 1,673,719 |
| 577286-BP-1 | MAUI CNTY GO S2025 | | 1.B FE | 20,629,597 | 20,910,000 | 21,847,395 | 20,632,752 | 0 | 3,155 | 0 | 0 | 4.500 | 4.610 | MS | 360,698 | 0 | 07/24/2025 | 09/01/2043 | 21,380,475 |
| 577286-BQ-9 | MAUI CNTY GO S2025 | | 1.B FE | 21,671,704 | 21,850,000 | 22,834,780 | 21,673,177 | 0 | 1,473 | 0 | 0 | 4.625 | 4.690 | MS | 387,382 | 0 | 07/24/2025 | 09/01/2044 | 22,355,281 |
| 577285-8C-6 | MAUI CO GENERAL OBLIGATION S2021 | | 1.B FE | 1,803,309 | 2,370,000 | 1,883,060 | 1,871,610 | 0 | 28,101 | 0 | 0 | 2.000 | 4.080 | MS | 15,800 | 47,400 | 06/28/2023 | 03/01/2039 | 2,393,700 |
| 577285-8D-4 | MAUI CO GENERAL OBLIGATION S2021 | | 1.B FE | 1,800,247 | 2,425,000 | 1,847,026 | 1,868,926 | 0 | 28,326 | 0 | 0 | 2.000 | 4.158 | MS | 16,167 | 48,500 | 06/28/2023 | 03/01/2040 | 2,449,250 |
| 577625-X7-6 | MAURY CNTY GO S2025A | | 1.C FE | 3,115,000 | 3,115,000 | 3,117,243 | 3,115,000 | 0 | 0 | 0 | 0 | 3.875 | 3.875 | AO | 9,053 | 0 | 11/18/2025 | 04/01/2041 | 1,615,709 |
| 577625-X9-2 | MAURY CNTY GO S2025A | | 1.C FE | 3,356,487 | 3,365,000 | 3,353,525 | 3,356,497 | 0 | 10 | 0 | 0 | 4.000 | 4.020 | AO | 10,095 | 0 | 11/18/2025 | 04/01/2043 | 1,749,300 |
| 577625-Y4-2 | MAURY CNTY GO S2025A | | 1.C FE | 5,540,547 | 5,575,000 | 5,486,469 | 5,540,600 | 0 | 54 | 0 | 0 | 4.125 | 4.170 | AO | 17,248 | 0 | 11/18/2025 | 04/01/2046 | 1,974,909 |
| 577625-V2-9 | MAURY CO GENERAL OBLIGATION S2025 | | 1.C FE | 5,863,358 | 5,835,000 | 5,919,491 | 5,860,368 | 0 | (2,990) | 0 | 0 | 4.000 | 3.920 | AO | 58,350 | 128,370 | 03/21/2025 | 04/01/2040 | 5,951,700 |
| 577625-V3-7 | MAURY CO GENERAL OBLIGATION S2025 | | 1.C FE | 5,689,844 | 5,710,000 | 5,768,927 | 5,690,303 | 0 | 459 | 0 | 0 | 4.000 | 4.030 | AO | 57,100 | 125,620 | 03/21/2025 | 04/01/2041 | 5,824,200 |
| 577625-V4-5 | MAURY CO GENERAL OBLIGATION S2025 | | 1.C FE | 6,202,793 | 6,310,000 | 6,323,503 | 6,205,922 | 0 | 3,129 | 0 | 0 | 4.000 | 4.140 | AO | 63,100 | 138,820 | 03/21/2025 | 04/01/2042 | 6,436,200 |
| 577625-V7-8 | MAURY CO GENERAL OBLIGATION S2025 | | 1.C FE | 6,807,273 | 6,920,000 | 6,646,868 | 6,809,999 | 0 | 2,726 | 0 | 0 | 4.000 | 4.120 | AO | 69,200 | 152,240 | 02/25/2025 | 04/01/2045 | 7,058,400 |
| 58178C-AV-9 | MCKINNEY GENERAL OBLIGATION LTD REF S19 | | 1.A FE | 1,039,780 | 1,000,000 | 909,120 | 1,012,597 | 0 | (4,598) | 0 | 0 | 3.000 | 2.500 | FA | 11,333 | 30,000 | 08/14/2019 | 08/15/2039 | 1,015,000 |
| 584002-SR-1 | MECKLENBURG CO GENERAL OBLIGATION S2013B | | 1.A FE | 5,025,850 | 5,000,000 | 4,999,400 | 5,000,000 | 0 | 0 | 0 | 0 | 3.000 | 3.000 | MS | 50,000 | 150,000 | 02/05/2013 | 03/01/2031 | 5,075,000 |
| 584002-UX-5 | MECKLENBURG CO GENERAL OBLIGATION S2016B | | 1.A FE | 20,816,000 | 20,000,000 | 19,952,800 | 20,082,578 | 0 | (88,212) | 0 | 0 | 3.000 | 2.540 | JD | 50,000 | 600,000 | 09/29/2016 | 12/01/2033 | 20,300,000 |
| 584002-VQ-9 | MECKLENBURG CO GENERAL OBLIGATION S2017A | | 1.A FE | 3,943,360 | 4,000,000 | 3,959,720 | 3,968,083 | 0 | 3,333 | 0 | 0 | 3.000 | 3.110 | AO | 30,000 | 120,000 | 08/15/2017 | 04/01/2034 | 4,060,000 |
| 584002-XK-0 | MECKLENBURG CO GENERAL OBLIGATION S2019 | | 1.A FE | 9,851,700 | 10,000,000 | 8,521,500 | 9,888,733 | 0 | 6,348 | 0 | 0 | 2.625 | 2.720 | MS | 87,500 | 262,500 | 09/10/2019 | 03/01/2040 | 10,131,250 |
| 584002-ZA-0 | MECKLENBURG CO GENERAL OBLIGATION S2022 | | 1.A FE | 1,595,105 | 1,550,000 | 1,586,193 | 1,581,784 | 0 | (4,149) | 0 | 0 | 4.000 | 3.650 | MS | 20,667 | 62,000 | 08/25/2022 | 09/01/2041 | 1,581,000 |
| 584002-ZA-0 | MECKLENBURG CO GENERAL OBLIGATION S2022 | SD | 1.A FE | 20,777,529 | 20,190,000 | 20,661,437 | 20,604,015 | 0 | (54,040) | 0 | 0 | 4.000 | 3.650 | MS | 269,200 | 807,600 | 08/25/2022 | 09/01/2041 | 20,593,800 |
| 584002-ZB-8 | MECKLENBURG CO GENERAL OBLIGATION S2022 | | 1.A FE | 8,754,520 | 8,535,000 | 8,639,298 | 8,689,763 | 0 | (20,175) | 0 | 0 | 4.000 | 3.690 | MS | 113,800 | 341,400 | 08/25/2022 | 09/01/2042 | 8,705,700 |
| 584002-ZB-8 | MECKLENBURG CO GENERAL OBLIGATION S2022 | SD | 1.A FE | 13,277,945 | 12,945,000 | 13,103,188 | 13,179,728 | 0 | (30,599) | 0 | 0 | 4.000 | 3.690 | MS | 172,600 | 517,800 | 08/25/2022 | 09/01/2042 | 13,203,900 |
| 587059-GX-8 | MENOMONEE FALLS SCHOOL DISTRICT GO S2016 | | 1.C FE | 3,045,666 | 2,885,000 | 2,890,799 | 2,889,549 | 0 | (18,584) | 0 | 0 | 3.500 | 2.840 | AO | 25,244 | 100,975 | 06/13/2016 | 04/01/2035 | 2,935,488 |
| 587314-FD-2 | MEQUON & THIENSVILLE SCH DIST GO S2020 | | 1.A FE | 3,823,572 | 3,835,000 | 3,395,893 | 3,827,806 | 0 | 792 | 0 | 0 | 2.125 | 2.150 | MS | 27,165 | 81,494 | 05/19/2020 | 03/01/2034 | 3,875,747 |
| 587314-FE-0 | MEQUON & THIENSVILLE SCH DIST GO S2020 | | 1.A FE | 3,927,689 | 3,965,000 | 3,452,167 | 3,940,384 | 0 | 2,394 | 0 | 0 | 2.125 | 2.200 | MS | 28,085 | 84,256 | 05/19/2020 | 03/01/2035 | 4,007,128 |
| 587314-FF-7 | MEQUON & THIENSVILLE SCH DIST GO S2020 | | 1.A FE | 4,032,797 | 4,095,000 | 3,487,548 | 4,052,341 | 0 | 3,693 | 0 | 0 | 2.125 | 2.240 | MS | 29,006 | 87,019 | 05/19/2020 | 03/01/2036 | 4,138,509 |
| 587314-FG-5 | MEQUON & THIENSVILLE SCH DIST GO S2020 | | 1.A FE | 4,196,579 | 4,220,000 | 3,560,203 | 4,203,391 | 0 | 1,287 | 0 | 0 | 2.250 | 2.290 | MS | 31,650 | 94,950 | 05/19/2020 | 03/01/2037 | 4,267,475 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 590760-NG-5 | MESQUITE ISD GO S2016C (PSF) | | 1.A FE | 4,089,017 | 3,740,000 | 3,753,501 | 3,765,319 | 0 | (39,912) | 0 | 0 | 4.000 | 2.890 | FA | 56,516 | 149,600 | 11/03/2016 | 08/15/2037 | 3,814,800 |
| 591852-ZE-1 | MET COUNCIL MPS-ST PAUL MET AREA GO S15C | | 1.A FE | 5,687,825 | 5,500,000 | 5,502,970 | 5,499,752 | 0 | (3,697) | 0 | 0 | 3.750 | 3.750 | MS | 68,750 | 206,250 | 07/08/2015 | 03/01/2033 | 5,603,125 |
| 591852-B6-4 | MET COUNCIL MPS-ST PAUL MET AREA GO S16C | | 1.A FE | 3,181,830 | 3,000,000 | 3,002,400 | 3,003,398 | 0 | (20,867) | 0 | 0 | 3.250 | 2.540 | MS | 32,500 | 97,500 | 05/25/2016 | 03/01/2031 | 3,048,750 |
| 591852-B9-8 | MET COUNCIL MPS-ST PAUL MET AREA GO S16C | | 1.A FE | 5,285,900 | 5,000,000 | 5,001,900 | 5,005,348 | 0 | (33,032) | 0 | 0 | 3.375 | 2.700 | MS | 56,250 | 168,750 | 05/25/2016 | 03/01/2034 | 5,084,375 |
| 591852-K3-1 | MET COUNCIL MPS-ST PAUL MET AREA GO S18C | | 1.A FE | 6,571,542 | 6,640,000 | 6,666,826 | 6,599,930 | 0 | 4,157 | 0 | 0 | 3.375 | 3.460 | MS | 74,700 | 224,100 | 04/26/2018 | 03/01/2034 | 6,752,050 |
| 591852-K4-9 | MET COUNCIL MPS-ST PAUL MET AREA GO S18C | | 1.A FE | 6,405,000 | 6,405,000 | 6,435,680 | 6,405,000 | 0 | 0 | 0 | 0 | 3.500 | 3.500 | MS | 74,725 | 224,175 | 04/26/2018 | 03/01/2035 | 6,517,088 |
| 591852-Q6-8 | MET COUNCIL MPS-ST PAUL MET AREA GO S19B | | 1.A FE | 2,230,808 | 2,250,000 | 2,188,170 | 2,236,315 | 0 | 912 | 0 | 0 | 3.000 | 3.060 | MS | 22,500 | 67,500 | 05/22/2019 | 03/01/2038 | 2,283,750 |
| 591852-Q7-6 | MET COUNCIL MPS-ST PAUL MET AREA GO S19B | | 1.A FE | 2,210,423 | 2,250,000 | 2,169,135 | 2,220,971 | 0 | 1,755 | 0 | 0 | 3.000 | 3.120 | MS | 22,500 | 67,500 | 05/22/2019 | 03/01/2039 | 2,283,750 |
| 592112-UD-6 | MET GOVT NASHVILLE DAVIDSON TXBL REFS21B | | 1.B FE | 11,000,000 | 11,000,000 | 10,589,260 | 11,000,000 | 0 | 0 | 0 | 0 | 0.995 | 0.995 | JJ | 54,725 | 109,450 | 01/27/2021 | 07/01/2027 | 11,054,725 |
| 59163P-LT-8 | METRO COUNCIL GENERAL OBLIGATION S2020A | | 1.A FE | 1,722,253 | 1,720,000 | 1,453,606 | 1,721,049 | 0 | (226) | 0 | 0 | 2.625 | 2.610 | JD | 3,763 | 45,150 | 04/22/2020 | 06/01/2040 | 1,742,575 |
| 59163P-LT-8 | METRO COUNCIL GENERAL OBLIGATION S2020A | SD | 1.A FE | 12,581,460 | 12,565,000 | 10,618,933 | 12,572,667 | 0 | (1,648) | 0 | 0 | 2.625 | 2.610 | JD | 27,486 | 329,831 | 04/22/2020 | 06/01/2040 | 12,729,916 |
| 592240-UT-0 | METRO PARK DISTRICT OF TACOMA GO REF S16 | | 1.D FE | 1,944,031 | 1,755,000 | 1,773,901 | 1,774,532 | 0 | (20,791) | 0 | 0 | 4.000 | 2.760 | JD | 5,850 | 70,200 | 11/03/2016 | 12/01/2032 | 1,790,100 |
| 592240-UU-7 | METRO PARK DISTRICT OF TACOMA GO REF S16 | | 1.D FE | 1,516,350 | 1,250,000 | 1,273,363 | 1,277,317 | 0 | (29,110) | 0 | 0 | 5.000 | 2.570 | JD | 5,208 | 62,500 | 11/03/2016 | 12/01/2033 | 1,281,250 |
| 592240-SV-8 | METRO PARK DISTRICT OF TACOMA GO S2014A | | 1.D FE | 1,002,380 | 945,000 | 945,198 | 944,979 | 0 | (172) | 0 | 0 | 3.500 | 3.500 | JD | 2,756 | 33,075 | 01/01/2020 | 12/01/2033 | 961,538 |
| 596697-QX-3 | MIDDLETON-CROSS PLAINS AREA SD GO S2019A | | 1.B FE | 7,732,734 | 7,365,000 | 7,370,745 | 7,429,489 | 0 | (53,896) | 0 | 0 | 3.375 | 2.606 | MS | 82,856 | 248,569 | 01/01/2020 | 03/01/2038 | 7,489,284 |
| 596697-QY-1 | MIDDLETON-CROSS PLAINS AREA SD GO S2019A | | 1.B FE | 105,773 | 100,000 | 100,111 | 101,012 | 0 | (846) | 0 | 0 | 3.500 | 2.611 | MS | 1,167 | 3,500 | 01/01/2020 | 03/01/2039 | 101,750 |
| 596697-QY-1 | MIDDLETON-CROSS PLAINS AREA SD GO S2019A | SD | 1.B FE | 2,538,552 | 2,400,000 | 2,402,664 | 2,424,300 | 0 | (20,302) | 0 | 0 | 3.500 | 2.611 | MS | 28,000 | 84,000 | 01/01/2020 | 03/01/2039 | 2,442,000 |
| 596697-QY-1 | MIDDLETON-CROSS PLAINS AREA SD GO S2019A | SD | 1.B FE | 9,928,800 | 10,000,000 | 10,011,100 | 9,947,432 | 0 | 3,065 | 0 | 0 | 3.500 | 3.550 | MS | 116,667 | 350,000 | 02/26/2019 | 03/01/2039 | 10,175,000 |
| 598022-KM-2 | MIDPENINSULA REGL OPEN SPACE DIST GO S18 | | 1.A FE | 1,901,192 | 1,795,000 | 1,820,202 | 1,825,380 | 0 | (10,744) | 0 | 0 | 4.000 | 3.330 | MS | 23,933 | 71,800 | 02/02/2018 | 09/01/2039 | 1,830,900 |
| 600038-LT-8 | MILL VALLEY SCH DIST GO REF S2017 | | 1.A FE | 100,000 | 100,000 | 99,321 | 100,000 | 0 | 0 | 0 | 0 | 2.650 | 2.650 | FA | 1,104 | 2,650 | 09/28/2017 | 08/01/2030 | 101,325 |
| 601670-NS-7 | MILPITAS USD GO S2021B | | 1.C FE | 7,386,841 | 7,525,000 | 5,696,124 | 7,411,633 | 0 | 6,014 | 0 | 0 | 2.125 | 2.240 | FA | 66,628 | 159,906 | 09/15/2021 | 08/01/2041 | 7,604,953 |
| 602245-C9-1 | MILWAUKEE CO GENERAL OBLIGATION S2015A | | 1.C FE | 541,249 | 535,000 | 535,027 | 534,983 | 0 | (14) | 0 | 0 | 3.000 | 3.000 | AO | 4,013 | 16,050 | 11/06/2015 | 10/01/2027 | 543,025 |
| 602245-C9-1 | MILWAUKEE CO GENERAL OBLIGATION S2015A | SD | 1.C FE | 121,402 | 120,000 | 120,006 | 119,996 | 0 | (3) | 0 | 0 | 3.000 | 3.000 | AO | 900 | 3,600 | 11/06/2015 | 10/01/2027 | 121,800 |
| 60412A-XK-4 | MINNESOTA GENERAL OBLIGATION S2021B | | 1.A FE | 15,450,791 | 15,550,000 | 13,110,983 | 15,481,173 | 0 | 7,306 | 0 | 0 | 1.625 | 1.680 | MS | 84,229 | 252,688 | 09/09/2021 | 09/01/2034 | 15,676,344 |
| 60412A-XM-0 | MINNESOTA GENERAL OBLIGATION S2021B | | 1.A FE | 15,468,674 | 15,550,000 | 12,588,036 | 15,489,713 | 0 | 5,076 | 0 | 0 | 1.750 | 1.790 | MS | 90,708 | 272,125 | 09/09/2021 | 09/01/2036 | 15,686,063 |
| 60412A-ZF-3 | MINNESOTA GENERAL OBLIGATION S2022B | | 1.A FE | 10,936,530 | 11,000,000 | 11,000,550 | 10,946,358 | 0 | 3,045 | 0 | 0 | 3.375 | 3.420 | FA | 154,688 | 371,250 | 08/09/2022 | 08/01/2039 | 11,185,625 |
| 60412A-ZH-9 | MINNESOTA GENERAL OBLIGATION S2022B | | 1.A FE | 10,879,440 | 11,000,000 | 10,707,620 | 10,895,356 | 0 | 4,930 | 0 | 0 | 3.500 | 3.580 | FA | 160,417 | 385,000 | 08/09/2022 | 08/01/2041 | 11,192,500 |
| 60412A-ZJ-5 | MINNESOTA GENERAL OBLIGATION S2022B | | 1.A FE | 10,828,840 | 11,000,000 | 10,506,650 | 10,849,763 | 0 | 6,508 | 0 | 0 | 3.500 | 3.610 | FA | 160,417 | 385,000 | 08/09/2022 | 08/01/2042 | 11,192,500 |
| 605792-SL-5 | MISSOULA CO GENERAL OBLIGATION S2018 | | 1.C FE | 678,463 | 690,000 | 688,848 | 683,959 | 0 | 825 | 0 | 0 | 3.000 | 3.150 | JJ | 10,350 | 20,700 | 08/29/2018 | 07/01/2032 | 700,350 |
| 609561-FC-4 | MONMOUTH CO GENERAL OBLIGATION S2015 | | 1.A FE | 5,839,074 | 5,815,000 | 5,816,047 | 5,814,980 | 0 | (1,517) | 0 | 0 | 3.000 | 3.000 | JJ | 80,441 | 174,450 | 11/17/2015 | 07/15/2029 | 5,902,225 |
| 613681-6X-8 | MONTGOMERY CO GEN OBLIG S2018B | | 1.B FE | 3,419,880 | 3,000,000 | 3,032,850 | 3,118,492 | 0 | (52,917) | 0 | 0 | 4.000 | 2.124 | MS | 40,000 | 120,000 | 01/01/2020 | 03/01/2036 | 3,060,000 |
| 613681-7A-7 | MONTGOMERY CO GEN OBLIG S2018B | | 1.B FE | 505,359 | 505,000 | 508,424 | 505,082 | 0 | (45) | 0 | 0 | 4.000 | 3.990 | MS | 6,733 | 20,200 | 11/02/2018 | 03/01/2039 | 515,100 |
| 613681-7A-7 | MONTGOMERY CO GEN OBLIG S2018B | SD | 1.B FE | 5,894,182 | 5,890,000 | 5,929,934 | 5,890,952 | 0 | (525) | 0 | 0 | 4.000 | 3.990 | MS | 78,533 | 235,600 | 11/02/2018 | 03/01/2039 | 6,007,800 |
| 613580-CG-2 | MONTGOMERY CO GENERAL OBLIGATION REFS19C | | 1.A FE | 1,477,896 | 1,400,000 | 1,336,454 | 1,431,499 | 0 | (8,162) | 0 | 0 | 2.875 | 2.232 | MS | 13,417 | 40,250 | 01/01/2020 | 09/01/2033 | 1,420,125 |
| 61366A-JJ-7 | MONTGOMERY CO GENERAL OBLIGATION REFS22A | | 1.C FE | 4,466,718 | 4,525,000 | 4,056,255 | 4,476,040 | 0 | 2,662 | 0 | 0 | 3.125 | 3.220 | AO | 35,352 | 141,406 | 04/01/2022 | 04/01/2040 | 4,595,703 |
| 61366A-JK-4 | MONTGOMERY CO GENERAL OBLIGATION REFS22A | | 1.C FE | 4,518,529 | 4,525,000 | 4,020,236 | 4,519,448 | 0 | 270 | 0 | 0 | 3.250 | 3.260 | AO | 36,766 | 147,063 | 04/01/2022 | 04/01/2041 | 4,598,531 |
| 61366A-JL-2 | MONTGOMERY CO GENERAL OBLIGATION REFS22A | | 1.C FE | 4,487,094 | 4,520,000 | 3,915,043 | 4,491,600 | 0 | 1,296 | 0 | 0 | 3.250 | 3.300 | AO | 36,725 | 146,900 | 04/01/2022 | 04/01/2042 | 4,593,450 |
| 61366A-JM-0 | MONTGOMERY CO GENERAL OBLIGATION REFS22A | | 1.C FE | 4,465,715 | 4,520,000 | 3,819,174 | 4,472,689 | 0 | 1,996 | 0 | 0 | 3.250 | 3.330 | AO | 36,725 | 146,900 | 04/01/2022 | 04/01/2043 | 4,593,450 |
| 61366A-JN-8 | MONTGOMERY CO GENERAL OBLIGATION REFS22A | | 1.C FE | 4,443,205 | 4,520,000 | 3,736,594 | 4,452,426 | 0 | 2,640 | 0 | 0 | 3.250 | 3.360 | AO | 36,725 | 146,900 | 04/01/2022 | 04/01/2044 | 4,593,450 |
| 61366A-AZ-0 | MONTGOMERY CO GENERAL OBLIGATION S16A | | 1.C FE | 773,806 | 785,000 | 785,306 | 779,233 | 0 | 684 | 0 | 0 | 3.375 | 3.490 | AO | 6,623 | 26,494 | 11/15/2016 | 04/01/2033 | 798,247 |
| 61366A-BA-4 | MONTGOMERY CO GENERAL OBLIGATION S16A | | 1.C FE | 804,759 | 810,000 | 810,300 | 807,094 | 0 | 295 | 0 | 0 | 3.500 | 3.550 | AO | 7,088 | 28,350 | 11/15/2016 | 04/01/2034 | 824,175 |
| 613664-6P-1 | MONTGOMERY CO GENERAL OBLIGATION S2013 | | 1.C FE | 886,576 | 820,000 | 820,459 | 820,000 | 0 | 0 | 0 | 0 | 3.750 | 3.750 | AO | 7,688 | 30,750 | 01/01/2020 | 04/01/2026 | 835,375 |
| 613664-6R-7 | MONTGOMERY CO GENERAL OBLIGATION S2013 | | 1.C FE | 1,298,292 | 1,200,000 | 1,200,564 | 1,200,000 | 0 | 0 | 0 | 0 | 4.000 | 4.000 | AO | 12,000 | 48,000 | 01/01/2020 | 04/01/2028 | 1,224,000 |
| 613664-7X-3 | MONTGOMERY CO GENERAL OBLIGATION S2015 | | 1.C FE | 1,533,903 | 1,510,000 | 1,510,211 | 1,510,000 | 0 | 0 | 0 | 0 | 3.500 | 3.500 | AO | 13,213 | 52,850 | 04/15/2015 | 04/01/2035 | 1,536,425 |
| 61334P-CG-6 | MONTGOMERY CO GENERAL OBLIGATION S2020A | | 1.A FE | 15,874,400 | 16,000,000 | 13,379,520 | 15,915,798 | 0 | 7,970 | 0 | 0 | 1.750 | 1.810 | FA | 116,667 | 280,000 | 07/16/2020 | 08/01/2035 | 16,140,000 |
| 61334P-CH-4 | MONTGOMERY CO GENERAL OBLIGATION S2020A | | 1.A FE | 15,779,360 | 16,000,000 | 13,031,840 | 15,846,762 | 0 | 12,985 | 0 | 0 | 1.750 | 1.850 | FA | 116,667 | 280,000 | 07/16/2020 | 08/01/2036 | 16,140,000 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 61334P-CJ-0 | MONTGOMERY CO GENERAL OBLIGATION S2020A | | 1.A FE | 15,942,080 | 16,000,000 | 12,846,560 | 15,958,490 | 0 | 3,169 | 0 | 0 | 1.875 | 1.900 | FA | 125,000 | 300,000 | 07/16/2020 | 08/01/2037 | 16,150,000 |
| 61334P-CK-7 | MONTGOMERY CO GENERAL OBLIGATION S2020A | | 1.A FE | 15,818,560 | 16,000,000 | 12,520,960 | 15,866,572 | 0 | 9,265 | 0 | 0 | 1.875 | 1.950 | FA | 125,000 | 300,000 | 07/16/2020 | 08/01/2038 | 16,150,000 |
| 61334P-CL-5 | MONTGOMERY CO GENERAL OBLIGATION S2020A | | 1.A FE | 16,000,000 | 16,000,000 | 12,511,680 | 16,000,000 | 0 | 0 | 0 | 0 | 2.000 | 2.000 | FA | 133,333 | 320,000 | 07/16/2020 | 08/01/2039 | 16,160,000 |
| 61334P-CM-3 | MONTGOMERY CO GENERAL OBLIGATION S2020A | | 1.A FE | 15,895,200 | 16,000,000 | 12,086,080 | 15,919,511 | 0 | 4,689 | 0 | 0 | 2.000 | 2.040 | FA | 133,333 | 320,000 | 07/16/2020 | 08/01/2040 | 16,160,000 |
| 61334P-EY-5 | MONTGOMERY CO GENERAL OBLIGATION S2022A | | 1.A FE | 14,713,720 | 14,000,000 | 14,592,200 | 14,499,797 | 0 | (66,744) | 0 | 0 | 4.000 | 3.390 | FA | 233,333 | 560,000 | 08/18/2022 | 08/01/2038 | 14,280,000 |
| 61334P-EZ-2 | MONTGOMERY CO GENERAL OBLIGATION S2022A | | 1.A FE | 14,653,660 | 14,000,000 | 14,513,240 | 14,458,027 | 0 | (61,053) | 0 | 0 | 4.000 | 3.440 | FA | 233,333 | 560,000 | 08/18/2022 | 08/01/2039 | 14,280,000 |
| 61366A-KD-8 | MONTGOMERY CO GENERAL OBLIGATION S2022B | | 1.C FE | 1,787,463 | 1,710,000 | 1,760,667 | 1,755,668 | 0 | (9,863) | 0 | 0 | 4.000 | 3.320 | AO | 17,100 | 68,400 | 08/08/2022 | 04/01/2037 | 1,744,200 |
| 61366A-KE-6 | MONTGOMERY CO GENERAL OBLIGATION S2022B | | 1.C FE | 1,853,354 | 1,780,000 | 1,818,128 | 1,823,276 | 0 | (9,334) | 0 | 0 | 4.000 | 3.380 | AO | 17,800 | 71,200 | 08/08/2022 | 04/01/2038 | 1,815,600 |
| 61366A-KF-3 | MONTGOMERY CO GENERAL OBLIGATION S2022B | | 1.C FE | 1,918,691 | 1,850,000 | 1,883,226 | 1,890,560 | 0 | (8,736) | 0 | 0 | 4.000 | 3.440 | AO | 18,500 | 74,000 | 08/08/2022 | 04/01/2039 | 1,887,000 |
| 61366A-KG-1 | MONTGOMERY CO GENERAL OBLIGATION S2022B | | 1.C FE | 1,988,660 | 1,925,000 | 1,944,616 | 1,962,621 | 0 | (8,092) | 0 | 0 | 4.000 | 3.500 | AO | 19,250 | 77,000 | 08/08/2022 | 04/01/2040 | 1,963,500 |
| 61366A-KH-9 | MONTGOMERY CO GENERAL OBLIGATION S2022B | | 1.C FE | 2,055,380 | 2,000,000 | 2,014,520 | 2,032,757 | 0 | (7,035) | 0 | 0 | 4.000 | 3.580 | AO | 20,000 | 80,000 | 08/08/2022 | 04/01/2041 | 2,040,000 |
| 61366A-KJ-5 | MONTGOMERY CO GENERAL OBLIGATION S2022B | | 1.C FE | 2,133,414 | 2,080,000 | 2,083,120 | 2,111,604 | 0 | (6,784) | 0 | 0 | 4.000 | 3.610 | AO | 20,800 | 83,200 | 08/08/2022 | 04/01/2042 | 2,121,600 |
| 61334P-FY-4 | MONTGOMERY CO GENERAL OBLIGATION S2023A | | 1.A FE | 14,059,780 | 14,000,000 | 14,002,940 | 14,048,296 | 0 | (7,655) | 0 | 0 | 4.000 | 3.930 | FA | 233,333 | 560,000 | 06/20/2024 | 08/01/2043 | 14,280,000 |
| 61334P-JC-8 | MONTGOMERY CO GENERAL OBLIGATION S2025A | | 1.A FE | 13,798,540 | 14,000,000 | 13,804,700 | 13,799,199 | 0 | 659 | 0 | 0 | 4.000 | 4.110 | AO | 63,778 | 0 | 11/06/2025 | 10/01/2044 | 14,280,000 |
| 615683-LN-7 | MOORE CO GENERAL OBLIGATION S2018 | | 1.B FE | 1,540,251 | 1,550,000 | 1,547,567 | 1,544,718 | 0 | 669 | 0 | 0 | 3.125 | 3.180 | JD | 4,036 | 48,438 | 08/21/2018 | 12/01/2032 | 1,574,219 |
| 615683-MK-2 | MOORE CO GENERAL OBLIGATION S2019A | | 1.B FE | 1,680,722 | 1,700,000 | 1,684,496 | 1,688,513 | 0 | 1,246 | 0 | 0 | 2.875 | 2.970 | JJ | 22,537 | 48,875 | 03/13/2019 | 01/15/2034 | 1,724,438 |
| 615683-MN-6 | MOORE CO GENERAL OBLIGATION S2019A | | 1.B FE | 1,685,023 | 1,700,000 | 1,653,828 | 1,689,771 | 0 | 761 | 0 | 0 | 3.125 | 3.190 | JJ | 24,497 | 53,125 | 03/13/2019 | 01/15/2037 | 1,726,563 |
| 615683-MP-1 | MOORE CO GENERAL OBLIGATION S2019A | | 1.B FE | 1,700,000 | 1,700,000 | 1,652,808 | 1,700,000 | 0 | 0 | 0 | 0 | 3.250 | 3.250 | JJ | 25,476 | 55,250 | 03/13/2019 | 01/15/2038 | 1,727,625 |
| 615683-MQ-9 | MOORE CO GENERAL OBLIGATION S2019A | | 1.B FE | 1,687,658 | 1,700,000 | 1,638,817 | 1,691,036 | 0 | 541 | 0 | 0 | 3.250 | 3.300 | JJ | 25,476 | 55,250 | 03/13/2019 | 01/15/2039 | 1,727,625 |
| 616004-TU-1 | MOORESTOWN TWP WATER & SEWER GO S2017 | | 1.A FE | 766,810 | 740,000 | 740,340 | 744,395 | 0 | (3,964) | 0 | 0 | 3.000 | 2.440 | FA | 9,250 | 22,200 | 01/01/2020 | 02/01/2035 | 751,100 |
| 616454-2K-9 | MORAINE PARK TECH COLLEGE DIST GO S2025B | | 1.A FE | 2,350,000 | 2,350,000 | 2,373,947 | 2,349,901 | 0 | (99) | 0 | 0 | 4.000 | 4.000 | AO | 14,622 | 0 | 10/16/2025 | 04/01/2042 | 826,200 |
| 616454-2N-3 | MORAINE PARK TECH COLLEGE DIST GO S2025B | | 1.A FE | 5,310,000 | 5,310,000 | 5,322,638 | 5,309,748 | 0 | (252) | 0 | 0 | 4.250 | 4.250 | AO | 35,105 | 0 | 10/16/2025 | 04/01/2045 | 2,864,606 |
| 622625-KA-8 | MOUNT PLEASANT GENERAL OBLIGATION S2019 | | 1.A FE | 1,884,120 | 1,750,000 | 1,747,165 | 1,791,387 | 0 | (16,427) | 0 | 0 | 3.500 | 2.485 | JD | 5,104 | 61,250 | 01/01/2020 | 06/01/2038 | 1,780,625 |
| 624454-LU-6 | MOUNTAIN VIEW LOS ALTOS UHSD GO S2018A | | 1.A FE | 4,005,400 | 4,000,000 | 4,006,840 | 4,000,384 | 0 | (766) | 0 | 0 | 3.300 | 3.280 | FA | 55,000 | 132,000 | 08/30/2018 | 08/01/2035 | 4,066,000 |
| 624454-ML-5 | MOUNTAIN VIEW LOS ALTOS UHSD GO S2020B | | 1.A FE | 4,132,275 | 4,145,000 | 3,588,658 | 4,136,803 | 0 | 869 | 0 | 0 | 1.875 | 1.900 | FA | 32,383 | 77,719 | 07/08/2020 | 08/01/2034 | 4,183,859 |
| 62451F-HU-7 | MOUNTAIN VIEW-WHISMAN SD GO S2016B | | 1.A FE | 4,727,322 | 4,505,000 | 4,514,190 | 4,521,407 | 0 | (24,207) | 0 | 0 | 3.500 | 2.940 | MS | 52,558 | 157,675 | 04/27/2016 | 09/01/2036 | 4,583,838 |
| 62451F-HV-5 | MOUNTAIN VIEW-WHISMAN SD GO S2016B | | 1.A FE | 5,746,565 | 5,500,000 | 5,507,590 | 5,518,220 | 0 | (26,896) | 0 | 0 | 3.500 | 2.990 | MS | 64,167 | 192,500 | 04/27/2016 | 09/01/2037 | 5,596,250 |
| 62451F-KP-4 | MOUNTAIN VIEW-WHISMAN SD GO TXB REFS20A1 | | 1.A FE | 203,067 | 230,000 | 213,065 | 207,811 | 0 | 4,188 | 0 | 0 | 2.147 | 4.459 | MS | 1,646 | 4,938 | 11/08/2024 | 09/01/2030 | 232,469 |
| 623040-KC-5 | MT SAN ANTONIO CCD GO S2019A | | 1.C FE | 4,334,342 | 3,645,000 | 3,885,898 | 3,907,502 | 0 | (68,621) | 0 | 0 | 5.000 | 2.870 | FA | 75,938 | 182,250 | 03/14/2019 | 08/01/2040 | 3,736,125 |
| 623040-KG-6 | MT SAN ANTONIO CCD GO S2019A | | 1.C FE | 4,648,024 | 3,925,000 | 4,164,582 | 4,200,754 | 0 | (72,004) | 0 | 0 | 5.000 | 2.920 | FA | 81,771 | 196,250 | 03/14/2019 | 08/01/2041 | 4,023,125 |
| 623040-MA-7 | MT SAN ANTONIO CCD GO TAXABLE REF S2020B | | 1.C FE | 720,355 | 645,000 | 642,826 | 652,576 | 0 | (12,893) | 0 | 0 | 3.000 | 0.975 | FA | 8,063 | 19,350 | 08/03/2020 | 08/01/2026 | 654,675 |
| 623040-MB-5 | MT SAN ANTONIO CCD GO TAXABLE REF S2020B | | 1.C FE | 1,181,303 | 1,050,000 | 1,040,844 | 1,080,804 | 0 | (19,179) | 0 | 0 | 3.000 | 1.125 | FA | 13,125 | 31,500 | 08/03/2020 | 08/01/2027 | 1,065,750 |
| 623040-LJ-9 | MT SAN ANTONIO CCD GO TAXABLE REF S2020D | | 1.C FE | 362,970 | 325,000 | 323,905 | 328,817 | 0 | (6,496) | 0 | 0 | 3.000 | 0.975 | FA | 4,063 | 9,750 | 08/03/2020 | 08/01/2026 | 329,875 |
| 623040-LK-6 | MT SAN ANTONIO CCD GO TAXABLE REF S2020D | | 1.C FE | 337,515 | 300,000 | 297,384 | 308,801 | 0 | (5,480) | 0 | 0 | 3.000 | 1.125 | FA | 3,750 | 9,000 | 08/03/2020 | 08/01/2027 | 304,500 |
| 625517-EU-7 | MULTNOMAH CO SD#1J PORTLAND GO S2015B | SD | 1.B FE | 11,533,963 | 11,235,000 | 11,238,595 | 11,234,910 | 0 | (15,478) | 0 | 0 | 3.500 | 3.500 | JD | 17,477 | 393,225 | 04/16/2015 | 06/15/2030 | 11,431,613 |
| 625517-EW-3 | MULTNOMAH CO SD#1J PORTLAND GO S2015B | SD | 1.B FE | 13,476,045 | 13,250,000 | 13,253,180 | 13,249,910 | 0 | (11,678) | 0 | 0 | 3.500 | 3.500 | JD | 20,611 | 463,750 | 04/16/2015 | 06/15/2032 | 13,481,875 |
| 626524-X8-0 | MURFREESBORO GENERAL OBLIGATION S2022 | | 1.B FE | 3,383,347 | 3,330,000 | 3,305,525 | 3,356,925 | 0 | (7,430) | 0 | 0 | 3.000 | 2.750 | JD | 8,325 | 99,900 | 03/24/2022 | 06/01/2033 | 3,379,950 |
| 626524-X9-8 | MURFREESBORO GENERAL OBLIGATION S2022 | | 1.B FE | 3,366,131 | 3,330,000 | 3,285,644 | 3,348,264 | 0 | (5,036) | 0 | 0 | 3.000 | 2.830 | JD | 8,325 | 99,900 | 03/24/2022 | 06/01/2034 | 3,379,950 |
| 626524-Y2-2 | MURFREESBORO GENERAL OBLIGATION S2022 | | 1.B FE | 3,355,441 | 3,330,000 | 3,265,964 | 3,342,865 | 0 | (3,547) | 0 | 0 | 3.000 | 2.880 | JD | 8,325 | 99,900 | 03/24/2022 | 06/01/2035 | 3,379,950 |
| 626524-Y3-0 | MURFREESBORO GENERAL OBLIGATION S2022 | | 1.B FE | 3,346,916 | 3,330,000 | 3,176,487 | 3,338,553 | 0 | (2,361) | 0 | 0 | 3.000 | 2.920 | JD | 8,325 | 99,900 | 03/24/2022 | 06/01/2036 | 3,379,950 |
| 626524-Y4-8 | MURFREESBORO GENERAL OBLIGATION S2022 | | 1.B FE | 3,338,392 | 3,330,000 | 3,120,476 | 3,334,248 | 0 | (1,179) | 0 | 0 | 3.000 | 2.960 | JD | 8,325 | 99,900 | 03/24/2022 | 06/01/2037 | 3,379,950 |
| 627636-VR-1 | MUSKEGO GENERAL OBLIGATION REF S2018A | | 1.B FE | 1,984,754 | 2,045,000 | 2,050,624 | 2,005,282 | 0 | 3,089 | 0 | 0 | 3.375 | 3.600 | JD | 5,752 | 69,019 | 06/27/2018 | 06/01/2036 | 2,079,509 |
| 627636-VT-7 | MUSKEGO GENERAL OBLIGATION REF S2018A | | 1.B FE | 3,502,157 | 3,365,000 | 3,391,146 | 3,389,832 | 0 | (16,870) | 0 | 0 | 4.000 | 3.460 | JD | 11,217 | 134,600 | 06/27/2018 | 06/01/2038 | 3,432,300 |
| 630412-XB-5 | NAPERVILLE GENERAL OBLIGATION REF S2016 | | 1.A FE | 1,035,116 | 970,000 | 970,369 | 970,145 | 0 | (6,907) | 0 | 0 | 3.500 | 3.273 | JD | 2,829 | 33,950 | 06/08/2016 | 12/01/2032 | 986,975 |
| 630412-G6-5 | NAPERVILLE GO S2025 | | 1.A FE | 5,000,000 | 5,000,000 | 5,141,350 | 5,000,000 | 0 | 0 | 0 | 0 | 4.750 | 4.750 | JD | 19,792 | 102,917 | 06/11/2025 | 12/01/2045 | 5,118,750 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 631298-DF-0 | NASHUA GENERAL OBLIGATION S2018 | | 1.A FE | 789,699 | 735,000 | 739,998 | 747,809 | 0 | (7,323) | 0 | 0 | 3.000 | 1.955 | MS | 6,493 | 22,050 | 01/01/2020 | 09/15/2031 | 746,025 |
| 631298-DG-8 | NASHUA GENERAL OBLIGATION S2018 | | 1.A FE | 791,661 | 735,000 | 740,116 | 748,299 | 0 | (7,594) | 0 | 0 | 3.125 | 2.039 | MS | 6,763 | 22,969 | 01/01/2020 | 09/15/2032 | 746,484 |
| 631294-4C-6 | NASHUA GENERAL OBLIGATION TAXABLE S2012 | | 1.B FE | 7,231,079 | 7,345,000 | 7,400,161 | 7,342,767 | 0 | 109,987 | 0 | 0 | 4.226 | 4.234 | JJ | 143,129 | 310,400 | 11/21/2024 | 01/15/2032 | 1,627,122 |
| 639557-UY-1 | NEBO SCHOOL DISTRICT GO S2017B | | 1.A FE | 489,952 | 485,000 | 485,791 | 485,848 | 0 | (546) | 0 | 0 | 3.000 | 2.880 | JJ | 7,275 | 14,550 | 08/09/2017 | 07/01/2031 | 492,275 |
| 639846-4C-5 | NEEDHAM GENERAL OBLIGATION S2019 | | 1.A FE | 921,639 | 910,000 | 839,439 | 913,778 | 0 | (1,398) | 0 | 0 | 2.875 | 2.707 | FA | 10,901 | 26,163 | 01/01/2020 | 08/01/2037 | 923,081 |
| 639905-FA-1 | NEENAH JOINT SCH DIST GO S2022 | | 1.C FE | 3,876,749 | 3,700,000 | 3,909,198 | 3,799,923 | 0 | (22,051) | 0 | 0 | 4.000 | 3.300 | MS | 49,333 | 148,000 | 05/10/2022 | 03/01/2031 | 3,774,000 |
| 639905-FF-0 | NEENAH JOINT SCH DIST GO S2022 | | 1.C FE | 3,990,268 | 4,015,000 | 3,927,112 | 3,995,835 | 0 | 1,565 | 0 | 0 | 3.125 | 3.180 | MS | 41,823 | 125,469 | 04/06/2022 | 03/01/2036 | 4,077,734 |
| 639905-FG-8 | NEENAH JOINT SCH DIST GO S2022 | | 1.C FE | 4,098,748 | 4,150,000 | 4,030,688 | 4,109,306 | 0 | 2,974 | 0 | 0 | 3.125 | 3.230 | MS | 43,229 | 129,688 | 04/06/2022 | 03/01/2037 | 4,214,844 |
| 639905-FH-6 | NEENAH JOINT SCH DIST GO S2022 | | 1.C FE | 4,263,832 | 4,285,000 | 4,169,605 | 4,267,803 | 0 | 1,125 | 0 | 0 | 3.250 | 3.290 | MS | 46,421 | 139,263 | 04/06/2022 | 03/01/2038 | 4,354,631 |
| 639905-FJ-2 | NEENAH JOINT SCH DIST GO S2022 | | 1.C FE | 4,373,847 | 4,425,000 | 4,263,886 | 4,382,721 | 0 | 2,512 | 0 | 0 | 3.250 | 3.340 | MS | 47,938 | 143,813 | 04/06/2022 | 03/01/2039 | 4,496,906 |
| 639905-FK-9 | NEENAH JOINT SCH DIST GO S2022 | | 1.C FE | 3,991,560 | 4,000,000 | 3,748,080 | 3,992,805 | 0 | 352 | 0 | 0 | 3.375 | 3.390 | MS | 45,000 | 135,000 | 04/06/2022 | 03/01/2041 | 4,067,500 |
| 639905-FW-3 | NEENAH JOINT SCH DIST GO S2022 | | 1.C FE | 3,757,432 | 3,765,000 | 3,714,398 | 3,759,492 | 0 | 577 | 0 | 0 | 3.000 | 3.020 | MS | 37,650 | 112,950 | 04/06/2022 | 03/01/2034 | 3,821,475 |
| 639905-FX-1 | NEENAH JOINT SCH DIST GO S2022 | | 1.C FE | 3,839,856 | 3,885,000 | 3,803,726 | 3,851,042 | 0 | 3,147 | 0 | 0 | 3.000 | 3.110 | MS | 38,850 | 116,550 | 04/06/2022 | 03/01/2035 | 3,943,275 |
| 64184P-HK-7 | NEW ALBANY LOCAL SD GO TXBL REF S21B | | 1.A FE | 674,122 | 580,000 | 583,602 | 624,846 | 0 | (10,919) | 0 | 0 | 4.000 | 1.940 | JD | 1,933 | 23,200 | 04/01/2021 | 12/01/2029 | 591,600 |
| 64184P-HL-5 | NEW ALBANY LOCAL SD GO TXBL REF S21B | | 1.A FE | 497,225 | 425,000 | 425,952 | 463,775 | 0 | (7,425) | 0 | 0 | 4.000 | 2.040 | JD | 1,417 | 17,000 | 04/01/2021 | 12/01/2030 | 433,500 |
| 64184P-HM-3 | NEW ALBANY LOCAL SD GO TXBL REF S21B | | 1.A FE | 475,000 | 475,000 | 427,016 | 475,000 | 0 | 0 | 0 | 0 | 2.140 | 2.140 | JD | 847 | 10,165 | 04/01/2021 | 12/01/2031 | 480,083 |
| 64184P-HN-1 | NEW ALBANY LOCAL SD GO TXBL REF S21B | | 1.A FE | 715,000 | 715,000 | 629,307 | 715,000 | 0 | 0 | 0 | 0 | 2.190 | 2.190 | JD | 1,305 | 15,659 | 04/01/2021 | 12/01/2032 | 722,829 |
| 64184P-HP-6 | NEW ALBANY LOCAL SD GO TXBL REF S21B | | 1.A FE | 480,000 | 480,000 | 415,363 | 480,000 | 0 | 0 | 0 | 0 | 2.290 | 2.290 | JD | 916 | 10,992 | 04/01/2021 | 12/01/2033 | 485,496 |
| 64184P-HQ-4 | NEW ALBANY LOCAL SD GO TXBL REF S21B | | 1.A FE | 750,000 | 750,000 | 639,060 | 750,000 | 0 | 0 | 0 | 0 | 2.390 | 2.390 | JD | 1,494 | 17,925 | 04/01/2021 | 12/01/2034 | 758,963 |
| 64184P-HR-2 | NEW ALBANY LOCAL SD GO TXBL REF S21B | | 1.A FE | 515,000 | 515,000 | 432,631 | 515,000 | 0 | 0 | 0 | 0 | 2.490 | 2.490 | JD | 1,069 | 12,824 | 04/01/2021 | 12/01/2035 | 521,412 |
| 64184P-HS-0 | NEW ALBANY LOCAL SD GO TXBL REF S21B | | 1.A FE | 350,000 | 350,000 | 290,105 | 350,000 | 0 | 0 | 0 | 0 | 2.590 | 2.590 | JD | 755 | 9,065 | 04/01/2021 | 12/01/2036 | 354,533 |
| 64184P-JC-3 | NEW ALBANY LSD GO CABS TAXABLE REF S21B | | 1.A FE | 920,140 | 1,000,000 | 965,930 | 986,449 | 0 | 14,574 | 0 | 0 | 0.000 | 1.494 | N/A | 0 | 0 | 04/01/2021 | 12/01/2026 | 1,000,000 |
| 642543-WP-3 | NEW BRAUNFELS ISD GO REF S2016 (PSF) | | 1.A FE | 2,885,418 | 2,790,000 | 2,790,140 | 2,789,945 | 0 | (63) | 0 | 0 | 3.000 | 3.000 | FA | 34,875 | 83,700 | 01/01/2020 | 02/01/2031 | 2,831,850 |
| 642543-YS-5 | NEW BRAUNFELS ISD GO REF S2019 (PSF) | | 1.A FE | 2,745,800 | 2,470,000 | 2,477,830 | 2,515,088 | 0 | (40,682) | 0 | 0 | 4.000 | 2.283 | FA | 41,167 | 98,800 | 01/01/2020 | 02/01/2040 | 2,519,400 |
| 643136-K6-0 | NEW CANAAN GENERAL OBLIGATION S2018 | | 1.A FE | 569,486 | 555,000 | 551,626 | 555,000 | 0 | 0 | 0 | 0 | 3.250 | 3.250 | AO | 3,808 | 18,038 | 01/01/2020 | 04/15/2036 | 564,019 |
| 64327T-LF-3 | NEW CASTLE CO GENERAL OBLIG S2025 | | 1.A FE | 12,975,950 | 13,000,000 | 13,749,060 | 12,974,953 | 0 | (997) | 0 | 0 | 4.375 | 4.392 | AO | 142,188 | 88,472 | 07/23/2025 | 10/01/2042 | 4,623,984 |
| 64327T-LJ-5 | NEW CASTLE CO GENERAL OBLIG S2025 | | 1.A FE | 14,660,251 | 14,855,000 | 15,449,794 | 14,661,107 | 0 | 856 | 0 | 0 | 4.500 | 4.604 | AO | 167,119 | 103,985 | 07/23/2025 | 10/01/2045 | 5,291,438 |
| 644682-T2-2 | NEW HAMPSHIRE GENERAL OBLIGATION S2012B | | 1.B FE | 3,588,025 | 3,500,000 | 3,495,695 | 3,500,000 | 0 | 0 | 0 | 0 | 3.000 | 3.000 | MN | 17,500 | 105,000 | 01/01/2020 | 11/01/2031 | 3,552,500 |
| 644800-2G-8 | NEW HANOVER CO GENERAL OBLIGATION S2015 | | 1.A FE | 4,180,093 | 4,160,000 | 4,160,499 | 4,159,923 | 0 | (135) | 0 | 0 | 3.250 | 3.250 | FA | 56,333 | 135,200 | 08/04/2015 | 02/01/2031 | 4,227,600 |
| 653234-M2-7 | NEWTOWN GENERAL OBLIGATION S2018 | | 1.A FE | 642,070 | 650,000 | 633,705 | 644,550 | 0 | 355 | 0 | 0 | 3.375 | 3.460 | FA | 8,288 | 21,938 | 02/13/2018 | 02/15/2038 | 660,969 |
| 655867-J4-2 | NORFOLK GO TAXABLE REF S2020C | | 1.A FE | 486,480 | 500,000 | 489,840 | 489,837 | 0 | 3,357 | 13,520 | 0 | 0.868 | 3.638 | AO | 1,085 | 4,340 | 09/24/2020 | 10/01/2026 | 502,170 |
| 655867-J5-9 | NORFOLK GO TAXABLE REF S2020C | | 1.A FE | 1,020,014 | 1,075,000 | 1,026,776 | 1,026,724 | 0 | 6,710 | 54,986 | 0 | 0.988 | 3.660 | AO | 2,655 | 10,621 | 09/24/2020 | 10/01/2027 | 1,080,311 |
| 655867-K7-3 | NORFOLK GO TAXABLE S2021 | | 1.A FE | 5,517,344 | 6,525,000 | 6,274,505 | 6,132,448 | 0 | 209,689 | 0 | 0 | 1.296 | 4.925 | AO | 21,141 | 84,564 | 11/29/2022 | 10/01/2027 | 6,567,282 |
| 655867-K8-1 | NORFOLK GO TAXABLE S2021 | | 1.A FE | 5,199,008 | 6,335,000 | 5,961,932 | 5,758,788 | 0 | 190,917 | 0 | 0 | 1.396 | 4.975 | AO | 22,109 | 88,437 | 11/29/2022 | 10/01/2028 | 6,379,218 |
| 658256-3X-8 | NORTH CAROLINA GENERAL OBLIGATION S2018A | | 1.A FE | 19,611,800 | 20,000,000 | 19,726,400 | 19,736,370 | 0 | 18,601 | 0 | 0 | 3.250 | 3.390 | JD | 54,167 | 650,000 | 07/18/2018 | 06/01/2037 | 20,325,000 |
| 659154-3B-2 | NORTH EAST ISD GO REF S2007 (PSF) | SD | 1.A FE | 6,907,755 | 5,300,000 | 5,989,000 | 5,916,464 | 0 | (111,440) | 0 | 0 | 5.250 | 2.780 | FA | 115,938 | 278,250 | 12/09/2015 | 02/01/2031 | 5,439,125 |
| 659155-NV-3 | NORTH EAST ISD GO TAXABLE REF S20 (PSF) | | 1.A FE | 19,466,926 | 16,285,000 | 16,394,924 | 17,518,823 | 0 | (388,337) | 0 | 0 | 4.000 | 1.477 | FA | 271,417 | 651,400 | 10/07/2020 | 02/01/2029 | 16,610,700 |
| 659155-NW-1 | NORTH EAST ISD GO TAXABLE REF S20 (PSF) | | 1.A FE | 4,831,520 | 4,000,000 | 4,018,520 | 4,381,785 | 0 | (89,835) | 0 | 0 | 4.000 | 1.577 | FA | 66,667 | 160,000 | 10/07/2020 | 02/01/2030 | 4,080,000 |
| 661334-FP-2 | NORTH ORANGE CO CCD GO S2019B | | 1.B FE | 5,303,790 | 5,345,000 | 5,001,477 | 5,316,223 | 0 | 2,054 | 0 | 0 | 2.875 | 2.930 | FA | 64,029 | 153,669 | 05/30/2019 | 08/01/2037 | 5,421,834 |
| 661334-FR-8 | NORTH ORANGE CO CCD GO S2019B | | 1.B FE | 2,981,970 | 3,000,000 | 2,819,730 | 2,986,681 | 0 | 779 | 0 | 0 | 3.000 | 3.040 | FA | 37,500 | 90,000 | 05/30/2019 | 08/01/2039 | 3,045,000 |
| 661853-NR-8 | NORTH RIDGEVILLE GENERAL OBLIGATION S22 | | 1.B FE | 335,415 | 300,000 | 315,234 | 322,719 | 0 | (3,508) | 0 | 0 | 4.000 | 2.610 | JD | 1,000 | 12,000 | 03/18/2022 | 12/01/2034 | 155,887 |
| 661853-NT-4 | NORTH RIDGEVILLE GENERAL OBLIGATION S22 | | 1.B FE | 823,065 | 750,000 | 752,288 | 797,062 | 0 | (7,209) | 0 | 0 | 4.000 | 2.840 | JD | 2,500 | 30,000 | 03/18/2022 | 12/01/2041 | 202,634 |
| 663821-XC-5 | NORTHBROOK GENERAL OBLIGATION S2016 | | 1.A FE | 1,119,805 | 1,065,000 | 1,065,213 | 1,065,192 | 0 | (8,735) | 0 | 0 | 3.000 | 2.749 | JD | 2,663 | 31,950 | 01/01/2020 | 12/01/2030 | 1,080,975 |
| 663821-XD-3 | NORTHBROOK GENERAL OBLIGATION S2016 | | 1.A FE | 1,152,118 | 1,100,000 | 1,100,220 | 1,100,182 | 0 | (8,318) | 0 | 0 | 3.000 | 2.767 | JD | 2,750 | 33,000 | 01/01/2020 | 12/01/2031 | 1,116,500 |
| 667027-3Z-7 | NORTHSIDE ISD GO QSCB S2009 | | 1.B FE | 17,000,000 | 17,000,000 | 17,289,510 | 16,999,611 | 0 | 914 | 0 | 0 | 1.505 | 7.689 | FA | 96,654 | 255,850 | 11/12/2009 | 08/15/2026 | 17,301,800 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 66702R-MD-1 | NORTHSIDE ISD GO REF S2016 (PSF) | | 1.A FE | 3,032,290 | 2,815,000 | 2,823,192 | 2,826,184 | 0 | (24,166) | 0 | 0 | 4.000 | 3.110 | JD | 5,004 | 112,600 | 03/08/2016 | 06/15/2035 | 2,871,300 |
| 66702R-TU-6 | NORTHSIDE ISD GO REF S2018 (PSF) | | 1.A FE | 200,000 | 200,000 | 198,500 | 200,000 | 0 | 0 | 0 | 0 | 3.450 | 3.450 | FA | 2,607 | 6,900 | 05/09/2018 | 08/15/2037 | 203,450 |
| 66702R-TV-4 | NORTHSIDE ISD GO REF S2018 (PSF) | | 1.A FE | 5,000,000 | 5,000,000 | 4,951,100 | 5,000,000 | 0 | 0 | 0 | 0 | 3.500 | 3.500 | FA | 66,111 | 175,000 | 05/09/2018 | 08/15/2038 | 5,087,500 |
| 66702R-YN-6 | NORTHSIDE ISD GO REF S2020 (PSF) | | 1.A FE | 2,810,423 | 2,825,000 | 2,484,390 | 2,816,051 | 0 | 1,084 | 0 | 0 | 1.875 | 1.920 | FA | 22,070 | 52,969 | 07/09/2020 | 08/01/2033 | 2,851,484 |
| 66702R-YP-1 | NORTHSIDE ISD GO REF S2020 (PSF) | | 1.A FE | 2,843,165 | 2,880,000 | 2,484,202 | 2,856,219 | 0 | 2,516 | 0 | 0 | 1.875 | 1.980 | FA | 22,500 | 54,000 | 07/09/2020 | 08/01/2034 | 2,907,000 |
| 66702R-YQ-9 | NORTHSIDE ISD GO REF S2020 (PSF) | | 1.A FE | 1,185,000 | 1,185,000 | 1,027,229 | 1,185,000 | 0 | 0 | 0 | 0 | 2.000 | 2.000 | FA | 9,875 | 23,700 | 07/09/2020 | 08/01/2035 | 1,196,850 |
| 66702R-YR-7 | NORTHSIDE ISD GO REF S2020 (PSF) | | 1.A FE | 993,200 | 1,000,000 | 846,390 | 995,258 | 0 | 397 | 0 | 0 | 2.000 | 2.050 | FA | 8,333 | 20,000 | 07/09/2020 | 08/01/2036 | 1,010,000 |
| 66702R-YS-5 | NORTHSIDE ISD GO REF S2020 (PSF) | | 1.A FE | 987,170 | 1,000,000 | 824,730 | 990,776 | 0 | 696 | 0 | 0 | 2.000 | 2.090 | FA | 8,333 | 20,000 | 07/09/2020 | 08/01/2037 | 1,010,000 |
| 66702R-YT-3 | NORTHSIDE ISD GO REF S2020 (PSF) | | 1.A FE | 1,000,000 | 1,000,000 | 817,060 | 1,000,000 | 0 | 0 | 0 | 0 | 2.125 | 2.125 | FA | 8,854 | 21,250 | 07/09/2020 | 08/01/2038 | 1,010,625 |
| 66702R-YU-0 | NORTHSIDE ISD GO REF S2020 (PSF) | | 1.A FE | 1,176,729 | 1,185,000 | 945,760 | 1,178,746 | 0 | 391 | 0 | 0 | 2.125 | 2.170 | FA | 10,492 | 25,181 | 07/09/2020 | 08/01/2039 | 1,197,591 |
| 66702R-YV-8 | NORTHSIDE ISD GO REF S2020 (PSF) | | 1.A FE | 1,057,064 | 1,070,000 | 824,403 | 1,060,026 | 0 | 574 | 0 | 0 | 2.125 | 2.200 | FA | 9,474 | 22,738 | 07/09/2020 | 08/01/2040 | 1,081,369 |
| 66702R-D8-2 | NORTHSIDE ISD GO S2022A (PSF) | | 1.A FE | 6,192,731 | 6,180,000 | 5,670,892 | 6,187,936 | 0 | (1,310) | 0 | 0 | 2.625 | 2.600 | FA | 61,285 | 162,225 | 02/16/2022 | 08/15/2036 | 6,261,113 |
| 66702R-D9-0 | NORTHSIDE ISD GO S2022A (PSF) | | 1.A FE | 1,988,640 | 2,000,000 | 1,800,180 | 1,991,026 | 0 | 648 | 0 | 0 | 2.625 | 2.670 | FA | 19,833 | 52,500 | 02/16/2022 | 08/15/2037 | 2,026,250 |
| 66702R-E2-4 | NORTHSIDE ISD GO S2022A (PSF) | | 1.A FE | 3,014,850 | 3,000,000 | 2,693,490 | 3,009,283 | 0 | (1,518) | 0 | 0 | 2.750 | 2.690 | FA | 31,167 | 82,500 | 02/16/2022 | 08/15/2038 | 3,041,250 |
| 66702R-R4-6 | NORTHSIDE ISD GO S2025 (PSF) | | 1.A FE | 4,661,235 | 4,500,000 | 4,733,505 | 4,653,078 | 0 | (8,157) | 0 | 0 | 5.000 | 4.518 | FA | 136,875 | 0 | 04/30/2025 | 08/15/2050 | 1,238,971 |
| 674736-BX-0 | OCEAN CO GENERAL OBLIGATION S2016 | | 1.A FE | 2,111,446 | 2,095,000 | 2,067,283 | 2,094,984 | 0 | (1,503) | 0 | 0 | 3.000 | 3.000 | AO | 15,713 | 62,850 | 10/04/2016 | 10/01/2035 | 2,126,425 |
| 674736-CP-6 | OCEAN CO GENERAL OBLIGATION S2017 | | 1.A FE | 2,284,206 | 2,290,000 | 2,290,710 | 2,286,829 | 0 | 356 | 0 | 0 | 3.000 | 3.020 | MS | 22,900 | 68,700 | 08/29/2017 | 09/01/2033 | 2,324,350 |
| 674736-CQ-4 | OCEAN CO GENERAL OBLIGATION S2017 | | 1.A FE | 2,335,173 | 2,360,000 | 2,350,418 | 2,345,675 | 0 | 1,416 | 0 | 0 | 3.000 | 3.080 | MS | 23,600 | 70,800 | 08/29/2017 | 09/01/2034 | 2,395,400 |
| 674736-GJ-6 | OCEAN CO GENERAL OBLIGATION S2019 | | 1.A FE | 2,447,865 | 2,498,000 | 2,185,850 | 2,461,318 | 0 | 2,385 | 0 | 0 | 2.625 | 2.763 | MS | 21,858 | 65,573 | 01/01/2020 | 09/01/2038 | 2,530,786 |
| 675635-MH-6 | OCONOMOWOC AREA SCH DIST GO REF S2017 | | 1.B FE | 2,310,000 | 2,310,000 | 2,316,052 | 2,310,000 | 0 | 0 | 0 | 0 | 3.250 | 3.250 | AO | 18,769 | 75,075 | 04/26/2017 | 04/01/2032 | 2,347,538 |
| 677765-FQ-7 | OHLONE CCD GO REF S2016 | | 1.C FE | 2,915,470 | 2,740,000 | 2,740,055 | 2,755,354 | 0 | (25,800) | 0 | 0 | 4.000 | 3.020 | FA | 45,667 | 109,600 | 03/27/2019 | 08/01/2041 | 1,004,582 |
| 677765-GL-7 | OHLONE CCD GO S2019D | | 1.C FE | 1,893,121 | 1,765,000 | 1,768,036 | 1,776,217 | 0 | (18,857) | 0 | 0 | 4.000 | 2.890 | FA | 29,417 | 70,600 | 03/29/2019 | 08/01/2039 | 1,800,300 |
| 677765-GM-5 | OHLONE CCD GO S2019D | | 1.C FE | 2,095,612 | 1,960,000 | 1,961,646 | 1,971,889 | 0 | (19,984) | 0 | 0 | 4.000 | 2.940 | FA | 32,667 | 78,400 | 03/29/2019 | 08/01/2040 | 1,999,200 |
| 677765-GP-8 | OHLONE CCD GO S2019D | | 1.C FE | 2,252,750 | 2,115,000 | 2,115,042 | 2,127,096 | 0 | (20,327) | 0 | 0 | 4.000 | 3.000 | FA | 35,250 | 84,600 | 03/29/2019 | 08/01/2041 | 2,157,300 |
| 678519-QL-6 | OKLAHOMA CITY GEN OBLIG S2014 | | 1.A FE | 5,175,479 | 4,855,000 | 4,860,292 | 4,854,774 | 0 | 4 | 0 | 0 | 4.000 | 4.000 | MS | 64,733 | 194,200 | 03/18/2014 | 03/01/2029 | 4,952,100 |
| 678519-QM-4 | OKLAHOMA CITY GEN OBLIG S2014 | | 1.A FE | 5,133,531 | 4,855,000 | 4,859,952 | 4,854,768 | 0 | 4 | 0 | 0 | 4.000 | 4.000 | MS | 64,733 | 194,200 | 03/18/2014 | 03/01/2030 | 4,952,100 |
| 678519-QN-2 | OKLAHOMA CITY GEN OBLIG S2014 | | 1.A FE | 5,096,148 | 4,855,000 | 4,859,467 | 4,854,763 | 0 | 4 | 0 | 0 | 4.000 | 4.000 | MS | 64,733 | 194,200 | 03/18/2014 | 03/01/2031 | 4,952,100 |
| 678519-XQ-7 | OKLAHOMA CITY GEN OBLIG S2018 | | 1.A FE | 4,574,512 | 4,360,000 | 4,363,532 | 4,364,887 | 0 | (30,601) | 0 | 0 | 4.000 | 3.280 | MS | 58,133 | 174,400 | 03/28/2018 | 03/01/2038 | 4,447,200 |
| 678519-ZD-4 | OKLAHOMA CITY GEN OBLIG S2019 | | 1.A FE | 4,289,454 | 3,985,000 | 4,004,885 | 4,034,803 | 0 | (41,483) | 0 | 0 | 4.000 | 2.900 | MS | 53,133 | 159,400 | 03/26/2019 | 03/01/2038 | 4,064,700 |
| 678519-ZE-2 | OKLAHOMA CITY GEN OBLIG S2019 | | 1.A FE | 4,213,527 | 3,925,000 | 3,943,408 | 3,972,247 | 0 | (39,343) | 0 | 0 | 4.000 | 2.940 | MS | 52,333 | 157,000 | 03/26/2019 | 03/01/2039 | 4,003,500 |
| 678519-2A-6 | OKLAHOMA CITY GO TAXABLE S2024 | | 1.A FE | 537,408 | 540,000 | 549,272 | 537,656 | 0 | 153 | 0 | 0 | 4.800 | 4.850 | MS | 8,640 | 38,880 | 03/26/2024 | 03/01/2037 | 552,960 |
| 678519-2B-4 | OKLAHOMA CITY GO TAXABLE S2024 | | 1.A FE | 537,273 | 540,000 | 547,717 | 537,508 | 0 | 145 | 0 | 0 | 4.850 | 4.900 | MS | 8,730 | 39,285 | 03/26/2024 | 03/01/2038 | 553,095 |
| 678519-2C-2 | OKLAHOMA CITY GO TAXABLE S2024 | | 1.A FE | 535,745 | 540,000 | 545,486 | 536,077 | 0 | 205 | 0 | 0 | 4.875 | 4.950 | MS | 8,775 | 39,488 | 03/26/2024 | 03/01/2039 | 553,163 |
| 678519-2D-0 | OKLAHOMA CITY GO TAXABLE S2024 | | 1.A FE | 535,556 | 540,000 | 542,673 | 535,872 | 0 | 195 | 0 | 0 | 4.875 | 4.950 | MS | 8,775 | 39,488 | 03/26/2024 | 03/01/2040 | 553,163 |
| 678519-2E-8 | OKLAHOMA CITY GO TAXABLE S2024 | | 1.A FE | 540,000 | 540,000 | 543,737 | 540,000 | 0 | 0 | 0 | 0 | 5.000 | 5.000 | MS | 9,000 | 40,500 | 03/26/2024 | 03/01/2041 | 553,500 |
| 678519-2F-5 | OKLAHOMA CITY GO TAXABLE S2024 | | 1.A FE | 536,809 | 540,000 | 541,366 | 536,998 | 0 | 116 | 0 | 0 | 5.000 | 5.050 | MS | 9,000 | 40,500 | 03/26/2024 | 03/01/2042 | 553,500 |
| 678519-Z2-8 | OKLAHOMA CITY GO TAXABLE S2024 | | 1.A FE | 552,658 | 540,000 | 562,491 | 548,648 | 0 | (2,499) | 0 | 0 | 5.000 | 4.450 | MS | 9,000 | 40,500 | 03/26/2024 | 03/01/2029 | 553,500 |
| 678519-Z3-6 | OKLAHOMA CITY GO TAXABLE S2024 | | 1.A FE | 553,597 | 540,000 | 566,708 | 550,118 | 0 | (2,169) | 0 | 0 | 5.000 | 4.500 | MS | 9,000 | 40,500 | 03/26/2024 | 03/01/2030 | 553,500 |
| 678519-Z4-4 | OKLAHOMA CITY GO TAXABLE S2024 | | 1.A FE | 554,029 | 540,000 | 569,295 | 551,043 | 0 | (1,862) | 0 | 0 | 5.000 | 4.550 | MS | 9,000 | 40,500 | 03/26/2024 | 03/01/2031 | 553,500 |
| 678519-Z5-1 | OKLAHOMA CITY GO TAXABLE S2024 | | 1.A FE | 538,213 | 540,000 | 557,210 | 538,532 | 0 | 197 | 0 | 0 | 4.550 | 4.600 | MS | 8,190 | 36,855 | 03/26/2024 | 03/01/2032 | 552,285 |
| 678519-Z6-9 | OKLAHOMA CITY GO TAXABLE S2024 | | 1.A FE | 538,996 | 540,000 | 555,746 | 539,150 | 0 | 94 | 0 | 0 | 4.625 | 4.650 | MS | 8,325 | 37,463 | 03/26/2024 | 03/01/2033 | 552,488 |
| 678519-Z7-7 | OKLAHOMA CITY GO TAXABLE S2024 | | 1.A FE | 537,862 | 540,000 | 553,289 | 538,151 | 0 | 179 | 0 | 0 | 4.650 | 4.700 | MS | 8,370 | 37,665 | 03/26/2024 | 03/01/2034 | 552,555 |
| 678519-Z8-5 | OKLAHOMA CITY GO TAXABLE S2024 | | 1.A FE | 537,700 | 540,000 | 551,891 | 537,975 | 0 | 170 | 0 | 0 | 4.700 | 4.750 | MS | 8,460 | 38,070 | 03/26/2024 | 03/01/2035 | 552,690 |
| 678519-Z9-3 | OKLAHOMA CITY GO TAXABLE S2024 | | 1.A FE | 537,548 | 540,000 | 550,616 | 537,810 | 0 | 161 | 0 | 0 | 4.750 | 4.800 | MS | 8,550 | 38,475 | 03/26/2024 | 03/01/2036 | 552,825 |
| 678519-2G-3 | OKLAHOMA CITY TAXABLE GO S2024 | | 1.A FE | 533,477 | 540,000 | 538,202 | 533,831 | 0 | 219 | 0 | 0 | 5.000 | 5.100 | MS | 9,000 | 40,500 | 03/26/2024 | 03/01/2043 | 553,500 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 678519-2H-1 | OKLAHOMA CITY TAXABLE GO S2024 | | 1.A FE | 553,028 | 560,000 | 553,347 | 553,378 | 0 | 216 | 0 | 0 | 5.000 | 5.100 | MS | 9,333 | 42,000 | 03/26/2024 | 03/01/2044 | 574,000 |
| 680455-AR-3 | OLDHAM CNTY SCH DIST GO S2025A | | 1.C FE | 10,191,805 | 10,355,000 | 10,208,787 | 10,225,897 | 0 | 34,092 | 0 | 0 | 4.000 | 4.109 | MS | 138,067 | 186,390 | 03/07/2025 | 03/01/2042 | 3,547,771 |
| 680455-AS-1 | OLDHAM CNTY SCH DIST GO S2025A | | 1.C FE | 4,700,841 | 4,755,000 | 4,608,023 | 4,702,344 | 0 | 1,503 | 0 | 0 | 4.000 | 4.090 | MS | 63,400 | 85,590 | 02/26/2025 | 03/01/2043 | 4,850,100 |
| 680616-U9-8 | OLENTANGY LOCAL SCHOOL DIST GO S2021 | | 1.A FE | 1,621,823 | 2,165,000 | 1,711,021 | 1,701,196 | 0 | 32,844 | 0 | 0 | 1.750 | 4.219 | JD | 3,157 | 37,888 | 06/29/2023 | 12/01/2036 | 2,183,944 |
| 680616-V2-2 | OLENTANGY LOCAL SCHOOL DIST GO S2021 | | 1.A FE | 1,606,254 | 2,205,000 | 1,690,816 | 1,685,468 | 0 | 32,778 | 0 | 0 | 1.750 | 4.297 | JD | 3,216 | 38,588 | 06/29/2023 | 12/01/2037 | 2,224,294 |
| 680616-V3-0 | OLENTANGY LOCAL SCHOOL DIST GO S2021 | | 1.A FE | 1,661,839 | 2,245,000 | 1,783,001 | 1,732,158 | 0 | 29,104 | 0 | 0 | 2.000 | 4.327 | JD | 3,742 | 44,900 | 06/29/2023 | 12/01/2038 | 2,267,450 |
| 680616-V4-8 | OLENTANGY LOCAL SCHOOL DIST GO S2021 | | 1.A FE | 1,651,227 | 2,290,000 | 1,768,659 | 1,721,496 | 0 | 29,070 | 0 | 0 | 2.000 | 4.405 | JD | 3,817 | 45,800 | 06/29/2023 | 12/01/2039 | 2,312,900 |
| 68608U-U7-9 | OREGON ALT ENERGY PROJ GO S2014E | | 1.B FE | 1,059,525 | 985,000 | 985,680 | 984,953 | 0 | 1 | 0 | 0 | 3.750 | 3.750 | AO | 9,234 | 36,938 | 01/01/2020 | 04/01/2031 | 1,003,469 |
| 68609B-QF-7 | OREGON GENERAL OBLIGATION S2016A | | 1.B FE | 1,411,074 | 1,350,000 | 1,354,145 | 1,353,928 | 0 | (6,618) | 0 | 0 | 3.500 | 2.990 | FA | 19,688 | 47,250 | 02/23/2016 | 08/01/2033 | 1,373,625 |
| 686256-FY-9 | ORINDA USD GO MEASURE I S2022B | | 1.B FE | 255,000 | 255,000 | 245,555 | 255,000 | 0 | 0 | 0 | 0 | 3.000 | 3.000 | FA | 3,188 | 7,650 | 03/18/2022 | 08/01/2037 | 258,825 |
| 686256-FZ-6 | ORINDA USD GO MEASURE I S2022B | | 1.B FE | 532,067 | 540,000 | 507,298 | 533,451 | 0 | 382 | 0 | 0 | 3.000 | 3.110 | FA | 6,750 | 16,200 | 03/18/2022 | 08/01/2039 | 548,100 |
| 686256-GA-0 | ORINDA USD GO MEASURE I S2022B | | 1.B FE | 671,307 | 685,000 | 604,971 | 673,214 | 0 | 528 | 0 | 0 | 3.125 | 3.260 | FA | 8,919 | 21,406 | 03/18/2022 | 08/01/2042 | 695,703 |
| 686256-GD-4 | ORINDA USD GO MEASURE I S2022B | | 1.B FE | 491,189 | 495,000 | 471,705 | 491,910 | 0 | 198 | 0 | 0 | 3.000 | 3.060 | FA | 6,188 | 14,850 | 03/18/2022 | 08/01/2038 | 502,425 |
| 686256-GE-2 | ORINDA USD GO MEASURE I S2022B | | 1.B FE | 582,151 | 585,000 | 540,792 | 582,612 | 0 | 127 | 0 | 0 | 3.125 | 3.160 | FA | 7,617 | 18,281 | 03/18/2022 | 08/01/2040 | 594,141 |
| 686256-GF-9 | ORINDA USD GO MEASURE I S2022B | | 1.B FE | 627,247 | 635,000 | 573,399 | 628,411 | 0 | 321 | 0 | 0 | 3.125 | 3.210 | FA | 8,268 | 19,844 | 03/18/2022 | 08/01/2041 | 644,922 |
| 687908-HF-3 | OSHKOSH AREA SCHOOL DIST GO S2017 | | 1.D FE | 811,808 | 820,000 | 821,878 | 816,962 | 0 | 666 | 0 | 0 | 3.125 | 3.220 | MS | 8,542 | 25,625 | 03/08/2017 | 03/01/2030 | 832,813 |
| 687908-HJ-5 | OSHKOSH AREA SCHOOL DIST GO S2017 | | 1.D FE | 902,783 | 905,000 | 909,000 | 903,832 | 0 | 137 | 0 | 0 | 3.500 | 3.520 | MS | 10,558 | 31,675 | 03/08/2017 | 03/01/2033 | 920,838 |
| 687908-HM-8 | OSHKOSH AREA SCHOOL DIST GO S2017 | | 1.D FE | 993,432 | 1,005,000 | 1,007,854 | 997,782 | 0 | 572 | 0 | 0 | 3.625 | 3.710 | MS | 12,144 | 36,431 | 03/08/2017 | 03/01/2036 | 1,023,216 |
| 688443-T9-1 | OSSEO ISD #279 GENERAL OBLIGATION S2016A | | 1.B FE | 8,555,435 | 8,605,000 | 8,606,807 | 8,584,746 | 0 | 3,606 | 0 | 0 | 3.000 | 3.050 | FA | 107,563 | 258,150 | 10/18/2016 | 02/01/2031 | 8,734,075 |
| 690275-4Y-5 | OVERLAND PARK GENERAL OBLIGATION REFS15A | | 1.A FE | 3,165,111 | 3,020,000 | 2,971,167 | 3,030,683 | 0 | (15,808) | 0 | 0 | 2.750 | 2.210 | MS | 27,683 | 83,050 | 08/15/2016 | 09/01/2030 | 3,061,525 |
| 690564-RA-9 | OWATONNA ISD #761 GO S2016A | | 1.B FE | 2,443,650 | 2,500,000 | 2,454,000 | 2,468,783 | 0 | 2,921 | 0 | 0 | 3.000 | 3.159 | FA | 31,250 | 75,000 | 01/19/2016 | 02/01/2035 | 2,537,500 |
| 696497-WH-5 | PALM BEACH CO TAXABLE S2024 | | 1.A FE | 5,110,250 | 5,130,000 | 5,199,563 | 5,111,955 | 0 | 1,147 | 0 | 0 | 4.800 | 4.840 | JD | 20,520 | 246,240 | 06/20/2024 | 06/01/2037 | 5,253,120 |
| 696497-WM-4 | PALM BEACH CO TAXABLE S2024 | | 1.A FE | 6,183,593 | 6,205,000 | 6,146,425 | 6,184,849 | 0 | 842 | 0 | 0 | 4.950 | 4.980 | JD | 25,596 | 307,148 | 06/20/2024 | 06/01/2041 | 6,358,574 |
| 697379-WY-7 | PALO ALTO USD GENERAL OBLIGATION S2018 | | 1.A FE | 3,939,400 | 4,000,000 | 4,002,320 | 3,957,415 | 0 | 2,651 | 0 | 0 | 3.375 | 3.480 | FA | 56,250 | 135,000 | 05/22/2018 | 08/01/2038 | 4,067,500 |
| 697379-YK-5 | PALO ALTO USD GENERAL OBLIGATION S2022 | | 1.A FE | 13,228,670 | 13,275,000 | 13,400,449 | 13,238,964 | 0 | 2,833 | 0 | 0 | 3.000 | 3.030 | FA | 165,938 | 398,250 | 03/23/2022 | 08/01/2036 | 13,474,125 |
| 697379-YL-3 | PALO ALTO USD GENERAL OBLIGATION S2022 | | 1.A FE | 14,244,958 | 14,350,000 | 14,353,157 | 14,266,331 | 0 | 5,921 | 0 | 0 | 3.000 | 3.060 | FA | 179,375 | 430,500 | 03/23/2022 | 08/01/2037 | 14,565,250 |
| 700246-JC-6 | PARK CITY GO REF S2019 | | 1.B FE | 1,068,580 | 1,000,000 | 995,750 | 1,024,795 | 0 | (7,698) | 0 | 0 | 3.000 | 2.164 | FA | 12,500 | 30,000 | 01/01/2020 | 02/01/2033 | 1,015,000 |
| 701060-LV-5 | PARKER CO GO S2024 | | 1.C FE | 21,779,340 | 22,000,000 | 20,207,880 | 21,932,914 | 0 | 149,709 | 0 | 0 | 4.125 | 4.147 | FA | 342,833 | 1,237,729 | 03/07/2024 | 02/15/2049 | 3,228,681 |
| 706388-VJ-1 | PEMBROKE GO S2025 | | 1.C FE | 7,346,901 | 7,375,000 | 7,442,924 | 7,347,191 | 0 | 290 | 0 | 0 | 4.375 | 4.400 | FA | 86,042 | 0 | 09/11/2025 | 08/01/2050 | 1,507,266 |
| 712838-RT-0 | PEORIA GENERAL OBLIGATION S2015A | | 1.A FE | 1,950,243 | 1,940,000 | 1,940,427 | 1,939,993 | 0 | (655) | 0 | 0 | 3.375 | 3.375 | JJ | 30,191 | 65,475 | 12/03/2015 | 07/15/2033 | 1,972,738 |
| 717087-5C-0 | PFLUGERVILLE GO LTD S2021 | | 1.D FE | 1,922,517 | 1,925,000 | 1,603,025 | 1,923,160 | 0 | 154 | 0 | 0 | 2.000 | 2.010 | FA | 16,042 | 38,500 | 08/25/2021 | 08/01/2036 | 1,944,250 |
| 717087-5D-8 | PFLUGERVILLE GO LTD S2021 | | 1.D FE | 1,944,124 | 1,960,000 | 1,589,423 | 1,947,922 | 0 | 913 | 0 | 0 | 2.000 | 2.060 | FA | 16,333 | 39,200 | 08/25/2021 | 08/01/2037 | 1,979,600 |
| 717087-5E-6 | PFLUGERVILLE GO LTD S2021 | | 1.D FE | 1,000,390 | 1,000,000 | 803,690 | 1,000,210 | 0 | (45) | 0 | 0 | 2.125 | 2.120 | FA | 8,854 | 21,250 | 08/25/2021 | 08/01/2038 | 1,010,625 |
| 717087-5F-3 | PFLUGERVILLE GO LTD S2021 | | 1.D FE | 2,031,401 | 2,045,000 | 1,604,118 | 2,034,208 | 0 | 676 | 0 | 0 | 2.125 | 2.170 | FA | 18,107 | 43,456 | 08/25/2021 | 08/01/2039 | 2,066,728 |
| 717087-5G-1 | PFLUGERVILLE GO LTD S2021 | | 1.D FE | 2,054,580 | 2,085,000 | 1,579,096 | 2,060,422 | 0 | 1,412 | 0 | 0 | 2.125 | 2.220 | FA | 18,461 | 44,306 | 08/25/2021 | 08/01/2040 | 2,107,153 |
| 717087-5H-9 | PFLUGERVILLE GO LTD S2021 | | 1.D FE | 2,130,000 | 2,130,000 | 1,588,256 | 2,130,000 | 0 | 0 | 0 | 0 | 2.250 | 2.250 | FA | 19,969 | 47,925 | 08/25/2021 | 08/01/2041 | 2,153,963 |
| 717096-AQ-4 | PFLUGERVILLE ISD GO TXBL REF S20C (PSF) | | 1.A FE | 3,315,105 | 4,655,000 | 3,718,461 | 3,649,202 | 0 | 156,247 | 0 | 0 | 2.004 | 4.732 | FA | 35,241 | 93,286 | 11/21/2023 | 02/15/2036 | 4,583,511 |
| 717096-AR-2 | PFLUGERVILLE ISD GO TXBL REF S20C (PSF) | | 1.A FE | 4,556,734 | 6,525,000 | 5,106,791 | 4,785,600 | 0 | 112,424 | 0 | 0 | 2.084 | 5.284 | FA | 51,371 | 135,981 | 11/21/2023 | 02/15/2037 | 6,592,991 |
| 720662-EA-9 | PIERCE CNTY GO S2025A | | 1.C FE | 1,401,825 | 1,405,000 | 1,435,109 | 1,401,914 | 0 | 89 | 0 | 0 | 4.000 | 4.020 | MS | 44,023 | 0 | 03/21/2025 | 03/01/2040 | 1,433,100 |
| 720662-EB-7 | PIERCE CNTY GO S2025A | | 1.C FE | 684,506 | 695,000 | 702,742 | 684,854 | 0 | 349 | 0 | 0 | 4.000 | 4.130 | MS | 21,777 | 0 | 03/21/2025 | 03/01/2041 | 708,900 |
| 720662-EC-5 | PIERCE CNTY GO S2025A | | 1.C FE | 1,971,495 | 2,030,000 | 2,039,500 | 1,973,301 | 0 | 1,805 | 0 | 0 | 4.000 | 4.240 | MS | 63,607 | 0 | 03/21/2025 | 03/01/2042 | 2,070,600 |
| 720662-ED-3 | PIERCE CNTY GO S2025A | | 1.C FE | 1,683,792 | 1,760,000 | 1,744,530 | 1,685,953 | 0 | 2,161 | 0 | 0 | 4.000 | 4.350 | MS | 55,147 | 0 | 03/21/2025 | 03/01/2043 | 1,795,200 |
| 720662-EF-8 | PIERCE CNTY GO S2025A | | 1.C FE | 4,401,286 | 4,480,000 | 4,316,435 | 4,404,123 | 0 | 2,836 | 0 | 0 | 4.000 | 4.130 | MS | 140,373 | 0 | 02/26/2025 | 03/01/2045 | 2,330,700 |
| 720390-ZS-5 | PIERCE CO SD#003 PUYALLUP GO S2017 | SD | 1.B FE | 11,645,900 | 10,000,000 | 10,250,600 | 10,262,500 | 0 | (178,728) | 0 | 0 | 5.000 | 3.090 | JD | 41,667 | 500,000 | 04/07/2017 | 12/01/2036 | 10,250,000 |
| 720424-ZZ-6 | PIERCE CO SD#10 TACOMA GO TXBL REF S20 | | 1.B FE | 3,562,668 | 4,525,000 | 3,976,389 | 3,794,462 | 0 | 104,046 | 0 | 0 | 1.733 | 4.910 | JD | 6,535 | 78,418 | 09/12/2023 | 12/01/2031 | 4,564,209 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 724394-MC-2 | PITKIN CO SD #1 ASPEN GO S2021 | | 1.B FE | 1,456,461 | 1,295,000 | 1,273,050 | 1,380,385 | 0 | (16,565) | 0 | 0 | 3.000 | 1.600 | JD | 3,238 | 38,850 | 03/26/2021 | 12/01/2035 | 1,314,425 |
| 724394-MD-0 | PITKIN CO SD #1 ASPEN GO S2021 | | 1.B FE | 1,401,088 | 1,250,000 | 1,200,788 | 1,329,977 | 0 | (15,497) | 0 | 0 | 3.000 | 1.640 | JD | 3,125 | 37,500 | 03/26/2021 | 12/01/2036 | 1,268,750 |
| 724394-ME-8 | PITKIN CO SD #1 ASPEN GO S2021 | | 1.B FE | 2,224,880 | 1,990,000 | 1,861,745 | 2,114,415 | 0 | (24,087) | 0 | 0 | 3.000 | 1.670 | JD | 4,975 | 59,700 | 03/26/2021 | 12/01/2037 | 2,019,850 |
| 724394-MF-5 | PITKIN CO SD #1 ASPEN GO S2021 | | 1.B FE | 2,675,112 | 2,195,000 | 2,246,385 | 2,448,614 | 0 | (49,273) | 0 | 0 | 4.000 | 1.550 | JD | 7,317 | 87,800 | 03/26/2021 | 12/01/2038 | 2,238,900 |
| 724394-MG-3 | PITKIN CO SD #1 ASPEN GO S2021 | | 1.B FE | 3,255,476 | 2,680,000 | 2,740,112 | 2,984,272 | 0 | (59,045) | 0 | 0 | 4.000 | 1.590 | JD | 8,933 | 107,200 | 03/26/2021 | 12/01/2039 | 2,733,600 |
| 724394-MH-1 | PITKIN CO SD #1 ASPEN GO S2021 | | 1.B FE | 2,603,113 | 2,150,000 | 2,186,679 | 2,389,791 | 0 | (46,477) | 0 | 0 | 4.000 | 1.630 | JD | 7,167 | 86,000 | 03/26/2021 | 12/01/2040 | 2,193,000 |
| 725769-JM-6 | PITTSYLVANIA CO GEN OBLIG REF S2015 | | 1.D FE | 2,282,829 | 2,230,000 | 2,230,624 | 2,229,949 | 0 | (514) | 0 | 0 | 3.250 | 3.250 | FA | 30,198 | 72,475 | 08/12/2015 | 02/01/2028 | 2,266,238 |
| 727177-M2-0 | PLANO GENERAL OBLIGATION LTD REF S2025 | | 1.A FE | 8,159,990 | 8,240,000 | 8,434,794 | 8,161,012 | 0 | 1,023 | 0 | 0 | 4.250 | 4.333 | MS | 116,733 | 83,659 | 05/08/2025 | 09/01/2042 | 4,294,356 |
| 727177-M5-3 | PLANO GENERAL OBLIGATION LTD REF S2025 | | 1.A FE | 13,543,534 | 13,735,000 | 13,871,526 | 13,545,635 | 0 | 2,101 | 0 | 0 | 4.375 | 4.484 | MS | 200,302 | 143,550 | 05/08/2025 | 09/01/2045 | 4,879,453 |
| 727199-J5-1 | PLANO ISD GO S2025A | | 1.A FE | 815,736 | 800,000 | 855,792 | 815,210 | 0 | (526) | 0 | 0 | 5.000 | 4.740 | FA | 13,778 | 889 | 07/29/2025 | 02/15/2044 | 818,667 |
| 727199-J6-9 | PLANO ISD GO S2025A | | 1.A FE | 558,718 | 550,000 | 584,172 | 558,422 | 0 | (296) | 0 | 0 | 5.000 | 4.790 | FA | 9,472 | 611 | 07/29/2025 | 02/15/2045 | 562,833 |
| 727730-JV-6 | PLATTE CO SCH DIST PARK HILL GO S2018 | | 1.B FE | 14,017,483 | 13,610,000 | 13,722,691 | 13,716,304 | 0 | (46,582) | 0 | 0 | 4.000 | 3.620 | MS | 181,467 | 544,400 | 09/26/2018 | 03/01/2038 | 13,882,200 |
| 729067-JK-5 | PLEASANTVILLE UNION FREE SD GO REF S2016 | | 1.C FE | 2,041,352 | 1,955,000 | 1,902,528 | 1,954,932 | 0 | (43) | 0 | 0 | 3.250 | 3.250 | MN | 10,590 | 63,538 | 06/22/2016 | 05/01/2037 | 1,986,769 |
| 731197-2J-7 | POLK CO GENERAL OBLIGATION S2024A | | 1.A FE | 5,388,750 | 5,000,000 | 5,280,850 | 5,321,082 | 0 | (43,341) | 0 | 0 | 5.000 | 3.860 | JD | 20,833 | 250,000 | 05/09/2024 | 06/01/2041 | 5,125,000 |
| 731197-2M-0 | POLK CO GENERAL OBLIGATION S2024A | | 1.A FE | 529,935 | 500,000 | 519,085 | 526,009 | 0 | (3,484) | 0 | 0 | 5.000 | 4.070 | JD | 2,083 | 25,000 | 11/14/2024 | 06/01/2044 | 512,500 |
| 731197-3P-2 | POLK CO GENERAL OBLIGATION S2025A (AMT) | | 1.A FE | 25,081,250 | 25,000,000 | 25,976,500 | 25,075,215 | 0 | (6,035) | 0 | 0 | 5.000 | 4.950 | JD | 104,167 | 611,111 | 05/22/2025 | 06/01/2045 | 21,318,101 |
| 732147-EY-5 | POMPANO BEACH GENERAL OBLIGATION S2018 | | 1.C FE | 4,035,505 | 3,905,000 | 3,963,419 | 3,942,958 | 0 | (14,263) | 0 | 0 | 4.000 | 3.590 | JJ | 78,100 | 156,200 | 09/11/2018 | 07/01/2039 | 3,983,100 |
| 733794-JS-1 | PORT CHESTER-RYE UNION FREE SD GO REFS20 | | 1.D FE | 4,999,755 | 5,035,000 | 4,211,022 | 5,009,804 | 0 | 1,906 | 0 | 0 | 2.250 | 2.300 | JD | 9,441 | 113,288 | 06/02/2020 | 06/01/2037 | 5,091,644 |
| 734260-5M-0 | PORT HOUSTON AUTH GO REF S2018A (AMT) | SD | 1.B FE | 3,475,230 | 3,000,000 | 3,125,820 | 3,143,349 | 0 | (49,179) | 0 | 0 | 5.000 | 3.170 | AO | 37,500 | 150,000 | 06/20/2018 | 10/01/2034 | 3,075,000 |
| 737050-L9-3 | PORTSMOUTH GENERAL OBLIGATION S2018 | | 1.A FE | 554,521 | 525,000 | 528,906 | 534,217 | 0 | (3,596) | 0 | 0 | 3.250 | 2.508 | JD | 758 | 17,063 | 01/01/2020 | 06/15/2034 | 533,531 |
| 737050-M5-0 | PORTSMOUTH GENERAL OBLIGATION S2018 | | 1.A FE | 517,104 | 525,000 | 525,063 | 519,460 | 0 | 350 | 0 | 0 | 3.375 | 3.480 | JD | 788 | 17,719 | 06/06/2018 | 06/15/2038 | 533,859 |
| 737050-V9-2 | PORTSMOUTH GENERAL OBLIGATION S2022 | | 1.A FE | 1,060,079 | 1,075,000 | 1,075,710 | 1,062,470 | 0 | 711 | 0 | 0 | 3.500 | 3.610 | JD | 1,672 | 37,625 | 06/07/2022 | 06/15/2039 | 1,093,813 |
| 737050-W2-6 | PORTSMOUTH GENERAL OBLIGATION S2022 | | 1.A FE | 1,071,463 | 1,075,000 | 1,072,302 | 1,071,988 | 0 | 155 | 0 | 0 | 3.625 | 3.650 | JD | 1,732 | 38,969 | 06/07/2022 | 06/15/2040 | 1,094,484 |
| 742290-BV-0 | PRINCETON BOARD OF EDU GO S2022 | | 1.A FE | 678,757 | 670,000 | 651,099 | 674,097 | 0 | (1,286) | 0 | 0 | 2.600 | 2.390 | JJ | 8,033 | 17,420 | 03/10/2022 | 01/15/2032 | 678,710 |
| 742290-BW-8 | PRINCETON BOARD OF EDU GO S2022 | | 1.A FE | 688,384 | 685,000 | 658,559 | 686,590 | 0 | (498) | 0 | 0 | 2.600 | 2.520 | JJ | 8,212 | 17,810 | 03/10/2022 | 01/15/2033 | 693,905 |
| 742290-BX-6 | PRINCETON BOARD OF EDU GO S2022 | | 1.A FE | 697,865 | 700,000 | 665,000 | 698,483 | 0 | 167 | 0 | 0 | 2.600 | 2.630 | JJ | 8,392 | 18,200 | 03/10/2022 | 01/15/2034 | 709,100 |
| 742290-BY-4 | PRINCETON BOARD OF EDU GO S2022 | | 1.A FE | 705,762 | 715,000 | 672,157 | 708,161 | 0 | 659 | 0 | 0 | 2.600 | 2.720 | JJ | 8,572 | 18,590 | 03/10/2022 | 01/15/2035 | 724,295 |
| 742290-BZ-1 | PRINCETON BOARD OF EDU GO S2022 | | 1.A FE | 714,188 | 730,000 | 675,768 | 717,924 | 0 | 1,029 | 0 | 0 | 2.600 | 2.790 | JJ | 8,752 | 18,980 | 03/10/2022 | 01/15/2036 | 739,490 |
| 742290-CA-5 | PRINCETON BOARD OF EDU GO S2022 | | 1.A FE | 727,478 | 750,000 | 681,443 | 732,344 | 0 | 1,343 | 0 | 0 | 2.600 | 2.850 | JJ | 8,992 | 19,500 | 03/10/2022 | 01/15/2037 | 759,750 |
| 742290-CB-3 | PRINCETON BOARD OF EDU GO S2022 | | 1.A FE | 735,127 | 765,000 | 681,753 | 741,054 | 0 | 1,639 | 0 | 0 | 2.600 | 2.910 | JJ | 9,172 | 19,890 | 03/10/2022 | 01/15/2038 | 774,945 |
| 742290-CC-1 | PRINCETON BOARD OF EDU GO S2022 | | 1.A FE | 746,794 | 785,000 | 688,115 | 753,784 | 0 | 1,934 | 0 | 0 | 2.600 | 2.970 | JJ | 9,411 | 20,410 | 03/10/2022 | 01/15/2039 | 795,205 |
| 742290-CD-9 | PRINCETON BOARD OF EDU GO S2022 | | 1.A FE | 757,642 | 805,000 | 680,136 | 765,651 | 0 | 2,219 | 0 | 0 | 2.600 | 3.030 | JJ | 9,651 | 20,930 | 03/10/2022 | 01/15/2040 | 815,465 |
| 742290-CE-7 | PRINCETON BOARD OF EDU GO S2022 | | 1.A FE | 789,977 | 830,000 | 695,698 | 796,254 | 0 | 1,739 | 0 | 0 | 2.750 | 3.090 | JJ | 10,525 | 22,825 | 03/10/2022 | 01/15/2041 | 841,413 |
| 742290-CF-4 | PRINCETON BOARD OF EDU GO S2022 | | 1.A FE | 804,888 | 855,000 | 697,680 | 812,189 | 0 | 2,024 | 0 | 0 | 2.750 | 3.150 | JJ | 10,842 | 23,513 | 03/10/2022 | 01/15/2042 | 866,756 |
| 742633-VM-9 | PRIOR LAKE SAVAGE ISD #719 GO S2017B | | 1.B FE | 2,099,960 | 2,000,000 | 2,001,160 | 2,027,638 | 0 | (12,790) | 0 | 0 | 3.125 | 2.440 | FA | 26,042 | 62,500 | 01/01/2020 | 02/01/2035 | 2,031,250 |
| 744159-PS-7 | PROVO SCHOOL DISTRICT GO S2016 | | 1.A FE | 3,888,900 | 3,600,000 | 3,600,324 | 3,600,981 | 0 | (31,410) | 0 | 0 | 3.500 | 3.126 | JD | 5,600 | 126,000 | 06/22/2016 | 06/15/2036 | 3,663,000 |
| 744159-QG-2 | PROVO SCHOOL DISTRICT GO S2021 | | 1.A FE | 4,417,263 | 4,445,000 | 3,686,105 | 4,425,742 | 0 | 1,851 | 0 | 0 | 1.750 | 1.800 | JD | 3,457 | 77,788 | 03/26/2021 | 06/15/2035 | 4,483,894 |
| 744159-QH-0 | PROVO SCHOOL DISTRICT GO S2021 | | 1.A FE | 4,460,381 | 4,520,000 | 3,645,787 | 4,477,195 | 0 | 3,677 | 0 | 0 | 1.750 | 1.850 | JD | 3,516 | 79,100 | 03/26/2021 | 06/15/2036 | 4,559,550 |
| 751622-MH-1 | RAMSEY CO GENERAL OBLIGATION S2015B | | 1.A FE | 1,009,721 | 990,000 | 990,337 | 989,973 | 0 | (25) | 0 | 0 | 3.500 | 3.500 | FA | 14,438 | 34,650 | 11/02/2015 | 02/01/2034 | 1,007,325 |
| 751622-MJ-7 | RAMSEY CO GENERAL OBLIGATION S2015B | | 1.A FE | 1,041,728 | 1,025,000 | 1,025,277 | 1,024,975 | 0 | 0 | 0 | 0 | 3.500 | 3.500 | FA | 14,948 | 35,875 | 11/02/2015 | 02/01/2035 | 1,042,938 |
| 752147-HK-7 | RANCHO SANTIAGO CCD GO TXBL REF S2020A-1 | | 1.C FE | 5,500,000 | 5,500,000 | 5,405,400 | 5,500,000 | 0 | 0 | 0 | 0 | 0.956 | 0.956 | MS | 17,527 | 52,580 | 08/07/2020 | 09/01/2026 | 5,526,290 |
| 752147-HL-5 | RANCHO SANTIAGO CCD GO TXBL REF S2020A-1 | | 1.C FE | 2,100,000 | 2,100,000 | 2,015,328 | 2,100,000 | 0 | 0 | 0 | 0 | 1.106 | 1.106 | MS | 7,742 | 23,226 | 08/07/2020 | 09/01/2027 | 2,111,613 |
| 755417-M4-1 | READING GENERAL OBLIGATION S2025 | | 1.A FE | 6,224,766 | 6,245,000 | 6,252,494 | 6,224,775 | 0 | 9 | 0 | 0 | 3.875 | 3.900 | AO | 8,739 | 0 | 12/03/2025 | 10/15/2043 | 3,246,709 |
| 763227-YB-5 | RICHARDSON GO LTD S2019 | | 1.A FE | 1,059,920 | 1,065,000 | 1,027,853 | 1,061,503 | 0 | 257 | 0 | 0 | 3.125 | 3.160 | FA | 12,573 | 33,281 | 03/26/2019 | 02/15/2037 | 1,081,641 |
| 763227-YC-3 | RICHARDSON GO LTD S2019 | | 1.A FE | 1,088,373 | 1,100,000 | 1,044,186 | 1,091,739 | 0 | 548 | 0 | 0 | 3.125 | 3.200 | FA | 12,986 | 34,375 | 03/26/2019 | 02/15/2038 | 1,117,188 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 763227-YD-1 | RICHARDSON GO LTD S2019 | | 1.A FE | 1,178,391 | 1,135,000 | 1,063,438 | 1,147,205 | 0 | (5,533) | 0 | 0 | 3.125 | 2.600 | FA | 13,399 | 35,469 | 01/01/2020 | 02/15/2039 | 1,152,734 |
| 763261-W5-9 | RICHARDSON ISD GO S2017 (PSF) | | 1.A FE | 4,432,701 | 3,900,000 | 3,905,928 | 3,908,308 | 0 | (68,763) | 0 | 0 | 5.000 | 3.190 | FA | 73,667 | 195,000 | 05/03/2017 | 02/15/2039 | 3,997,500 |
| 763261-3S-1 | RICHARDSON ISD GO S2019 (PSF) | | 1.A FE | 2,882,811 | 2,595,000 | 2,628,346 | 2,671,378 | 0 | (34,610) | 0 | 0 | 4.000 | 2.565 | FA | 39,213 | 103,800 | 06/10/2019 | 02/15/2037 | 2,646,900 |
| 763261-6Z-2 | RICHARDSON ISD GO S2022 (PSF) | | 1.A FE | 3,005,927 | 3,020,000 | 3,049,294 | 3,007,914 | 0 | 572 | 0 | 0 | 3.875 | 3.910 | FA | 44,209 | 117,025 | 05/11/2022 | 02/15/2041 | 3,078,513 |
| 763261-6Z-2 | RICHARDSON ISD GO S2022 (PSF) | SD | 1.A FE | 5,210,605 | 5,235,000 | 5,285,780 | 5,214,050 | 0 | 991 | 0 | 0 | 3.875 | 3.910 | FA | 76,635 | 202,856 | 05/11/2022 | 02/15/2041 | 5,336,428 |
| 763631-3R-7 | RICHLAND CO GENERAL OBLIGATION S2022 | | 1.A FE | 2,157,938 | 2,180,000 | 2,133,239 | 2,162,938 | 0 | 1,404 | 0 | 0 | 3.000 | 3.090 | MS | 21,800 | 65,400 | 03/29/2022 | 03/01/2036 | 2,212,700 |
| 763631-3S-5 | RICHLAND CO GENERAL OBLIGATION S2022 | | 1.A FE | 2,243,295 | 2,250,000 | 2,199,645 | 2,244,678 | 0 | 388 | 0 | 0 | 3.125 | 3.150 | MS | 23,438 | 70,313 | 03/29/2022 | 03/01/2037 | 2,285,156 |
| 763631-3T-3 | RICHLAND CO GENERAL OBLIGATION S2022 | | 1.A FE | 2,301,254 | 2,320,000 | 2,223,488 | 2,304,829 | 0 | 1,002 | 0 | 0 | 3.125 | 3.190 | MS | 24,167 | 72,500 | 03/29/2022 | 03/01/2038 | 2,356,250 |
| 763631-3U-0 | RICHLAND CO GENERAL OBLIGATION S2022 | | 1.A FE | 2,359,338 | 2,395,000 | 2,263,443 | 2,365,602 | 0 | 1,761 | 0 | 0 | 3.125 | 3.240 | MS | 24,948 | 74,844 | 03/29/2022 | 03/01/2039 | 2,432,422 |
| 763631-3V-8 | RICHLAND CO GENERAL OBLIGATION S2022 | | 1.A FE | 2,463,282 | 2,470,000 | 2,295,914 | 2,464,362 | 0 | 305 | 0 | 0 | 3.250 | 3.270 | MS | 26,758 | 80,275 | 03/29/2022 | 03/01/2040 | 2,510,138 |
| 763631-3W-6 | RICHLAND CO GENERAL OBLIGATION S2022 | | 1.A FE | 2,535,669 | 2,550,000 | 2,314,814 | 2,537,822 | 0 | 607 | 0 | 0 | 3.250 | 3.290 | MS | 27,625 | 82,875 | 03/29/2022 | 03/01/2041 | 2,591,438 |
| 763631-3X-4 | RICHLAND CO GENERAL OBLIGATION S2022 | | 1.A FE | 2,608,228 | 2,635,000 | 2,332,634 | 2,611,990 | 0 | 1,057 | 0 | 0 | 3.250 | 3.320 | MS | 28,546 | 85,638 | 03/29/2022 | 03/01/2042 | 2,677,819 |
| 763631-5P-9 | RICHLAND CO GENERAL OBLIGATION S2025 | | 1.A FE | 11,201,480 | 11,320,000 | 11,445,312 | 11,201,903 | 0 | 423 | 0 | 0 | 4.250 | 4.333 | MS | 120,275 | 0 | 09/09/2025 | 03/01/2045 | 4,018,619 |
| 763665-ZA-7 | RICHLAND CO SCH DIST #1 GO REF S2014D | | 1.C FE | 5,866,041 | 5,700,000 | 5,702,052 | 5,699,791 | 0 | (163) | 0 | 0 | 3.500 | 3.500 | MS | 66,500 | 199,500 | 11/05/2014 | 03/01/2029 | 5,799,750 |
| 763665-ZB-5 | RICHLAND CO SCH DIST #1 GO REF S2014D | | 1.C FE | 5,934,171 | 5,790,000 | 5,791,911 | 5,789,915 | 0 | (93) | 0 | 0 | 3.500 | 3.500 | MS | 67,550 | 202,650 | 11/05/2014 | 03/01/2030 | 5,891,325 |
| 763665-ZV-1 | RICHLAND CO SCH DIST #1 GO S2015 | | 1.C FE | 1,488,436 | 1,480,000 | 1,480,429 | 1,479,976 | 0 | (100) | 0 | 0 | 3.450 | 3.450 | MS | 17,020 | 51,060 | 06/18/2015 | 03/01/2030 | 1,505,530 |
| 763665-ZV-1 | RICHLAND CO SCH DIST #1 GO S2015 | | 1.C FE | 2,465,174 | 2,305,000 | 2,305,668 | 2,304,910 | 0 | (5,453) | 0 | 0 | 3.450 | 3.450 | MS | 26,508 | 79,523 | 01/01/2020 | 03/01/2030 | 2,344,761 |
| 763665-ZV-1 | RICHLAND CO SCH DIST #1 GO S2015 | SD | 1.C FE | 11,585,664 | 11,520,000 | 11,523,341 | 11,519,813 | 0 | (781) | 0 | 0 | 3.450 | 3.450 | MS | 132,480 | 397,440 | 06/18/2015 | 03/01/2030 | 11,718,720 |
| 765820-F7-5 | RIDGEFIELD GENERAL OBLIGATION S2015 | | 1.A FE | 534,749 | 525,000 | 525,105 | 525,000 | 0 | 0 | 0 | 0 | 3.250 | 3.250 | FA | 6,446 | 17,063 | 12/03/2015 | 02/15/2033 | 533,531 |
| 765820-F8-3 | RIDGEFIELD GENERAL OBLIGATION S2015 | | 1.A FE | 538,960 | 525,000 | 525,116 | 525,000 | 0 | 0 | 0 | 0 | 3.375 | 3.375 | FA | 6,694 | 17,719 | 12/03/2015 | 02/15/2034 | 533,859 |
| 765820-F9-1 | RIDGEFIELD GENERAL OBLIGATION S2015 | | 1.A FE | 541,454 | 525,000 | 525,131 | 525,000 | 0 | 0 | 0 | 0 | 3.500 | 3.500 | FA | 6,942 | 18,375 | 12/03/2015 | 02/15/2035 | 534,188 |
| 765820-H9-9 | RIDGEFIELD GENERAL OBLIGATION S2018 | | 1.A FE | 667,220 | 670,000 | 670,147 | 668,331 | 0 | 174 | 0 | 0 | 3.375 | 3.410 | FA | 8,543 | 22,613 | 12/12/2018 | 02/15/2034 | 681,306 |
| 765820-J4-8 | RIDGEFIELD GENERAL OBLIGATION S2018 | | 1.A FE | 661,987 | 670,000 | 670,054 | 664,491 | 0 | 395 | 0 | 0 | 3.500 | 3.590 | FA | 8,859 | 23,450 | 12/12/2018 | 02/15/2037 | 681,725 |
| 765820-R8-0 | RIDGEFIELD GENERAL OBLIGATION S2022 | | 1.A FE | 986,370 | 1,000,000 | 1,011,100 | 988,637 | 0 | 706 | 0 | 0 | 3.625 | 3.740 | JD | 3,021 | 36,250 | 08/25/2022 | 06/01/2038 | 1,018,125 |
| 765820-R9-8 | RIDGEFIELD GENERAL OBLIGATION S2022 | | 1.A FE | 993,800 | 1,000,000 | 1,010,830 | 994,758 | 0 | 293 | 0 | 0 | 3.750 | 3.800 | JD | 3,125 | 37,500 | 08/25/2022 | 06/01/2039 | 1,018,750 |
| 765820-S2-2 | RIDGEFIELD GENERAL OBLIGATION S2022 | | 1.A FE | 990,850 | 1,005,000 | 1,009,332 | 992,839 | 0 | 619 | 0 | 0 | 3.750 | 3.860 | JD | 3,141 | 37,688 | 08/25/2022 | 06/01/2040 | 1,023,844 |
| 765820-S3-0 | RIDGEFIELD GENERAL OBLIGATION S2022 | | 1.A FE | 998,990 | 1,005,000 | 1,008,266 | 999,778 | 0 | 241 | 0 | 0 | 3.875 | 3.920 | JD | 3,245 | 38,944 | 08/25/2022 | 06/01/2041 | 1,024,472 |
| 770570-3D-9 | ROBERTSON CO GENERAL OBLIGATION S2018 | | 1.C FE | 694,385 | 655,000 | 655,910 | 662,638 | 0 | (5,591) | 0 | 0 | 3.125 | 2.231 | MN | 3,411 | 20,469 | 01/01/2020 | 05/01/2032 | 665,234 |
| 770570-3F-4 | ROBERTSON CO GENERAL OBLIGATION S2018 | | 1.C FE | 742,028 | 700,000 | 700,476 | 708,180 | 0 | (5,980) | 0 | 0 | 3.250 | 2.353 | MN | 3,792 | 22,750 | 01/01/2020 | 05/01/2034 | 711,375 |
| 771588-UF-5 | ROCHESTER GENERAL OBLIGATION S2017B | | 1.A FE | 1,187,412 | 1,200,000 | 1,179,048 | 1,193,989 | 0 | 891 | 0 | 0 | 2.750 | 2.840 | FA | 13,750 | 33,000 | 10/17/2017 | 02/01/2032 | 1,216,500 |
| 771614-QW-7 | ROCHESTER ISD #535 GO S2016C | | 1.B FE | 806,871 | 780,000 | 759,486 | 780,378 | 0 | (4,646) | 0 | 0 | 2.625 | 2.020 | FA | 8,531 | 20,475 | 01/01/2020 | 02/01/2031 | 790,238 |
| 771614-QZ-0 | ROCHESTER ISD #535 GO S2016C | | 1.B FE | 872,809 | 845,000 | 832,435 | 845,390 | 0 | (4,854) | 0 | 0 | 3.000 | 2.415 | FA | 10,563 | 25,350 | 01/01/2020 | 02/01/2034 | 857,675 |
| 771614-RT-3 | ROCHESTER ISD #535 GO S2017B | | 1.B FE | 324,516 | 325,000 | 319,612 | 324,853 | 0 | 44 | 0 | 0 | 2.625 | 2.640 | FA | 3,555 | 8,531 | 08/01/2017 | 02/01/2029 | 329,266 |
| 771614-SK-1 | ROCHESTER ISD #535 GO S2018 | | 1.A FE | 936,740 | 875,000 | 878,623 | 885,090 | 0 | (9,106) | 0 | 0 | 3.375 | 2.290 | FA | 12,305 | 29,531 | 01/01/2020 | 02/01/2032 | 889,766 |
| 771614-SN-5 | ROCHESTER ISD #535 GO S2018 | | 1.A FE | 3,064,787 | 2,870,000 | 2,875,539 | 2,901,981 | 0 | (28,820) | 0 | 0 | 3.500 | 2.450 | FA | 41,854 | 100,450 | 01/01/2020 | 02/01/2035 | 2,920,225 |
| 771614-VJ-0 | ROCHESTER ISD #535 GO S2025A | | 1.A FE | 8,598,533 | 8,650,000 | 8,930,693 | 8,600,024 | 0 | 1,492 | 0 | 0 | 4.250 | 4.302 | FA | 203,215 | 0 | 05/21/2025 | 02/01/2042 | 3,060,729 |
| 774221-FG-5 | ROCKVILLE GENERAL OBLIGATION S2019A | | 1.A FE | 767,031 | 735,000 | 713,442 | 747,444 | 0 | (3,460) | 0 | 0 | 2.875 | 2.356 | JD | 1,761 | 21,131 | 01/01/2020 | 06/01/2034 | 745,566 |
| 774221-FK-6 | ROCKVILLE GENERAL OBLIGATION S2019A | | 1.A FE | 768,942 | 735,000 | 713,104 | 748,211 | 0 | (3,666) | 0 | 0 | 3.000 | 2.448 | JD | 1,838 | 22,050 | 01/01/2020 | 06/01/2037 | 746,025 |
| 774268-NU-6 | ROCKWALL CO GO S2016 | | 1.C FE | 36,111 | 35,000 | 35,006 | 35,010 | 0 | (127) | 0 | 0 | 3.000 | 2.630 | FA | 438 | 1,050 | 03/21/2016 | 02/01/2028 | 35,525 |
| 774268-NV-4 | ROCKWALL CO GO S2016 | | 1.C FE | 706,224 | 695,000 | 695,076 | 695,089 | 0 | (1,300) | 0 | 0 | 3.000 | 2.810 | FA | 8,688 | 20,850 | 03/21/2016 | 02/01/2029 | 705,425 |
| 774268-NW-2 | ROCKWALL CO GO S2016 | | 1.C FE | 472,374 | 470,000 | 470,047 | 470,009 | 0 | (282) | 0 | 0 | 3.000 | 2.940 | FA | 5,875 | 14,100 | 03/21/2016 | 02/01/2030 | 477,050 |
| 774286-AE-8 | ROCKWALL ISD GO TXBL REF S2020 (PSF) | | 1.A FE | 1,570,940 | 2,000,000 | 1,654,860 | 1,600,977 | 0 | 30,037 | 0 | 0 | 1.776 | 4.767 | FA | 13,419 | 17,760 | 03/27/2025 | 02/15/2034 | 2,017,760 |
| 777594-ZV-7 | ROSEMOUNT ISD #196 GO S2023A | | 1.B FE | 9,860,900 | 10,000,000 | 10,146,100 | 9,865,815 | 0 | 4,915 | 0 | 0 | 4.000 | 4.120 | FA | 166,667 | 200,000 | 03/31/2025 | 02/01/2041 | 10,200,000 |
| 777594-ZX-3 | ROSEMOUNT ISD #196 GO S2023A | | 1.B FE | 1,790,617 | 1,825,000 | 1,827,792 | 1,791,676 | 0 | 1,059 | 0 | 0 | 4.000 | 4.150 | FA | 30,417 | 36,500 | 03/17/2025 | 02/01/2043 | 1,861,500 |
| 777594-ZX-3 | ROSEMOUNT ISD #196 GO S2023A | SD | 1.B FE | 16,360,843 | 16,675,000 | 16,700,513 | 16,370,521 | 0 | 9,678 | 0 | 0 | 4.000 | 4.150 | FA | 277,917 | 333,500 | 03/17/2025 | 02/01/2043 | 17,008,500 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 779223-KP-0 | ROUND ROCK GO LTD S2025 | | 1.A FE | 16,621,924 | 16,745,000 | 17,098,152 | 16,624,798 | 0 | 2,874 | 0 | 0 | 4.750 | 4.800 | FA | 488,280 | 0 | 04/25/2025 | 08/15/2050 | 5,978,700 |
| 783244-KS-4 | RUTHERFORD CO GEN OBLIG TXBL REF S2020 | | 1.A FE | 7,510,000 | 7,510,000 | 7,014,490 | 7,510,000 | 0 | 0 | 0 | 0 | 1.490 | 1.490 | AO | 27,975 | 111,899 | 10/27/2020 | 04/01/2029 | 7,565,950 |
| 783244-FK-7 | RUTHERFORD CO GENERAL OBLIG REF S2016A | | 1.A FE | 3,082,777 | 2,935,000 | 2,900,778 | 2,939,148 | 0 | (16,735) | 0 | 0 | 2.500 | 1.920 | AO | 18,344 | 73,375 | 08/23/2016 | 04/01/2028 | 2,971,688 |
| 783244-FL-5 | RUTHERFORD CO GENERAL OBLIG REF S2016A | | 1.A FE | 3,197,280 | 3,000,000 | 2,991,330 | 3,005,570 | 0 | (22,390) | 0 | 0 | 2.750 | 1.990 | AO | 20,625 | 82,500 | 08/23/2016 | 04/01/2029 | 3,041,250 |
| 783244-HC-3 | RUTHERFORD CO GENERAL OBLIGATION S2017 | | 1.A FE | 4,999,669 | 5,020,000 | 4,939,630 | 5,007,789 | 0 | 1,115 | 0 | 0 | 3.000 | 3.030 | AO | 37,650 | 150,600 | 11/08/2017 | 04/01/2035 | 5,095,300 |
| 789228-KT-9 | SAINT CROIX CO GENERAL OBLIGATION S2022A | | 1.B FE | 4,106,301 | 4,150,000 | 4,019,317 | 4,114,586 | 0 | 2,338 | 0 | 0 | 3.125 | 3.210 | MS | 43,229 | 129,688 | 04/05/2022 | 03/01/2038 | 4,214,844 |
| 789228-KU-6 | SAINT CROIX CO GENERAL OBLIGATION S2022A | | 1.B FE | 4,205,000 | 4,205,000 | 4,073,384 | 4,205,000 | 0 | 0 | 0 | 0 | 3.250 | 3.250 | MS | 45,554 | 136,663 | 04/05/2022 | 03/01/2039 | 4,273,331 |
| 789228-KV-4 | SAINT CROIX CO GENERAL OBLIGATION S2022A | | 1.B FE | 4,247,684 | 4,265,000 | 3,983,595 | 4,250,470 | 0 | 788 | 0 | 0 | 3.250 | 3.280 | MS | 46,204 | 138,613 | 04/05/2022 | 03/01/2040 | 4,334,306 |
| 789228-KW-2 | SAINT CROIX CO GENERAL OBLIGATION S2022A | | 1.B FE | 4,283,712 | 4,320,000 | 3,959,453 | 4,289,160 | 0 | 1,537 | 0 | 0 | 3.250 | 3.310 | MS | 46,800 | 140,400 | 04/05/2022 | 03/01/2041 | 4,390,200 |
| 789228-KX-0 | SAINT CROIX CO GENERAL OBLIGATION S2022A | | 1.B FE | 4,372,321 | 4,430,000 | 3,967,065 | 4,380,372 | 0 | 2,276 | 0 | 0 | 3.250 | 3.340 | MS | 47,992 | 143,975 | 04/05/2022 | 03/01/2042 | 4,501,988 |
| 791230-WQ-4 | SAINT LOUIS CO GENERAL OBLIGATION S2020A | | 1.B FE | 1,259,662 | 1,265,000 | 1,112,795 | 1,262,302 | 0 | 525 | 0 | 0 | 1.375 | 1.420 | JD | 1,449 | 17,394 | 10/06/2020 | 12/01/2030 | 1,273,697 |
| 791230-WR-2 | SAINT LOUIS CO GENERAL OBLIGATION S2020A | | 1.B FE | 1,273,498 | 1,280,000 | 1,106,598 | 1,276,390 | 0 | 577 | 0 | 0 | 1.500 | 1.550 | JD | 1,600 | 19,200 | 10/06/2020 | 12/01/2031 | 1,289,600 |
| 791230-WS-0 | SAINT LOUIS CO GENERAL OBLIGATION S2020A | | 1.B FE | 1,293,617 | 1,300,000 | 1,106,274 | 1,296,188 | 0 | 515 | 0 | 0 | 1.625 | 1.670 | JD | 1,760 | 21,125 | 10/06/2020 | 12/01/2032 | 1,310,563 |
| 791230-WT-8 | SAINT LOUIS CO GENERAL OBLIGATION S2020A | | 1.B FE | 1,310,800 | 1,320,000 | 1,104,787 | 1,314,176 | 0 | 678 | 0 | 0 | 1.750 | 1.810 | JD | 1,925 | 23,100 | 10/06/2020 | 12/01/2033 | 1,331,550 |
| 791230-WU-5 | SAINT LOUIS CO GENERAL OBLIGATION S2020A | | 1.B FE | 1,326,748 | 1,345,000 | 1,102,671 | 1,332,888 | 0 | 1,237 | 0 | 0 | 1.750 | 1.860 | JD | 1,961 | 23,538 | 10/06/2020 | 12/01/2034 | 1,356,769 |
| 791230-WV-3 | SAINT LOUIS CO GENERAL OBLIGATION S2020A | | 1.B FE | 1,358,748 | 1,365,000 | 1,101,555 | 1,360,694 | 0 | 390 | 0 | 0 | 1.875 | 1.910 | JD | 2,133 | 25,594 | 10/06/2020 | 12/01/2035 | 1,377,797 |
| 791230-WW-1 | SAINT LOUIS CO GENERAL OBLIGATION S2020A | | 1.B FE | 1,373,765 | 1,390,000 | 1,088,912 | 1,378,431 | 0 | 941 | 0 | 0 | 1.875 | 1.960 | JD | 2,172 | 26,063 | 10/06/2020 | 12/01/2036 | 1,403,031 |
| 791230-WX-9 | SAINT LOUIS CO GENERAL OBLIGATION S2020A | | 1.B FE | 1,396,442 | 1,420,000 | 1,082,651 | 1,402,742 | 0 | 1,271 | 0 | 0 | 1.875 | 1.990 | JD | 2,219 | 26,625 | 10/06/2020 | 12/01/2037 | 1,433,313 |
| 791230-WY-7 | SAINT LOUIS CO GENERAL OBLIGATION S2020A | | 1.B FE | 1,440,622 | 1,445,000 | 1,108,994 | 1,441,719 | 0 | 220 | 0 | 0 | 2.000 | 2.020 | JD | 2,408 | 28,900 | 10/06/2020 | 12/01/2038 | 1,459,450 |
| 791230-WZ-4 | SAINT LOUIS CO GENERAL OBLIGATION S2020A | | 1.B FE | 1,461,091 | 1,475,000 | 1,100,940 | 1,464,329 | 0 | 655 | 0 | 0 | 2.000 | 2.060 | JD | 2,458 | 29,500 | 10/06/2020 | 12/01/2039 | 1,489,750 |
| 791230-XA-8 | SAINT LOUIS CO GENERAL OBLIGATION S2020A | | 1.B FE | 1,480,438 | 1,505,000 | 1,087,122 | 1,485,801 | 0 | 1,085 | 0 | 0 | 2.000 | 2.100 | JD | 2,508 | 30,100 | 10/06/2020 | 12/01/2040 | 1,520,050 |
| 791230-ZA-6 | SAINT LOUIS CON GENERAL OBLIGATION S25A | | 1.B FE | 9,486,048 | 9,575,000 | 9,781,437 | 9,488,036 | 0 | 1,988 | 0 | 0 | 4.500 | 4.572 | JD | 35,906 | 234,588 | 04/29/2025 | 12/01/2045 | 3,410,038 |
| 791740-K2-8 | SAINT LOUIS PARK GENERAL OBLIGATION S19A | | 1.A FE | 1,962,338 | 1,875,000 | 1,855,800 | 1,889,174 | 0 | (12,826) | 0 | 0 | 2.750 | 2.040 | FA | 21,484 | 51,563 | 01/01/2020 | 02/01/2031 | 1,900,781 |
| 791740-K5-1 | SAINT LOUIS PARK GENERAL OBLIGATION S19A | | 1.A FE | 2,032,517 | 2,035,000 | 2,037,116 | 2,033,518 | 0 | 156 | 0 | 0 | 3.000 | 3.010 | FA | 25,438 | 61,050 | 03/18/2019 | 02/01/2034 | 2,065,525 |
| 791740-K6-9 | SAINT LOUIS PARK GENERAL OBLIGATION S19A | | 1.A FE | 2,081,625 | 2,100,000 | 2,101,176 | 2,088,391 | 0 | 1,090 | 0 | 0 | 3.000 | 3.070 | FA | 26,250 | 63,000 | 03/18/2019 | 02/01/2035 | 2,131,500 |
| 791757-GQ-4 | SAINT LOUIS PARK ISD #283 GO S2014A | | 1.B FE | 6,428,147 | 6,455,000 | 6,472,493 | 6,440,652 | 0 | 1,767 | 0 | 0 | 3.125 | 3.160 | FA | 84,049 | 201,719 | 01/23/2018 | 02/01/2033 | 6,555,859 |
| 101565-F4-6 | SAINT VRAIN VALLEY SD#RE-1J GO REF S16A | SD | 1.B FE | 11,868,147 | 10,650,000 | 10,658,946 | 10,654,092 | 0 | (129,567) | 0 | 0 | 4.000 | 3.480 | JD | 18,933 | 426,000 | 02/17/2016 | 12/15/2031 | 10,863,000 |
| 795608-SE-9 | SALT LAKE CITY SCH DIST GO S2025 | | 1.A FE | 7,596,226 | 7,620,000 | 7,900,416 | 7,595,923 | 0 | (303) | 0 | 0 | 4.375 | 4.401 | MS | 111,125 | 80,566 | 05/22/2025 | 03/01/2043 | 3,976,982 |
| 795608-SG-4 | SALT LAKE CITY SCH DIST GO S2025 | | 1.A FE | 6,275,052 | 6,300,000 | 6,484,527 | 6,274,790 | 0 | (262) | 0 | 0 | 4.500 | 4.532 | MS | 94,500 | 68,513 | 05/22/2025 | 03/01/2045 | 3,292,274 |
| 795676-TG-0 | SALT LAKE CO GO REF S2016 | SD | 1.A FE | 402,801 | 300,000 | 329,820 | 333,820 | 0 | (8,133) | 0 | 0 | 5.000 | 2.020 | JD | 667 | 15,000 | 09/08/2016 | 12/15/2029 | 307,500 |
| 796116-UL-3 | SAN ANGELO ISD GO REF S2025 (PSF) | | 1.A FE | 12,352,136 | 11,480,000 | 12,272,350 | 12,342,873 | 0 | (9,263) | 0 | 0 | 5.250 | 4.247 | FA | 227,687 | 0 | 11/14/2025 | 02/15/2050 | 2,639,531 |
| 797508-HL-5 | SAN DIEGUITO UHSD GO TAXABLE REF S2020 | | 1.C FE | 4,201,407 | 4,900,000 | 4,485,901 | 4,339,256 | 0 | 86,141 | 0 | 0 | 2.282 | 4.631 | FA | 46,591 | 111,818 | 05/15/2024 | 08/01/2031 | 4,955,909 |
| 797661-YZ-2 | SAN FRANCISCO BAY AREA GO S2019-F1 | | 1.D FE | 11,279,500 | 10,000,000 | 9,422,200 | 10,530,648 | 0 | (143,192) | 0 | 0 | 3.000 | 1.474 | FA | 125,000 | 300,000 | 08/04/2020 | 08/01/2038 | 10,150,000 |
| 797661-ZU-2 | SAN FRANCISCO BAY AREA GO S2020C-1 | | 1.D FE | 24,540,254 | 25,110,000 | 17,041,655 | 24,655,770 | 0 | 22,608 | 0 | 0 | 2.000 | 2.130 | FA | 209,250 | 502,200 | 08/19/2020 | 08/01/2042 | 25,361,100 |
| 798189-NC-6 | SAN JOSE EVERGREEN CCD GO REF S2016D | | 1.B FE | 5,273,252 | 5,230,000 | 5,144,908 | 5,233,118 | 0 | (4,761) | 0 | 0 | 3.125 | 3.030 | MS | 54,479 | 163,438 | 05/18/2016 | 09/01/2037 | 5,311,719 |
| 798189-NU-6 | SAN JOSE EVERGREEN CCD GO REF S2018A | | 1.B FE | 1,534,676 | 1,555,000 | 1,558,794 | 1,543,476 | 0 | 1,292 | 0 | 0 | 3.250 | 3.360 | MS | 16,846 | 50,538 | 05/16/2018 | 09/01/2033 | 1,580,269 |
| 798189-NZ-5 | SAN JOSE EVERGREEN CCD GO REF S2018A | | 1.B FE | 3,570,306 | 3,400,000 | 3,413,668 | 3,415,443 | 0 | (22,722) | 0 | 0 | 4.000 | 3.300 | MS | 45,333 | 136,000 | 05/16/2018 | 09/01/2038 | 3,468,000 |
| 798189-SB-3 | SAN JOSE EVERGREEN CCD GO TXBL REF S2020 | | 1.A FE | 13,000,000 | 13,000,000 | 12,188,670 | 13,000,000 | 0 | 0 | 0 | 0 | 1.846 | 1.846 | MS | 79,993 | 239,980 | 10/23/2020 | 09/01/2029 | 13,119,990 |
| 798189-SC-1 | SAN JOSE EVERGREEN CCD GO TXBL REF S2020 | | 1.A FE | 7,320,000 | 7,320,000 | 6,745,453 | 7,320,000 | 0 | 0 | 0 | 0 | 1.946 | 1.946 | MS | 47,482 | 142,447 | 10/23/2020 | 09/01/2030 | 7,391,224 |
| 798189-SD-9 | SAN JOSE EVERGREEN CCD GO TXBL REF S2020 | | 1.A FE | 3,905,000 | 3,905,000 | 3,545,037 | 3,905,000 | 0 | 0 | 0 | 0 | 2.096 | 2.096 | MS | 27,283 | 81,849 | 10/23/2020 | 09/01/2031 | 3,945,924 |
| 798186-S9-4 | SAN JOSE USD GO S2025A | | 1.A FE | 2,106,440 | 2,000,000 | 2,178,120 | 2,102,900 | 0 | (3,540) | 0 | 0 | 5.250 | 4.580 | FA | 42,583 | 0 | 07/17/2025 | 08/01/2050 | 501,689 |
| 798186-N9-9 | SAN JOSE USD GO TAXABLE REF S2021 | | 1.A FE | 1,000,000 | 1,000,000 | 984,320 | 1,000,000 | 0 | 0 | 0 | 0 | 0.798 | 0.798 | FA | 3,325 | 7,980 | 01/08/2021 | 08/01/2026 | 1,003,990 |
| 798186-P2-2 | SAN JOSE USD GO TAXABLE REF S2021 | | 1.A FE | 1,700,000 | 1,700,000 | 1,633,751 | 1,700,000 | 0 | 0 | 0 | 0 | 1.014 | 1.014 | FA | 7,183 | 17,238 | 01/08/2021 | 08/01/2027 | 1,708,619 |
| 798186-P3-0 | SAN JOSE USD GO TAXABLE REF S2021 | | 1.A FE | 1,600,000 | 1,600,000 | 1,503,120 | 1,600,000 | 0 | 0 | 0 | 0 | 1.224 | 1.224 | FA | 8,160 | 19,584 | 01/08/2021 | 08/01/2028 | 1,609,792 |
| 798186-P4-8 | SAN JOSE USD GO TAXABLE REF S2021 | | 1.A FE | 1,750,000 | 1,750,000 | 1,609,703 | 1,750,000 | 0 | 0 | 0 | 0 | 1.397 | 1.397 | FA | 10,186 | 24,448 | 01/08/2021 | 08/01/2029 | 1,762,224 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 798186-P5-5 | SAN JOSE USD GO TAXABLE REF S2021 | | 1.A FE | 1,500,000 | 1,500,000 | 1,350,375 | 1,500,000 | 0 | 0 | 0 | 0 | 1.527 | 1.527 | FA | 9,544 | 22,905 | 01/08/2021 | 08/01/2030 | 1,511,453 |
| 798186-P6-3 | SAN JOSE USD GO TAXABLE REF S2021 | | 1.A FE | 1,250,000 | 1,250,000 | 1,099,725 | 1,250,000 | 0 | 0 | 0 | 0 | 1.627 | 1.627 | FA | 8,474 | 20,338 | 01/08/2021 | 08/01/2031 | 1,260,169 |
| 798186-P7-1 | SAN JOSE USD GO TAXABLE REF S2021 | | 1.A FE | 739,800 | 1,000,000 | 862,790 | 811,111 | 0 | 23,504 | 0 | 0 | 1.777 | 5.202 | FA | 7,404 | 17,770 | 10/13/2022 | 08/01/2032 | 1,008,885 |
| 799038-NU-4 | SAN MATEO CCD GO TAXABLE REF S2021 | | 1.A FE | 7,500,000 | 7,500,000 | 7,033,350 | 7,500,000 | 0 | 0 | 0 | 0 | 1.842 | 1.842 | MS | 46,050 | 138,150 | 03/25/2021 | 09/01/2029 | 7,569,075 |
| 799038-NW-0 | SAN MATEO CCD GO TAXABLE REF S2021 | | 1.A FE | 3,000,000 | 3,000,000 | 2,712,210 | 3,000,000 | 0 | 0 | 0 | 0 | 2.012 | 2.012 | MS | 20,120 | 60,360 | 03/25/2021 | 09/01/2031 | 3,030,180 |
| 799038-NX-8 | SAN MATEO CCD GO TAXABLE REF S2021 | | 1.A FE | 2,550,000 | 2,550,000 | 2,264,655 | 2,550,000 | 0 | 0 | 0 | 0 | 2.112 | 2.112 | MS | 17,952 | 53,856 | 03/25/2021 | 09/01/2032 | 2,576,928 |
| 799038-NY-6 | SAN MATEO CCD GO TAXABLE REF S2021 | | 1.A FE | 2,000,000 | 2,000,000 | 1,740,120 | 2,000,000 | 0 | 0 | 0 | 0 | 2.162 | 2.162 | MS | 14,413 | 43,240 | 03/25/2021 | 09/01/2033 | 2,021,620 |
| 799038-MY-7 | SAN MATEO CO CCD GO S2018B | SD | 1.A FE | 13,895,102 | 13,915,000 | 14,081,284 | 13,900,540 | 0 | 845 | 0 | 0 | 3.750 | 3.760 | MS | 173,938 | 521,813 | 10/31/2018 | 09/01/2038 | 14,175,906 |
| 799055-RJ-9 | SAN MATEO FOSTER CSD GO TXBL REF S2020 | | 1.B FE | 3,781,650 | 5,000,000 | 3,836,400 | 4,600,158 | 0 | 656,950 | 0 | 0 | 3.059 | 3.711 | FA | 63,729 | 152,950 | 11/12/2024 | 08/01/2044 | 441,418 |
| 799017-YC-6 | SAN MATEO UHSD GO TAXABLE S2021 | | 1.A FE | 1,627,183 | 1,990,000 | 1,730,763 | 1,671,015 | 0 | 39,934 | 0 | 0 | 1.841 | 4.666 | MS | 12,212 | 36,636 | 11/22/2024 | 09/01/2032 | 2,008,318 |
| 799017-YD-4 | SAN MATEO UHSD GO TAXABLE S2021 | | 1.A FE | 3,485,000 | 3,485,000 | 2,980,755 | 3,485,000 | 0 | 0 | 0 | 0 | 1.981 | 1.981 | MS | 23,013 | 69,038 | 08/25/2021 | 09/01/2033 | 3,519,519 |
| 799017-YE-2 | SAN MATEO UHSD GO TAXABLE S2021 | | 1.A FE | 2,000,000 | 2,000,000 | 1,684,660 | 2,000,000 | 0 | 0 | 0 | 0 | 2.111 | 2.111 | MS | 14,073 | 42,220 | 08/25/2021 | 09/01/2034 | 2,021,110 |
| 801315-JL-7 | SANTA BARBARA CO USD GO S2019B | | 1.C FE | 572,085 | 500,000 | 507,220 | 523,103 | 0 | (8,609) | 0 | 0 | 4.000 | 2.151 | FA | 8,333 | 20,000 | 01/01/2020 | 08/01/2038 | 510,000 |
| 801546-QZ-8 | SANTA CLARA CO GO TAXABLE S2021B | | 1.A FE | 4,426,538 | 4,410,000 | 4,087,232 | 4,417,647 | 0 | (2,067) | 0 | 0 | 1.550 | 1.500 | FA | 28,481 | 68,355 | 07/14/2021 | 08/01/2029 | 4,444,178 |
| 801546-RA-2 | SANTA CLARA CO GO TAXABLE S2021B | | 1.A FE | 4,630,000 | 4,630,000 | 4,195,012 | 4,630,000 | 0 | 0 | 0 | 0 | 1.610 | 1.610 | FA | 31,060 | 74,543 | 07/14/2021 | 08/01/2030 | 4,667,272 |
| 801686-TG-1 | SANTA CLARITA CCD GO TAXABLE REF S2021 | | 1.C FE | 890,000 | 890,000 | 860,452 | 890,000 | 0 | 0 | 0 | 0 | 1.393 | 1.393 | FA | 5,166 | 12,398 | 05/07/2021 | 08/01/2027 | 896,199 |
| 801686-TH-9 | SANTA CLARITA CCD GO TAXABLE REF S2021 | | 1.C FE | 1,250,000 | 1,250,000 | 1,186,125 | 1,250,000 | 0 | 0 | 0 | 0 | 1.563 | 1.563 | FA | 8,141 | 19,538 | 05/07/2021 | 08/01/2028 | 1,259,769 |
| 801686-TJ-5 | SANTA CLARITA CCD GO TAXABLE REF S2021 | | 1.C FE | 250,000 | 250,000 | 233,623 | 250,000 | 0 | 0 | 0 | 0 | 1.791 | 1.791 | FA | 1,866 | 4,478 | 05/07/2021 | 08/01/2029 | 252,239 |
| 801686-TP-1 | SANTA CLARITA CCD GO TAXABLE REF S2021 | | 1.C FE | 650,000 | 650,000 | 556,270 | 650,000 | 0 | 0 | 0 | 0 | 2.321 | 2.321 | FA | 6,286 | 15,087 | 05/07/2021 | 08/01/2034 | 657,543 |
| 801686-TQ-9 | SANTA CLARITA CCD GO TAXABLE REF S2021 | | 1.C FE | 545,000 | 545,000 | 459,179 | 545,000 | 0 | 0 | 0 | 0 | 2.411 | 2.411 | FA | 5,475 | 13,140 | 05/07/2021 | 08/01/2035 | 551,570 |
| 801686-TR-7 | SANTA CLARITA CCD GO TAXABLE REF S2021 | | 1.C FE | 630,000 | 630,000 | 520,871 | 630,000 | 0 | 0 | 0 | 0 | 2.461 | 2.461 | FA | 6,460 | 15,504 | 05/07/2021 | 08/01/2036 | 637,752 |
| 801686-TS-5 | SANTA CLARITA CCD GO TAXABLE REF S2021 | | 1.C FE | 700,000 | 700,000 | 571,354 | 700,000 | 0 | 0 | 0 | 0 | 2.571 | 2.571 | FA | 7,499 | 17,997 | 05/07/2021 | 08/01/2037 | 708,999 |
| 801686-TT-3 | SANTA CLARITA CCD GO TAXABLE REF S2021 | | 1.C FE | 766,180 | 1,000,000 | 800,670 | 802,023 | 0 | 11,293 | 0 | 0 | 2.621 | 4.726 | FA | 10,921 | 26,210 | 08/23/2022 | 08/01/2038 | 1,013,105 |
| 801889-QF-6 | SANTA FE CO GENERAL OBLIGATION REF S2017 | | 1.A FE | 2,216,794 | 2,215,000 | 2,201,932 | 2,215,323 | 0 | (207) | 0 | 0 | 3.000 | 2.990 | JJ | 33,225 | 66,450 | 08/09/2017 | 07/01/2033 | 2,248,225 |
| 801889-QV-1 | SANTA FE CO GENERAL OBLIGATION S2018 | | 1.A FE | 1,019,388 | 1,020,000 | 1,020,388 | 1,019,668 | 0 | 38 | 0 | 0 | 3.625 | 3.630 | JJ | 18,488 | 36,975 | 10/23/2018 | 07/01/2033 | 1,038,488 |
| 802385-PF-5 | SANTA MONICA CCD GO S2017 | | 1.C FE | 490,000 | 490,000 | 493,028 | 490,000 | 0 | 0 | 0 | 0 | 3.650 | 3.650 | FA | 7,452 | 17,885 | 03/30/2017 | 08/01/2037 | 498,943 |
| 802385-PF-5 | SANTA MONICA CCD GO S2017 | SD | 1.C FE | 9,510,000 | 9,510,000 | 9,568,772 | 9,510,000 | 0 | 0 | 0 | 0 | 3.650 | 3.650 | FA | 144,631 | 347,115 | 03/30/2017 | 08/01/2037 | 9,683,558 |
| 802385-QR-8 | SANTA MONICA CCD GO S2018A | | 1.C FE | 2,114,020 | 2,000,000 | 2,028,880 | 2,032,366 | 0 | (11,821) | 0 | 0 | 4.000 | 3.340 | FA | 33,333 | 80,000 | 04/05/2018 | 08/01/2038 | 2,040,000 |
| 802385-QS-6 | SANTA MONICA CCD GO S2018A | | 1.C FE | 3,165,617 | 3,005,000 | 3,045,117 | 3,050,650 | 0 | (16,662) | 0 | 0 | 4.000 | 3.380 | FA | 50,083 | 120,200 | 04/05/2018 | 08/01/2039 | 3,065,100 |
| 802385-RU-0 | SANTA MONICA CCD GO TAXABLE REF S2020 | | 1.C FE | 2,400,000 | 2,400,000 | 2,220,480 | 2,400,000 | 0 | 0 | 0 | 0 | 1.626 | 1.626 | FA | 16,260 | 39,024 | 12/03/2020 | 08/01/2029 | 2,419,512 |
| 802385-RV-8 | SANTA MONICA CCD GO TAXABLE REF S2020 | | 1.C FE | 1,520,000 | 1,520,000 | 1,374,870 | 1,520,000 | 0 | 0 | 0 | 0 | 1.696 | 1.696 | FA | 10,741 | 25,779 | 12/03/2020 | 08/01/2030 | 1,532,890 |
| 802385-RV-8 | SANTA MONICA CCD GO TAXABLE REF S2020 | | 1.C FE | 333,996 | 390,000 | 352,763 | 343,800 | 0 | 8,864 | 0 | 0 | 1.696 | 4.591 | FA | 2,756 | 6,614 | 11/21/2024 | 08/01/2030 | 393,307 |
| 802385-RW-6 | SANTA MONICA CCD GO TAXABLE REF S2020 | | 1.C FE | 500,000 | 500,000 | 434,370 | 500,000 | 0 | 0 | 0 | 0 | 1.946 | 1.946 | FA | 4,054 | 9,730 | 12/03/2020 | 08/01/2032 | 504,865 |
| 802385-RX-4 | SANTA MONICA CCD GO TAXABLE REF S2020 | | 1.C FE | 700,000 | 700,000 | 595,973 | 700,000 | 0 | 0 | 0 | 0 | 2.046 | 2.046 | FA | 5,968 | 14,322 | 12/03/2020 | 08/01/2033 | 707,161 |
| 802385-RY-2 | SANTA MONICA CCD GO TAXABLE REF S2020 | | 1.C FE | 850,000 | 850,000 | 710,337 | 850,000 | 0 | 0 | 0 | 0 | 2.146 | 2.146 | FA | 7,600 | 18,241 | 12/03/2020 | 08/01/2034 | 859,121 |
| 802385-RY-2 | SANTA MONICA CCD GO TAXABLE REF S2020 | | 1.C FE | 883,680 | 1,000,000 | 835,690 | 914,338 | 0 | 8,503 | 0 | 0 | 2.146 | 3.300 | FA | 8,942 | 21,460 | 03/22/2022 | 08/01/2034 | 1,010,730 |
| 802385-RZ-9 | SANTA MONICA CCD GO TAXABLE REF S2020 | | 1.C FE | 850,000 | 850,000 | 698,258 | 850,000 | 0 | 0 | 0 | 0 | 2.246 | 2.246 | FA | 7,955 | 19,091 | 12/03/2020 | 08/01/2035 | 859,546 |
| 802385-SA-3 | SANTA MONICA CCD GO TAXABLE REF S2020 | | 1.C FE | 760,000 | 760,000 | 614,361 | 760,000 | 0 | 0 | 0 | 0 | 2.346 | 2.346 | FA | 7,429 | 17,830 | 12/03/2020 | 08/01/2036 | 768,915 |
| 802385-SB-1 | SANTA MONICA CCD GO TAXABLE REF S2020 | | 1.C FE | 2,250,000 | 2,250,000 | 1,733,198 | 2,249,986 | 0 | (3) | 0 | 0 | 2.704 | 2.704 | FA | 25,350 | 60,840 | 12/03/2020 | 08/01/2040 | 810,765 |
| 802385-SD-7 | SANTA MONICA CCD GO TAXABLE REF S2020 | | 1.C FE | 500,000 | 500,000 | 443,690 | 500,000 | 0 | 0 | 0 | 0 | 1.846 | 1.846 | FA | 3,846 | 9,230 | 12/03/2020 | 08/01/2031 | 504,615 |
| 802385-SE-5 | SANTA MONICA CCD GO TAXABLE REF S2020 | | 1.C FE | 1,100,000 | 1,100,000 | 875,369 | 1,100,000 | 0 | 0 | 0 | 0 | 2.446 | 2.446 | FA | 11,211 | 26,906 | 12/03/2020 | 08/01/2037 | 1,113,453 |
| 802498-RE-7 | SANTA MONICA-MALIBU USD GO S2017C | | 1.B FE | 487,499 | 450,000 | 453,627 | 456,354 | 0 | (4,080) | 0 | 0 | 4.000 | 3.030 | JJ | 9,000 | 18,000 | 06/07/2017 | 07/01/2038 | 459,000 |
| 802498-UX-1 | SANTA MONICA-MALIBU USD GO TXBL REF S19 | | 1.B FE | 4,443,491 | 5,780,000 | 4,457,767 | 5,351,907 | 0 | 727,140 | 0 | 0 | 3.114 | 3.744 | FA | 74,996 | 179,989 | 11/12/2024 | 08/01/2043 | 1,200,893 |
| 802498-VX-0 | SANTA MONICA-MALIBU USD GO TXBL REF S20 | | 1.B FE | 750,000 | 750,000 | 722,610 | 750,000 | 0 | 0 | 0 | 0 | 1.139 | 1.139 | JJ | 4,271 | 8,543 | 07/15/2020 | 07/01/2027 | 754,271 |
| 802498-VY-8 | SANTA MONICA-MALIBU USD GO TXBL REF S20 | | 1.B FE | 325,000 | 325,000 | 306,446 | 325,000 | 0 | 0 | 0 | 0 | 1.330 | 1.330 | JJ | 2,161 | 4,323 | 07/15/2020 | 07/01/2028 | 327,161 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 802498-VZ-5 | SANTA MONICA-MALIBU USD GO TXBL REF S20 | | 1.B FE | 300,000 | 300,000 | 276,408 | 300,000 | 0 | 0 | 0 | 0 | 1.430 | 1.430 | JJ | 2,145 | 4,290 | 07/15/2020 | 07/01/2029 | 302,145 |
| 802498-WA-9 | SANTA MONICA-MALIBU USD GO TXBL REF S20 | | 1.B FE | 1,250,000 | 1,250,000 | 1,124,625 | 1,250,000 | 0 | 0 | 0 | 0 | 1.510 | 1.510 | JJ | 9,438 | 18,875 | 07/15/2020 | 07/01/2030 | 1,259,438 |
| 802498-WB-7 | SANTA MONICA-MALIBU USD GO TXBL REF S20 | | 1.B FE | 1,000,000 | 1,000,000 | 878,790 | 1,000,000 | 0 | 0 | 0 | 0 | 1.610 | 1.610 | JJ | 8,050 | 16,100 | 07/15/2020 | 07/01/2031 | 1,008,050 |
| 802498-WB-7 | SANTA MONICA-MALIBU USD GO TXBL REF S20 | | 1.B FE | 772,890 | 1,000,000 | 878,790 | 843,658 | 0 | 24,230 | 0 | 0 | 1.610 | 4.886 | JJ | 8,050 | 16,100 | 12/05/2022 | 07/01/2031 | 1,008,050 |
| 802498-WC-5 | SANTA MONICA-MALIBU USD GO TXBL REF S20 | | 1.B FE | 1,400,000 | 1,400,000 | 1,201,900 | 1,400,000 | 0 | 0 | 0 | 0 | 1.710 | 1.710 | JJ | 11,970 | 23,940 | 07/15/2020 | 07/01/2032 | 1,411,970 |
| 802498-WD-3 | SANTA MONICA-MALIBU USD GO TXBL REF S20 | | 1.B FE | 2,500,000 | 2,500,000 | 2,103,525 | 2,500,000 | 0 | 0 | 0 | 0 | 1.840 | 1.840 | JJ | 23,000 | 46,000 | 07/15/2020 | 07/01/2033 | 2,523,000 |
| 803276-NK-6 | SARASOTA CO GENERAL OBLIGATION S2019 | | 1.A FE | 2,159,306 | 2,165,000 | 1,983,573 | 2,161,271 | 0 | 324 | 0 | 0 | 2.750 | 2.770 | AO | 14,884 | 59,538 | 06/04/2019 | 10/01/2035 | 2,194,769 |
| 803276-NL-4 | SARASOTA CO GENERAL OBLIGATION S2019 | | 1.A FE | 2,226,527 | 2,220,000 | 2,023,708 | 2,222,340 | 0 | (694) | 0 | 0 | 2.875 | 2.840 | AO | 15,956 | 63,825 | 06/04/2019 | 10/01/2036 | 2,251,913 |
| 803276-NM-2 | SARASOTA CO GENERAL OBLIGATION S2019 | | 1.A FE | 2,276,865 | 2,285,000 | 2,049,759 | 2,279,287 | 0 | 399 | 0 | 0 | 2.875 | 2.900 | AO | 16,423 | 65,694 | 06/04/2019 | 10/01/2037 | 2,317,847 |
| 803276-NN-0 | SARASOTA CO GENERAL OBLIGATION S2019 | | 1.A FE | 2,319,228 | 2,345,000 | 2,068,196 | 2,326,362 | 0 | 1,185 | 0 | 0 | 2.875 | 2.950 | AO | 16,855 | 67,419 | 06/04/2019 | 10/01/2038 | 2,378,709 |
| 810454-AS-7 | SCOTTSDALE GENERAL OBLIGATION REF S2017 | | 1.A FE | 755,000 | 755,000 | 758,314 | 755,000 | 0 | 0 | 0 | 0 | 3.400 | 3.400 | JJ | 12,835 | 25,670 | 05/04/2017 | 07/01/2034 | 767,835 |
| 810454-BT-4 | SCOTTSDALE LTGO TAXABLE REF S2020 | | 1.A FE | 1,919,460 | 2,000,000 | 1,720,500 | 1,951,604 | 0 | 6,922 | 0 | 0 | 1.539 | 1.937 | JJ | 15,390 | 30,780 | 03/05/2021 | 07/01/2032 | 2,015,390 |
| 810454-BT-4 | SCOTTSDALE LTGO TAXABLE REF S2020 | | 1.A FE | 160,722 | 200,000 | 172,050 | 165,738 | 0 | 4,425 | 0 | 0 | 1.539 | 4.620 | JJ | 1,539 | 3,078 | 11/08/2024 | 07/01/2032 | 201,539 |
| 812626-5G-0 | SEATTLE GENERAL OBLIGATION S2015 | | 1.A FE | 7,364,808 | 7,115,000 | 7,116,708 | 7,115,002 | 0 | (11,917) | 0 | 0 | 4.000 | 3.929 | JD | 23,717 | 284,600 | 05/06/2015 | 12/01/2036 | 7,257,300 |
| 815626-HA-7 | SEDGWICK CO USD #259 GO S2009 QSCB | | 1.C FE | 10,000,000 | 10,000,000 | 10,161,300 | 9,999,383 | 0 | 506 | 0 | 0 | 1.350 | 7.321 | MJSD | 6,000 | 135,000 | 11/19/2009 | 09/15/2026 | 10,181,250 |
| 817409-N6-8 | SEQUOIA UHSD GO TAXABLE REF S2020 | | 1.A FE | 1,000,000 | 1,000,000 | 962,990 | 1,000,000 | 0 | 0 | 0 | 0 | 2.043 | 2.043 | JJ | 10,215 | 20,430 | 01/31/2020 | 07/01/2028 | 1,010,215 |
| 817409-N6-8 | SEQUOIA UHSD GO TAXABLE REF S2020 | | 1.A FE | 1,215,839 | 1,425,000 | 1,372,261 | 1,326,042 | 0 | 36,265 | 0 | 0 | 2.043 | 5.034 | JJ | 14,556 | 29,113 | 10/13/2022 | 07/01/2028 | 1,439,556 |
| 817409-P2-5 | SEQUOIA UHSD GO TAXABLE REF S2020 | | 1.A FE | 3,585,000 | 3,585,000 | 3,236,180 | 3,585,000 | 0 | 0 | 0 | 0 | 2.363 | 2.363 | JJ | 42,357 | 84,714 | 01/31/2020 | 07/01/2032 | 3,627,357 |
| 829596-VV-4 | SIOUX FALLS SCH DIST #49-5 GO S2018A | | 1.A | 1,073,060 | 1,000,000 | 1,006,240 | 1,007,423 | 0 | (11,618) | 0 | 0 | 3.750 | 2.547 | FA | 15,625 | 37,500 | 01/01/2020 | 08/01/2037 | 1,001,667 |
| 829596-VW-2 | SIOUX FALLS SCH DIST #49-5 GO S2018A | | 1.A | 1,070,330 | 1,000,000 | 1,006,240 | 1,007,154 | 0 | (11,196) | 0 | 0 | 3.750 | 2.590 | FA | 15,625 | 37,500 | 01/01/2020 | 08/01/2038 | 1,001,667 |
| 829596-XW-0 | SIOUX FALLS SCH DIST #49-5 GO TXBL REF21 | | 1.B FE | 1,122,781 | 1,100,000 | 878,119 | 1,113,426 | 0 | (2,224) | 0 | 0 | 2.622 | 2.387 | FA | 12,018 | 28,842 | 08/12/2021 | 08/01/2038 | 1,114,421 |
| 829596-XX-8 | SIOUX FALLS SCH DIST #49-5 GO TXBL REF21 | | 1.B FE | 1,020,660 | 1,000,000 | 783,130 | 1,012,187 | 0 | (2,016) | 0 | 0 | 2.672 | 2.437 | FA | 11,133 | 26,720 | 08/12/2021 | 08/01/2039 | 1,013,360 |
| 829596-XX-8 | SIOUX FALLS SCH DIST #49-5 GO TXBL REF21 | | 1.B FE | 1,574,280 | 2,000,000 | 1,566,260 | 1,575,034 | 0 | 754 | 0 | 0 | 2.672 | 4.822 | FA | 22,267 | 0 | 12/18/2025 | 08/01/2039 | 2,026,720 |
| 830354-NH-5 | SKAGIT CO SD #103 ANACORTES GO S2015 | SD | 1.A FE | 5,214,500 | 5,000,000 | 5,001,500 | 5,000,003 | 0 | (10,437) | 0 | 0 | 4.000 | 3.929 | JD | 16,667 | 200,000 | 07/22/2015 | 12/01/2033 | 5,100,000 |
| 832033-LA-0 | SMITH CO GENERAL OBLIGATION S2022 | | 1.B FE | 817,196 | 825,000 | 826,378 | 819,155 | 0 | 614 | 0 | 0 | 3.250 | 3.350 | FA | 10,129 | 26,813 | 08/09/2022 | 02/15/2034 | 838,406 |
| 832033-LB-8 | SMITH CO GENERAL OBLIGATION S2022 | | 1.B FE | 842,733 | 850,000 | 851,335 | 844,366 | 0 | 515 | 0 | 0 | 3.375 | 3.460 | FA | 10,838 | 28,688 | 08/09/2022 | 02/15/2035 | 864,344 |
| 832033-LC-6 | SMITH CO GENERAL OBLIGATION S2022 | | 1.B FE | 876,242 | 880,000 | 882,200 | 877,002 | 0 | 240 | 0 | 0 | 3.500 | 3.540 | FA | 11,636 | 30,800 | 08/09/2022 | 02/15/2036 | 895,400 |
| 832033-LD-4 | SMITH CO GENERAL OBLIGATION S2022 | | 1.B FE | 898,798 | 910,000 | 903,967 | 900,871 | 0 | 655 | 0 | 0 | 3.500 | 3.610 | FA | 12,032 | 31,850 | 08/09/2022 | 02/15/2037 | 925,925 |
| 832033-LE-2 | SMITH CO GENERAL OBLIGATION S2022 | | 1.B FE | 938,895 | 945,000 | 936,183 | 939,925 | 0 | 325 | 0 | 0 | 3.625 | 3.680 | FA | 12,941 | 34,256 | 08/09/2022 | 02/15/2038 | 962,128 |
| 832033-LF-9 | SMITH CO GENERAL OBLIGATION S2022 | | 1.B FE | 966,231 | 980,000 | 971,797 | 968,366 | 0 | 674 | 0 | 0 | 3.625 | 3.740 | FA | 13,421 | 35,525 | 08/09/2022 | 02/15/2039 | 997,763 |
| 832033-LG-7 | SMITH CO GENERAL OBLIGATION S2022 | | 1.B FE | 1,008,545 | 1,015,000 | 1,015,416 | 1,009,460 | 0 | 290 | 0 | 0 | 3.750 | 3.800 | FA | 14,379 | 38,063 | 08/09/2022 | 02/15/2040 | 1,034,031 |
| 832033-LH-5 | SMITH CO GENERAL OBLIGATION S2022 | | 1.B FE | 1,054,283 | 1,055,000 | 1,049,008 | 1,054,365 | 0 | 29 | 0 | 0 | 3.875 | 3.880 | FA | 15,444 | 40,881 | 08/09/2022 | 02/15/2041 | 1,075,441 |
| 832033-LJ-1 | SMITH CO GENERAL OBLIGATION S2022 | | 1.B FE | 1,094,764 | 1,100,000 | 1,103,696 | 1,095,390 | 0 | 200 | 0 | 0 | 3.875 | 3.910 | FA | 16,103 | 42,625 | 08/09/2022 | 02/15/2042 | 1,121,313 |
| 833136-QF-4 | SNOHOMISH CO SD#6 MUKILTEO GO S2016 | | 1.A FE | 1,831,650 | 1,760,000 | 1,740,429 | 1,764,901 | 0 | (11,678) | 0 | 0 | 2.625 | 1.947 | JD | 3,850 | 46,200 | 01/01/2020 | 12/01/2029 | 1,783,100 |
| 833136-QG-2 | SNOHOMISH CO SD#6 MUKILTEO GO S2016 | | 1.A FE | 1,756,321 | 1,700,000 | 1,683,068 | 1,703,859 | 0 | (9,207) | 0 | 0 | 2.625 | 2.071 | JD | 3,719 | 44,625 | 01/01/2020 | 12/01/2030 | 1,722,313 |
| 83412P-HT-2 | SOLANO CO CCD GO TAXABLE REF S2021B | | 1.C FE | 3,103,088 | 3,590,000 | 3,340,351 | 3,242,669 | 0 | 87,235 | 0 | 0 | 1.641 | 4.600 | FA | 24,547 | 58,912 | 05/15/2024 | 08/01/2029 | 3,619,456 |
| 83710R-RV-1 | SOUTH CAROLINA GENERAL OBLIGATION S2016F | | 1.A FE | 3,615,766 | 3,565,000 | 3,502,577 | 3,567,392 | 0 | (5,914) | 0 | 0 | 3.000 | 2.830 | JD | 8,913 | 106,950 | 09/22/2016 | 06/01/2036 | 3,618,475 |
| 839550-5X-4 | SOUTH PORTLAND GENERAL OBLIGATION S2022A | | 1.A FE | 1,008,980 | 1,000,000 | 983,170 | 1,006,064 | 0 | (806) | 0 | 0 | 3.000 | 2.900 | AO | 7,500 | 30,000 | 03/17/2022 | 10/01/2036 | 1,015,000 |
| 839550-5Y-2 | SOUTH PORTLAND GENERAL OBLIGATION S2022A | | 1.A FE | 703,129 | 700,000 | 667,863 | 702,109 | 0 | (281) | 0 | 0 | 3.000 | 2.950 | AO | 5,250 | 21,000 | 03/17/2022 | 10/01/2037 | 710,500 |
| 839550-6A-3 | SOUTH PORTLAND GENERAL OBLIGATION S2022A | | 1.A FE | 1,978,480 | 2,000,000 | 1,856,320 | 1,982,118 | 0 | 1,027 | 0 | 0 | 3.000 | 3.080 | AO | 15,000 | 60,000 | 03/17/2022 | 10/01/2039 | 2,030,000 |
| 839550-6B-1 | SOUTH PORTLAND GENERAL OBLIGATION S2022A | | 1.A FE | 1,263,451 | 1,285,000 | 1,165,932 | 1,266,844 | 0 | 954 | 0 | 0 | 3.000 | 3.120 | AO | 9,638 | 38,550 | 03/17/2022 | 10/01/2040 | 1,304,275 |
| 839550-6C-9 | SOUTH PORTLAND GENERAL OBLIGATION S2022A | | 1.A FE | 2,018,822 | 2,035,000 | 1,832,640 | 2,021,155 | 0 | 665 | 0 | 0 | 3.125 | 3.180 | AO | 15,898 | 63,594 | 03/17/2022 | 10/01/2041 | 2,066,797 |
| 839550-6D-7 | SOUTH PORTLAND GENERAL OBLIGATION S2022A | | 1.A FE | 1,290,371 | 1,305,000 | 1,143,506 | 1,292,345 | 0 | 562 | 0 | 0 | 3.125 | 3.200 | AO | 10,195 | 40,781 | 03/17/2022 | 10/01/2042 | 1,325,391 |
| 841229-PR-2 | SOUTHBOROUGH GENERAL OBLIGATION S2019 | | 1.A FE | 712,874 | 690,000 | 630,591 | 697,062 | 0 | (2,801) | 0 | 0 | 3.000 | 2.560 | JD | 1,725 | 20,700 | 01/01/2020 | 06/01/2039 | 700,350 |
| 848797-PU-4 | SPOKANE CO SD #356 CENTRAL VALLEY GO S16 | | 1.B FE | 5,145,322 | 4,550,000 | 4,564,105 | 4,577,988 | 0 | (66,350) | 0 | 0 | 4.000 | 2.500 | JD | 15,167 | 182,000 | 06/15/2016 | 12/01/2035 | 4,641,000 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 848797-QN-9 | SPOKANE CO SD #356 CENTRAL VALLEY GO S18 | | 1.B FE | 2,649,810 | 2,535,000 | 2,563,798 | 2,561,055 | 0 | (12,962) | 0 | 0 | 4.000 | 3.440 | JD | 8,450 | 101,400 | 04/25/2018 | 12/01/2037 | 2,585,700 |
| 848797-QN-9 | SPOKANE CO SD #356 CENTRAL VALLEY GO S18 | SD | 1.B FE | 6,794,385 | 6,500,000 | 6,573,840 | 6,566,807 | 0 | (33,237) | 0 | 0 | 4.000 | 3.440 | JD | 21,667 | 260,000 | 04/25/2018 | 12/01/2037 | 6,630,000 |
| 848712-QL-2 | SPOKANE CO SD #81 SPOKANE GO S2015 | | 1.B FE | 3,315,419 | 3,115,000 | 3,116,246 | 3,115,256 | 0 | (20,887) | 0 | 0 | 4.000 | 3.776 | JD | 10,383 | 124,600 | 11/23/2015 | 12/01/2034 | 3,177,300 |
| 848712-QL-2 | SPOKANE CO SD #81 SPOKANE GO S2015 | SD | 1.B FE | 12,596,464 | 11,835,000 | 11,839,734 | 11,835,974 | 0 | (79,359) | 0 | 0 | 4.000 | 3.776 | JD | 39,450 | 473,400 | 11/23/2015 | 12/01/2034 | 12,071,700 |
| 848712-QQ-1 | SPOKANE CO SD #81 SPOKANE GO S2017C | SD | 1.B FE | 4,467,481 | 4,145,000 | 4,194,574 | 4,214,587 | 0 | (34,759) | 0 | 0 | 4.000 | 3.090 | JD | 13,817 | 165,800 | 11/27/2017 | 12/01/2035 | 4,227,900 |
| 849254-VV-6 | SPOTSYLVANIA CO GEN OBLIG S2017A | | 1.A FE | 926,392 | 930,000 | 930,074 | 928,478 | 0 | 275 | 0 | 0 | 2.875 | 2.910 | JJ | 12,329 | 26,738 | 08/02/2017 | 01/15/2031 | 943,369 |
| 849254-A3-1 | SPOTSYLVANIA CO GEN OBLIG S2022 | | 1.A FE | 343,944 | 325,000 | 339,687 | 337,428 | 0 | (2,018) | 0 | 0 | 4.000 | 3.240 | JJ | 5,994 | 13,000 | 08/09/2022 | 01/15/2038 | 331,500 |
| 849254-A3-1 | SPOTSYLVANIA CO GEN OBLIG S2022 | SD | 1.A FE | 296,321 | 280,000 | 292,653 | 290,707 | 0 | (1,739) | 0 | 0 | 4.000 | 3.240 | JJ | 5,164 | 11,200 | 08/09/2022 | 01/15/2038 | 285,600 |
| 849254-A4-9 | SPOTSYLVANIA CO GEN OBLIG S2022 | | 1.A FE | 635,964 | 605,000 | 628,807 | 625,342 | 0 | (3,293) | 0 | 0 | 4.000 | 3.330 | JJ | 11,159 | 24,200 | 08/09/2022 | 01/15/2039 | 617,100 |
| 849254-A5-6 | SPOTSYLVANIA CO GEN OBLIG S2022 | | 1.A FE | 632,171 | 605,000 | 622,835 | 622,871 | 0 | (2,886) | 0 | 0 | 4.000 | 3.410 | JJ | 11,159 | 24,200 | 08/09/2022 | 01/15/2040 | 617,100 |
| 849254-A6-4 | SPOTSYLVANIA CO GEN OBLIG S2022 | | 1.A FE | 627,458 | 605,000 | 618,473 | 619,798 | 0 | (2,382) | 0 | 0 | 4.000 | 3.510 | JJ | 11,159 | 24,200 | 08/09/2022 | 01/15/2041 | 617,100 |
| 849254-A7-2 | SPOTSYLVANIA CO GEN OBLIG S2022 | | 1.A FE | 625,588 | 605,000 | 614,365 | 618,573 | 0 | (2,182) | 0 | 0 | 4.000 | 3.550 | JJ | 11,159 | 24,200 | 08/09/2022 | 01/15/2042 | 617,100 |
| 849254-J3-2 | SPOTSYLVANIA CO GEN OBLIG S2025 | | 1.A FE | 5,120,309 | 4,770,000 | 5,122,598 | 5,111,655 | 0 | (8,654) | 0 | 0 | 5.000 | 4.002 | JJ | 59,625 | 0 | 09/19/2025 | 01/15/2045 | 1,629,750 |
| 849476-SM-9 | SPRING BRANCH ISD GO REF S2018 (PSF) | | 1.A FE | 3,354,752 | 3,200,000 | 3,221,184 | 3,221,875 | 0 | (19,572) | 0 | 0 | 4.000 | 3.350 | FA | 53,333 | 128,000 | 05/16/2018 | 02/01/2037 | 3,264,000 |
| 849476-SN-7 | SPRING BRANCH ISD GO REF S2018 (PSF) | | 1.A FE | 3,834,343 | 3,350,000 | 3,417,436 | 3,417,928 | 0 | (60,817) | 0 | 0 | 5.000 | 3.080 | FA | 69,792 | 167,500 | 05/16/2018 | 02/01/2038 | 3,433,750 |
| 849476-UH-7 | SPRING BRANCH ISD GO REF S2020 (PSF) | | 1.A FE | 4,086,842 | 4,140,000 | 3,557,461 | 4,105,945 | 0 | 3,867 | 0 | 0 | 1.750 | 1.860 | FA | 30,188 | 72,450 | 10/29/2020 | 02/01/2034 | 4,176,225 |
| 849476-UJ-3 | SPRING BRANCH ISD GO REF S2020 (PSF) | | 1.A FE | 4,165,753 | 4,210,000 | 3,591,425 | 4,180,330 | 0 | 2,954 | 0 | 0 | 1.875 | 1.960 | FA | 32,891 | 78,938 | 10/29/2020 | 02/01/2035 | 4,249,469 |
| 849476-UK-0 | SPRING BRANCH ISD GO REF S2020 (PSF) | | 1.A FE | 3,264,305 | 3,290,000 | 2,823,050 | 3,272,086 | 0 | 1,581 | 0 | 0 | 2.000 | 2.060 | FA | 27,417 | 65,800 | 10/29/2020 | 02/01/2036 | 3,322,900 |
| 849476-UL-8 | SPRING BRANCH ISD GO REF S2020 (PSF) | | 1.A FE | 3,368,048 | 3,375,000 | 2,865,105 | 3,370,002 | 0 | 394 | 0 | 0 | 2.125 | 2.140 | FA | 29,883 | 71,719 | 10/29/2020 | 02/01/2037 | 3,410,859 |
| 849476-UM-6 | SPRING BRANCH ISD GO REF S2020 (PSF) | | 1.A FE | 3,437,764 | 3,470,000 | 2,875,242 | 3,446,140 | 0 | 1,706 | 0 | 0 | 2.125 | 2.190 | FA | 30,724 | 73,738 | 10/29/2020 | 02/01/2038 | 3,506,869 |
| 849476-UN-4 | SPRING BRANCH ISD GO REF S2020 (PSF) | | 1.A FE | 2,569,617 | 2,565,000 | 2,113,534 | 2,567,430 | 0 | (451) | 0 | 0 | 2.250 | 2.230 | FA | 24,047 | 57,713 | 10/29/2020 | 02/01/2039 | 2,593,856 |
| 849476-UP-9 | SPRING BRANCH ISD GO REF S2020 (PSF) | | 1.A FE | 2,081,727 | 2,085,000 | 1,648,026 | 2,082,479 | 0 | 150 | 0 | 0 | 2.250 | 2.260 | FA | 19,547 | 46,913 | 10/29/2020 | 02/01/2040 | 2,108,456 |
| 849476-UQ-7 | SPRING BRANCH ISD GO REF S2020 (PSF) | | 1.A FE | 1,983,880 | 2,000,000 | 1,531,280 | 1,987,298 | 0 | 696 | 0 | 0 | 2.250 | 2.300 | FA | 18,750 | 45,000 | 10/29/2020 | 02/01/2041 | 2,022,500 |
| 849476-TP-1 | SPRING BRANCH ISD GO S2019 (PSF) | | 1.A FE | 6,533,798 | 6,605,000 | 5,894,500 | 6,554,135 | 0 | 3,512 | 0 | 0 | 2.625 | 2.700 | FA | 72,242 | 173,381 | 10/04/2019 | 02/01/2038 | 6,691,691 |
| 851035-TX-3 | SPRINGFIELD SD #R-12 GO REF S2017 | | 1.B FE | 7,454,515 | 7,390,000 | 7,372,116 | 7,405,234 | 0 | (6,795) | 0 | 0 | 3.000 | 2.900 | MS | 73,900 | 221,700 | 12/08/2017 | 03/01/2033 | 7,500,850 |
| 851035-UP-8 | SPRINGFIELD SD #R-12 GO REF S2020 | | 1.C FE | 5,054,500 | 5,000,000 | 4,559,350 | 5,016,933 | 0 | (7,639) | 0 | 0 | 1.750 | 1.590 | MS | 29,167 | 87,500 | 10/21/2020 | 03/01/2031 | 5,043,750 |
| 851035-UQ-6 | SPRINGFIELD SD #R-12 GO REF S2020 | | 1.C FE | 4,018,600 | 4,000,000 | 3,125,160 | 4,005,840 | 0 | (2,628) | 0 | 0 | 2.250 | 2.180 | MS | 30,000 | 90,000 | 10/21/2020 | 03/01/2040 | 4,045,000 |
| 851035-UJ-2 | SPRINGFIELD SD #R-12 GO S2019 | | 1.D FE | 23,761,200 | 24,000,000 | 22,506,480 | 23,829,896 | 0 | 11,336 | 0 | 0 | 3.000 | 3.070 | MS | 240,000 | 720,000 | 05/22/2019 | 03/01/2038 | 24,360,000 |
| 85227L-DA-6 | ST CHARLES CCD GO S2021 | | 1.B FE | 1,801,406 | 1,815,000 | 1,448,824 | 1,805,036 | 0 | 795 | 0 | 0 | 1.875 | 1.930 | FA | 12,856 | 34,031 | 03/30/2021 | 02/15/2037 | 1,832,016 |
| 85227L-DB-4 | ST CHARLES CCD GO S2021 | | 1.B FE | 1,824,896 | 1,850,000 | 1,434,879 | 1,831,114 | 0 | 1,365 | 0 | 0 | 1.875 | 1.970 | FA | 13,104 | 34,688 | 03/30/2021 | 02/15/2038 | 1,867,344 |
| 85227L-DC-2 | ST CHARLES CCD GO S2021 | | 1.B FE | 1,879,345 | 1,885,000 | 1,458,575 | 1,880,656 | 0 | 285 | 0 | 0 | 2.000 | 2.020 | FA | 14,242 | 37,700 | 03/30/2021 | 02/15/2039 | 1,903,850 |
| 85227L-DD-0 | ST CHARLES CCD GO S2021 | | 1.B FE | 1,902,048 | 1,920,000 | 1,422,509 | 1,905,928 | 0 | 849 | 0 | 0 | 2.000 | 2.060 | FA | 14,507 | 38,400 | 03/30/2021 | 02/15/2040 | 1,939,200 |
| 85227L-DE-8 | ST CHARLES CCD GO S2021 | | 1.B FE | 1,925,171 | 1,960,000 | 1,402,321 | 1,932,191 | 0 | 1,545 | 0 | 0 | 2.000 | 2.110 | FA | 14,809 | 39,200 | 03/30/2021 | 02/15/2041 | 1,979,600 |
| 791319-LL-8 | ST LOUIS CO SD C-2 PARKWAY GO S2020 | | 1.A FE | 1,541,920 | 1,840,000 | 1,645,291 | 1,647,602 | 0 | 41,636 | 0 | 0 | 1.250 | 3.999 | MS | 7,667 | 23,000 | 05/16/2023 | 03/01/2030 | 1,851,500 |
| 792554-YZ-4 | ST MARYS CO GENERAL OBLIGATION S2018 | | 1.B FE | 2,196,284 | 2,040,000 | 2,024,700 | 2,092,240 | 0 | (18,451) | 0 | 0 | 3.500 | 2.514 | MS | 21,023 | 71,400 | 01/01/2020 | 09/15/2037 | 2,075,700 |
| 792881-6V-1 | ST PAUL GENERAL OBLIGATION REF S2017B | | 1.A FE | 812,817 | 820,000 | 816,630 | 815,238 | 0 | 315 | 0 | 0 | 3.500 | 3.560 | JD | 2,392 | 28,700 | 03/08/2017 | 12/01/2037 | 834,350 |
| 793572-5B-0 | ST TAMMANY PARISH SD#12 GO S2022A | | 1.C FE | 1,246,063 | 1,250,000 | 1,265,213 | 1,247,199 | 0 | 335 | 0 | 0 | 3.375 | 3.410 | MS | 14,063 | 42,188 | 05/25/2022 | 03/01/2033 | 1,271,094 |
| 793572-5C-8 | ST TAMMANY PARISH SD#12 GO S2022A | | 1.C FE | 1,237,450 | 1,250,000 | 1,262,838 | 1,240,699 | 0 | 965 | 0 | 0 | 3.375 | 3.480 | MS | 14,063 | 42,188 | 05/25/2022 | 03/01/2034 | 1,271,094 |
| 793572-5D-6 | ST TAMMANY PARISH SD#12 GO S2022A | | 1.C FE | 1,244,875 | 1,250,000 | 1,262,713 | 1,246,072 | 0 | 353 | 0 | 0 | 3.500 | 3.540 | MS | 14,583 | 43,750 | 05/25/2022 | 03/01/2035 | 1,271,875 |
| 793572-5E-4 | ST TAMMANY PARISH SD#12 GO S2022A | | 1.C FE | 1,236,550 | 1,250,000 | 1,257,488 | 1,239,393 | 0 | 847 | 0 | 0 | 3.500 | 3.600 | MS | 14,583 | 43,750 | 05/25/2022 | 03/01/2036 | 1,271,875 |
| 793572-5F-1 | ST TAMMANY PARISH SD#12 GO S2022A | | 1.C FE | 1,246,425 | 1,250,000 | 1,257,963 | 1,247,110 | 0 | 203 | 0 | 0 | 3.625 | 3.650 | MS | 15,104 | 45,313 | 05/25/2022 | 03/01/2037 | 1,272,656 |
| 793572-5G-9 | ST TAMMANY PARISH SD#12 GO S2022A | | 1.C FE | 1,238,875 | 1,250,000 | 1,249,900 | 1,240,836 | 0 | 584 | 0 | 0 | 3.625 | 3.700 | MS | 15,104 | 45,313 | 05/25/2022 | 03/01/2038 | 1,272,656 |
| 793572-5H-7 | ST TAMMANY PARISH SD#12 GO S2022A | | 1.C FE | 1,250,000 | 1,250,000 | 1,258,900 | 1,250,000 | 0 | 0 | 0 | 0 | 3.750 | 3.750 | MS | 15,625 | 46,875 | 05/25/2022 | 03/01/2039 | 1,273,438 |
| 793572-5J-3 | ST TAMMANY PARISH SD#12 GO S2022A | | 1.C FE | 1,243,550 | 1,250,000 | 1,249,500 | 1,244,509 | 0 | 286 | 0 | 0 | 3.750 | 3.790 | MS | 15,625 | 46,875 | 05/25/2022 | 03/01/2040 | 1,273,438 |
| 793572-5K-0 | ST TAMMANY PARISH SD#12 GO S2022A | | 1.C FE | 1,238,338 | 1,250,000 | 1,240,188 | 1,239,948 | 0 | 479 | 0 | 0 | 3.750 | 3.820 | MS | 15,625 | 46,875 | 05/25/2022 | 03/01/2041 | 1,273,438 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 793572-5L-8 | ST TAMMANY PARISH SD#12 GO S2022A | | 1.C FE | 1,231,113 | 1,250,000 | 1,225,363 | 1,233,527 | 0 | 720 | 0 | 0 | 3.750 | 3.860 | MS | 15,625 | 46,875 | 05/25/2022 | 03/01/2042 | 1,273,438 |
| 852427-MC-4 | STAFFORD GENERAL OBLIGATION S2017 | | 1.A FE | 594,426 | 600,000 | 598,392 | 596,842 | 0 | 316 | 0 | 0 | 3.000 | 3.070 | FA | 7,500 | 18,000 | 05/24/2017 | 08/01/2034 | 609,000 |
| 852427-MF-7 | STAFFORD GENERAL OBLIGATION S2017 | | 1.A FE | 600,000 | 600,000 | 595,158 | 600,000 | 0 | 0 | 0 | 0 | 3.250 | 3.250 | FA | 8,125 | 19,500 | 05/24/2017 | 08/01/2037 | 609,750 |
| 86024W-GH-7 | STEVENS POINT AREA PUB SCH DIST GO S2019 | | 1.D FE | 3,144,447 | 3,190,000 | 3,149,200 | 3,160,781 | 0 | 2,660 | 0 | 0 | 3.125 | 3.240 | AO | 24,922 | 99,688 | 03/12/2019 | 04/01/2035 | 3,239,844 |
| 86024W-GJ-3 | STEVENS POINT AREA PUB SCH DIST GO S2019 | | 1.D FE | 3,265,213 | 3,295,000 | 3,271,704 | 3,274,989 | 0 | 1,606 | 0 | 0 | 3.250 | 3.320 | AO | 26,772 | 107,088 | 03/12/2019 | 04/01/2036 | 3,348,544 |
| 86024W-GK-0 | STEVENS POINT AREA PUB SCH DIST GO S2019 | | 1.D FE | 3,398,577 | 3,410,000 | 3,390,495 | 3,401,965 | 0 | 569 | 0 | 0 | 3.375 | 3.400 | AO | 28,772 | 115,088 | 03/12/2019 | 04/01/2037 | 3,467,544 |
| 86024W-HG-8 | STEVENS POINT AREA PUB SCH DIST GO S2019 | | 1.A | 1,672,605 | 1,675,000 | 1,696,306 | 1,674,266 | 0 | 515 | 0 | 0 | 3.500 | 3.533 | AO | 14,656 | 58,625 | 03/12/2019 | 04/01/2039 | 1,704,131 |
| 86024W-HJ-2 | STEVENS POINT AREA PUB SCH DIST GO S2019 | | 1.A | 4,101,155 | 4,150,000 | 4,196,439 | 4,133,116 | 0 | 12,836 | 0 | 0 | 3.375 | 3.708 | AO | 35,016 | 140,063 | 03/12/2019 | 04/01/2038 | 4,220,031 |
| 86024W-HK-9 | STEVENS POINT AREA PUB SCH DIST GO S2019 | | 1.D FE | 1,418,110 | 1,435,000 | 1,403,229 | 1,422,853 | 0 | 781 | 0 | 0 | 3.375 | 3.460 | AO | 12,108 | 48,431 | 03/12/2019 | 04/01/2038 | 1,459,216 |
| 864813-R6-9 | SUFFOLK GENERAL OBLIGATION REF S2016A | | 1.A FE | 2,149,014 | 2,080,000 | 2,051,234 | 2,080,969 | 0 | (12,051) | 0 | 0 | 3.000 | 2.410 | FA | 26,000 | 62,400 | 01/01/2020 | 02/01/2036 | 2,111,200 |
| 866407-N8-8 | SUMNER CO GENERAL OBLIGATION S2019 | | 1.B FE | 2,682,950 | 2,500,000 | 2,457,175 | 2,564,251 | 0 | (21,008) | 0 | 0 | 3.375 | 2.456 | JD | 7,031 | 84,375 | 01/01/2020 | 12/01/2037 | 2,542,188 |
| 866407-Q7-7 | SUMNER CO GENERAL OBLIGATION S2020 | | 1.B FE | 5,258,683 | 5,290,000 | 4,527,976 | 5,270,537 | 0 | 2,265 | 0 | 0 | 1.750 | 1.800 | JD | 7,715 | 92,575 | 07/15/2020 | 12/01/2033 | 5,336,288 |
| 866407-R2-7 | SUMNER CO GENERAL OBLIGATION S2020 | | 1.B FE | 5,561,898 | 5,605,000 | 4,491,399 | 5,574,752 | 0 | 2,464 | 0 | 0 | 1.875 | 1.930 | JD | 8,758 | 105,094 | 07/15/2020 | 12/01/2036 | 5,657,547 |
| 866407-R3-5 | SUMNER CO GENERAL OBLIGATION S2020 | | 1.B FE | 5,630,574 | 5,710,000 | 4,443,408 | 5,652,598 | 0 | 4,232 | 0 | 0 | 1.875 | 1.970 | JD | 8,922 | 107,063 | 07/15/2020 | 12/01/2037 | 5,763,531 |
| 869142-FW-4 | SUSQUEHANNA GENERAL OBLIGATION REF S18 | | 1.C FE | 680,427 | 655,000 | 656,002 | 655,853 | 0 | (3,569) | 0 | 0 | 4.000 | 3.440 | AO | 6,550 | 26,200 | 03/09/2018 | 10/01/2036 | 668,100 |
| 87122N-GB-9 | SYCAMORE COMMUNITY SCH DIST GO S2020 | | 1.B FE | 4,360,000 | 4,360,000 | 3,972,178 | 4,360,000 | 0 | 0 | 0 | 0 | 2.500 | 2.500 | JD | 9,083 | 109,000 | 03/12/2020 | 12/01/2035 | 4,414,500 |
| 87122N-GC-7 | SYCAMORE COMMUNITY SCH DIST GO S2020 | | 1.B FE | 4,445,728 | 4,470,000 | 3,990,771 | 4,452,998 | 0 | 1,332 | 0 | 0 | 2.500 | 2.540 | JD | 9,313 | 111,750 | 03/12/2020 | 12/01/2036 | 4,525,875 |
| 87122N-GD-5 | SYCAMORE COMMUNITY SCH DIST GO S2020 | | 1.B FE | 4,528,154 | 4,580,000 | 4,003,012 | 4,542,566 | 0 | 2,648 | 0 | 0 | 2.500 | 2.580 | JD | 9,542 | 114,500 | 03/12/2020 | 12/01/2037 | 4,637,250 |
| 87122N-GE-3 | SYCAMORE COMMUNITY SCH DIST GO S2020 | | 1.B FE | 4,612,133 | 4,695,000 | 4,028,733 | 4,633,546 | 0 | 3,947 | 0 | 0 | 2.500 | 2.620 | JD | 9,781 | 117,375 | 03/12/2020 | 12/01/2038 | 4,753,688 |
| 87122N-GF-0 | SYCAMORE COMMUNITY SCH DIST GO S2020 | | 1.B FE | 4,784,218 | 4,810,000 | 4,103,507 | 4,790,468 | 0 | 1,143 | 0 | 0 | 2.625 | 2.660 | JD | 10,522 | 126,263 | 03/12/2020 | 12/01/2039 | 4,873,131 |
| 87122N-GG-8 | SYCAMORE COMMUNITY SCH DIST GO S2020 | | 1.B FE | 4,881,510 | 4,940,000 | 4,108,598 | 4,894,696 | 0 | 2,434 | 0 | 0 | 2.625 | 2.700 | JD | 10,806 | 129,675 | 03/12/2020 | 12/01/2040 | 5,004,838 |
| 876450-AZ-0 | TARRANT REGIONAL WATER DIST S2024 | | 1.B FE | 11,907,252 | 12,020,000 | 11,289,184 | 11,910,605 | 0 | 2,999 | 0 | 0 | 4.000 | 4.063 | MS | 160,267 | 468,780 | 08/06/2024 | 09/01/2049 | 2,646,900 |
| 879709-2T-9 | TEMPE GENERAL OBLIGATION S2015A | | 1.A FE | 2,747,754 | 2,725,000 | 2,726,390 | 2,725,050 | 0 | (1,288) | 0 | 0 | 3.750 | 3.750 | JJ | 51,094 | 102,188 | 05/12/2015 | 07/01/2033 | 2,776,094 |
| 879709-3R-2 | TEMPE GENERAL OBLIGATION S2016A | | 1.A FE | 833,555 | 825,000 | 820,232 | 825,488 | 0 | (955) | 0 | 0 | 3.000 | 2.880 | JJ | 12,375 | 24,750 | 05/24/2016 | 07/01/2034 | 837,375 |
| 879709-7H-0 | TEMPE GENERAL OBLIGATION S2018 | | 1.A | 820,015 | 700,000 | 742,518 | 733,306 | 0 | (12,641) | 0 | 0 | 5.000 | 3.010 | JJ | 17,500 | 35,000 | 05/23/2018 | 07/01/2035 | 717,500 |
| 882722-VP-3 | TEXAS GENERAL OBLIGATION TXBL S2010A | | 1.A FE | 6,599,060 | 6,800,000 | 6,789,664 | 6,657,951 | 0 | 28,941 | 0 | 0 | 4.631 | 5.181 | AO | 78,727 | 314,908 | 11/22/2023 | 04/01/2033 | 1,084,671 |
| 882724-WE-3 | TEXAS GO REF S2021B | | 1.A FE | 2,427,525 | 3,135,000 | 2,565,026 | 2,459,209 | 0 | 31,684 | 0 | 0 | 2.125 | 4.370 | FA | 27,758 | 33,309 | 03/13/2025 | 08/01/2038 | 3,168,309 |
| 885718-JZ-0 | THREE RIVERS PARK DISTRICT GO S2015B | | 1.A FE | 663,033 | 650,000 | 650,156 | 649,985 | 0 | (14) | 0 | 0 | 3.250 | 3.250 | FA | 8,802 | 21,125 | 11/19/2015 | 02/01/2031 | 660,563 |
| 886172-NS-0 | THURSTON CO SD#111 OLYMPIA GO S2016 | | 1.A FE | 3,788,877 | 3,760,000 | 3,759,962 | 3,762,968 | 0 | (3,212) | 0 | 0 | 3.250 | 3.160 | JD | 10,183 | 122,200 | 10/26/2016 | 12/01/2035 | 3,821,100 |
| 889855-YJ-5 | TOMBALL ISD GO S14B-3 REMK 8/15/19 (PSF) | | 1.A FE | 10,000,000 | 10,000,000 | 9,765,100 | 9,999,767 | 0 | (16) | 0 | 0 | 3.875 | 3.875 | FA | 146,389 | 387,500 | 08/03/2022 | 02/15/2043 | 2,702,437 |
| 889855-V2-5 | TOMBALL ISD GO S2023 (PSF) | | 1.A FE | 5,202,651 | 4,955,000 | 5,160,880 | 5,181,063 | 0 | (21,588) | 0 | 0 | 5.000 | 4.250 | FA | 93,594 | 123,875 | 03/11/2025 | 02/15/2048 | 1,119,892 |
| 890346-PZ-6 | TOOELE CO SCHOOL DISTRICT GO S2022 | | 1.A FE | 2,408,891 | 2,410,000 | 2,477,360 | 2,409,168 | 0 | 92 | 0 | 0 | 3.375 | 3.380 | JD | 6,778 | 81,338 | 05/19/2022 | 06/01/2033 | 2,450,669 |
| 890346-QA-0 | TOOELE CO SCHOOL DISTRICT GO S2022 | | 1.A FE | 2,495,000 | 2,495,000 | 2,560,169 | 2,495,000 | 0 | 0 | 0 | 0 | 3.500 | 3.500 | JD | 7,277 | 87,325 | 05/19/2022 | 06/01/2034 | 2,538,663 |
| 89453P-PA-1 | TRAVIS CO ROAD GO S2014 | | 1.A FE | 1,575,120 | 1,645,000 | 1,645,296 | 1,612,572 | 0 | 3,880 | 0 | 0 | 3.375 | 3.690 | MS | 18,506 | 55,519 | 04/23/2014 | 03/01/2033 | 1,672,759 |
| 89453P-PB-9 | TRAVIS CO ROAD GO S2014 | | 1.A FE | 1,647,844 | 1,700,000 | 1,700,357 | 1,673,806 | 0 | 2,692 | 0 | 0 | 3.500 | 3.720 | MS | 19,833 | 59,500 | 04/23/2014 | 03/01/2034 | 1,729,750 |
| 89453P-WC-9 | TRAVIS CO ROAD GO S2016 | | 1.A FE | 1,626,499 | 1,615,000 | 1,583,508 | 1,615,143 | 0 | (1,377) | 0 | 0 | 3.125 | 3.040 | MS | 16,823 | 50,469 | 04/19/2016 | 03/01/2036 | 1,640,234 |
| 902273-XJ-5 | TYLER ISD GO S2017 (PSF) | | 1.A FE | 3,898,344 | 3,615,000 | 3,639,907 | 3,652,905 | 0 | (32,799) | 0 | 0 | 4.000 | 3.040 | FA | 54,627 | 144,600 | 08/10/2017 | 02/15/2037 | 3,687,300 |
| 915506-MY-2 | UPPER ARLINGTON CITY SD TXBL CABSREFS22A | | 1.A FE | 308,944 | 340,000 | 328,508 | 333,766 | 0 | 6,670 | 0 | 0 | 0.000 | 2.029 | N/A | 0 | 0 | 02/04/2022 | 12/01/2026 | 340,000 |
| 915506-MZ-9 | UPPER ARLINGTON CITY SD TXBL CABSREFS22A | | 1.A FE | 373,545 | 425,000 | 395,348 | 407,090 | 0 | 9,043 | 0 | 0 | 0.000 | 2.259 | N/A | 0 | 0 | 02/04/2022 | 12/01/2027 | 425,000 |
| 915506-NA-3 | UPPER ARLINGTON CITY SD TXBL CABSREFS22A | | 1.A FE | 1,060,813 | 1,250,000 | 1,116,413 | 1,164,366 | 0 | 27,989 | 0 | 0 | 0.000 | 2.448 | N/A | 0 | 0 | 02/04/2022 | 12/01/2028 | 1,250,000 |
| 915506-NB-1 | UPPER ARLINGTON CITY SD TXBL CABSREFS22A | | 1.A FE | 1,027,425 | 1,250,000 | 1,069,438 | 1,131,990 | 0 | 28,301 | 0 | 0 | 0.000 | 2.548 | N/A | 0 | 0 | 02/04/2022 | 12/01/2029 | 1,250,000 |
| 915506-NC-9 | UPPER ARLINGTON CITY SD TXBL CABSREFS22A | | 1.A FE | 384,435 | 485,000 | 396,376 | 425,600 | 0 | 11,160 | 0 | 0 | 0.000 | 2.675 | N/A | 0 | 0 | 02/04/2022 | 12/01/2030 | 485,000 |
| 915506-ND-7 | UPPER ARLINGTON CITY SD TXBL CABSREFS22A | | 1.A FE | 370,773 | 485,000 | 377,563 | 412,027 | 0 | 11,200 | 0 | 0 | 0.000 | 2.775 | N/A | 0 | 0 | 02/04/2022 | 12/01/2031 | 485,000 |
| 915506-NE-5 | UPPER ARLINGTON CITY SD TXBL REF S22A | | 1.A FE | 150,000 | 150,000 | 133,644 | 150,000 | 0 | 0 | 0 | 0 | 2.325 | 2.325 | JD | 291 | 3,488 | 02/04/2022 | 12/01/2032 | 151,744 |
| 915506-NF-2 | UPPER ARLINGTON CITY SD TXBL REF S22A | | 1.A FE | 900,000 | 900,000 | 789,660 | 900,000 | 0 | 0 | 0 | 0 | 2.425 | 2.425 | JD | 1,819 | 21,825 | 02/04/2022 | 12/01/2033 | 910,913 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 915506-NG-0 | UPPER ARLINGTON CITY SD TXBL REF S22A | | 1.A FE | 1,250,000 | 1,250,000 | 1,081,625 | 1,250,000 | 0 | 0 | 0 | 0 | 2.525 | 2.525 | JD | 2,630 | 31,563 | 02/04/2022 | 12/01/2034 | 1,265,781 |
| 915506-NH-8 | UPPER ARLINGTON CITY SD TXBL REF S22A | | 1.A FE | 155,000 | 155,000 | 132,796 | 155,000 | 0 | 0 | 0 | 0 | 2.655 | 2.655 | JD | 343 | 4,115 | 02/04/2022 | 12/01/2035 | 157,058 |
| 915506-NJ-4 | UPPER ARLINGTON CITY SD TXBL REF S22A | | 1.A FE | 150,000 | 150,000 | 127,014 | 150,000 | 0 | 0 | 0 | 0 | 2.755 | 2.755 | JD | 344 | 4,133 | 02/04/2022 | 12/01/2036 | 152,066 |
| 915506-NK-1 | UPPER ARLINGTON CITY SD TXBL REF S22A | | 1.A FE | 135,000 | 135,000 | 112,972 | 135,000 | 0 | 0 | 0 | 0 | 2.855 | 2.855 | JD | 321 | 3,854 | 02/04/2022 | 12/01/2037 | 136,927 |
| 915506-NL-9 | UPPER ARLINGTON CITY SD TXBL REF S22A | | 1.A FE | 595,000 | 595,000 | 470,145 | 594,990 | 0 | 1 | 0 | 0 | 3.097 | 3.097 | JD | 1,536 | 18,427 | 02/04/2022 | 12/01/2042 | 128,374 |
| 915506-NM-7 | UPPER ARLINGTON CITY SD TXBL REF S22A | | 1.A FE | 4,220,000 | 4,220,000 | 3,190,784 | 4,219,879 | 0 | 15 | 0 | 0 | 3.177 | 3.177 | JD | 11,172 | 134,069 | 02/04/2022 | 12/01/2044 | 2,177,744 |
| 917542-VL-3 | UTAH GENERAL OBLIGATION S2018 | SD | 1.A FE | 9,914,000 | 10,000,000 | 10,038,800 | 9,956,300 | 0 | 5,958 | 0 | 0 | 3.125 | 3.200 | JJ | 156,250 | 312,500 | 02/07/2018 | 07/01/2032 | 10,156,250 |
| 922680-JV-6 | VENICE GENERAL OBLIGATION S2017 | | 1.B FE | 1,012,625 | 1,020,000 | 1,023,356 | 1,016,145 | 0 | 473 | 0 | 0 | 3.250 | 3.310 | FA | 13,813 | 33,150 | 07/12/2017 | 02/01/2033 | 1,036,575 |
| 922680-HY-2 | VENICE PUB SAFETY IMPTS GO S2017 | | 1.B FE | 286,382 | 285,000 | 285,718 | 285,176 | 0 | (161) | 0 | 0 | 3.250 | 3.190 | FA | 3,859 | 9,263 | 07/21/2017 | 02/01/2034 | 289,631 |
| 922680-JB-0 | VENICE PUB SAFETY IMPTS GO S2017 | | 1.B FE | 565,083 | 540,000 | 539,082 | 544,127 | 0 | (3,718) | 0 | 0 | 3.250 | 2.529 | FA | 7,313 | 17,550 | 01/01/2020 | 02/01/2037 | 548,775 |
| 926667-MG-8 | VIENNA GENERAL OBLIGATION S2020 | | 1.A FE | 2,000,189 | 1,990,000 | 1,871,496 | 1,992,921 | 0 | (1,317) | 0 | 0 | 2.000 | 1.930 | MS | 13,267 | 39,800 | 03/10/2020 | 03/01/2031 | 2,009,900 |
| 926667-MH-6 | VIENNA GENERAL OBLIGATION S2020 | | 1.A FE | 1,992,886 | 1,990,000 | 1,844,531 | 1,990,818 | 0 | (376) | 0 | 0 | 2.000 | 1.980 | MS | 13,267 | 39,800 | 03/10/2020 | 03/01/2032 | 2,009,900 |
| 926667-MJ-2 | VIENNA GENERAL OBLIGATION S2020 | | 1.A FE | 1,985,463 | 1,990,000 | 1,813,288 | 1,987,335 | 0 | 340 | 0 | 0 | 2.000 | 2.020 | MS | 13,267 | 39,800 | 03/10/2020 | 03/01/2033 | 2,009,900 |
| 926667-MK-9 | VIENNA GENERAL OBLIGATION S2020 | | 1.A FE | 1,975,573 | 1,990,000 | 1,780,990 | 1,981,045 | 0 | 995 | 0 | 0 | 2.000 | 2.060 | MS | 13,267 | 39,800 | 03/10/2020 | 03/01/2034 | 2,009,900 |
| 926667-ML-7 | VIENNA GENERAL OBLIGATION S2020 | | 1.A FE | 1,964,588 | 1,990,000 | 1,748,076 | 1,973,462 | 0 | 1,618 | 0 | 0 | 2.000 | 2.100 | MS | 13,267 | 39,800 | 03/10/2020 | 03/01/2035 | 2,009,900 |
| 926667-MM-5 | VIENNA GENERAL OBLIGATION S2020 | | 1.A FE | 1,952,528 | 1,990,000 | 1,708,654 | 1,964,642 | 0 | 2,208 | 0 | 0 | 2.000 | 2.140 | MS | 13,267 | 39,800 | 03/10/2020 | 03/01/2036 | 2,009,900 |
| 926667-MN-3 | VIENNA GENERAL OBLIGATION S2020 | | 1.A FE | 1,974,558 | 1,990,000 | 1,688,177 | 1,979,179 | 0 | 845 | 0 | 0 | 2.125 | 2.180 | MS | 14,096 | 42,288 | 03/10/2020 | 03/01/2037 | 2,011,144 |
| 926667-MP-8 | VIENNA GENERAL OBLIGATION S2020 | | 1.A FE | 1,962,140 | 1,990,000 | 1,647,640 | 1,969,914 | 0 | 1,421 | 0 | 0 | 2.125 | 2.220 | MS | 14,096 | 42,288 | 03/10/2020 | 03/01/2038 | 2,011,144 |
| 926667-MQ-6 | VIENNA GENERAL OBLIGATION S2020 | | 1.A FE | 1,986,916 | 1,990,000 | 1,636,934 | 1,987,717 | 0 | 146 | 0 | 0 | 2.250 | 2.260 | MS | 14,925 | 44,775 | 03/10/2020 | 03/01/2039 | 2,012,388 |
| 926667-MR-4 | VIENNA GENERAL OBLIGATION S2020 | | 1.A FE | 1,972,316 | 1,985,000 | 1,569,301 | 1,975,412 | 0 | 565 | 0 | 0 | 2.250 | 2.290 | MS | 14,888 | 44,663 | 03/10/2020 | 03/01/2040 | 2,007,331 |
| 927734-YK-3 | VIRGINIA BEACH GENERAL OBLIGATION S2013A | | 1.A FE | 1,185,041 | 1,145,000 | 1,145,630 | 1,145,000 | 0 | 0 | 0 | 0 | 3.500 | 3.500 | FA | 16,698 | 40,075 | 04/03/2013 | 08/01/2030 | 1,165,038 |
| 927734-YL-1 | VIRGINIA BEACH GENERAL OBLIGATION S2013A | | 1.A FE | 1,179,945 | 1,145,000 | 1,145,561 | 1,145,000 | 0 | 0 | 0 | 0 | 3.500 | 3.500 | FA | 16,698 | 40,075 | 04/03/2013 | 08/01/2031 | 1,165,038 |
| 928109-3X-3 | VIRGINIA GENERAL OBLIGATION S2020A | | 1.A FE | 6,899,170 | 6,925,000 | 5,335,366 | 6,905,889 | 0 | 1,350 | 0 | 0 | 1.875 | 1.900 | JD | 10,820 | 129,844 | 10/15/2020 | 06/01/2038 | 6,989,922 |
| 928109-3Y-1 | VIRGINIA GENERAL OBLIGATION S2020A | | 1.A FE | 6,988,623 | 7,060,000 | 5,294,647 | 7,005,977 | 0 | 3,491 | 0 | 0 | 1.875 | 1.940 | JD | 11,031 | 132,375 | 10/15/2020 | 06/01/2039 | 7,126,188 |
| 928109-3Z-8 | VIRGINIA GENERAL OBLIGATION S2020A | | 1.A FE | 7,062,999 | 7,185,000 | 5,171,907 | 7,090,738 | 0 | 5,595 | 0 | 0 | 1.875 | 1.980 | JD | 11,227 | 134,719 | 10/15/2020 | 06/01/2040 | 7,252,359 |
| 928110-DH-5 | VIRGINIA GENERAL OBLIGATION S2025A | | 1.A FE | 11,317,104 | 11,475,000 | 11,790,907 | 11,346,093 | 0 | 28,989 | 0 | 0 | 4.500 | 4.585 | JD | 43,031 | 225,197 | 06/06/2025 | 06/01/2047 | 4,086,629 |
| 928110-DL-6 | VIRGINIA GENERAL OBLIGATION S2025A | | 1.A FE | 14,041,679 | 14,260,000 | 14,645,733 | 14,043,327 | 0 | 1,647 | 0 | 0 | 4.625 | 4.733 | JD | 54,960 | 287,626 | 06/06/2025 | 06/01/2050 | 5,084,931 |
| 92817M-BH-3 | VIRGINIA PUB SCH AUTH CHESAPEAKE S2025 | | 1.A FE | 10,642,762 | 10,675,000 | 11,178,647 | 10,643,528 | 0 | 766 | 0 | 0 | 4.375 | 4.401 | FA | 240,002 | 0 | 06/04/2025 | 08/01/2042 | 3,636,172 |
| 92817M-BL-4 | VIRGINIA PUB SCH AUTH CHESAPEAKE S2025 | | 1.A FE | 10,667,528 | 10,675,000 | 11,086,628 | 10,667,710 | 0 | 183 | 0 | 0 | 4.625 | 4.630 | FA | 253,717 | 0 | 06/04/2025 | 08/01/2045 | 3,640,620 |
| 92817T-EW-2 | VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S14 | | 1.A FE | 4,055,329 | 4,125,000 | 4,125,825 | 4,097,889 | 0 | 4,411 | 0 | 0 | 3.000 | 3.130 | JJ | 57,063 | 123,750 | 10/06/2014 | 07/15/2031 | 4,186,875 |
| 92817T-EY-8 | VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S14 | | 1.A FE | 3,411,452 | 3,535,000 | 3,535,177 | 3,476,298 | 0 | 6,765 | 0 | 0 | 3.000 | 3.250 | JJ | 48,901 | 106,050 | 10/06/2014 | 07/15/2033 | 3,588,025 |
| 92817T-EY-8 | VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S14 | SD | 1.A FE | 53,078 | 55,000 | 55,003 | 54,087 | 0 | 105 | 0 | 0 | 3.000 | 3.250 | JJ | 761 | 1,650 | 10/06/2014 | 07/15/2033 | 55,825 |
| 92817T-JF-4 | VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S18 | | 1.A FE | 742,504 | 745,000 | 748,263 | 743,387 | 0 | 129 | 0 | 0 | 3.375 | 3.400 | MS | 8,381 | 25,144 | 05/09/2018 | 03/01/2036 | 757,572 |
| 92817T-JF-4 | VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S18 | SD | 1.A FE | 5,033,083 | 5,050,000 | 5,072,119 | 5,039,065 | 0 | 874 | 0 | 0 | 3.375 | 3.400 | MS | 56,813 | 170,438 | 05/09/2018 | 03/01/2036 | 5,135,219 |
| 92817T-LE-4 | VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S20 | | 1.A FE | 5,352,211 | 5,325,000 | 4,682,273 | 5,338,412 | 0 | (2,724) | 0 | 0 | 1.375 | 1.320 | AO | 18,305 | 73,219 | 09/29/2020 | 10/01/2031 | 5,361,609 |
| 92817T-LF-1 | VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S20 | | 1.A FE | 5,349,602 | 5,325,000 | 4,618,639 | 5,337,143 | 0 | (2,459) | 0 | 0 | 1.500 | 1.450 | AO | 19,969 | 79,875 | 09/29/2020 | 10/01/2032 | 5,364,938 |
| 92817T-LG-9 | VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S20 | | 1.A FE | 5,351,891 | 5,325,000 | 4,556,549 | 5,338,313 | 0 | (2,687) | 0 | 0 | 1.625 | 1.570 | AO | 21,633 | 86,531 | 09/29/2020 | 10/01/2033 | 5,368,266 |
| 92817T-LH-7 | VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S20 | | 1.A FE | 5,368,772 | 5,325,000 | 4,501,595 | 5,346,755 | 0 | (4,376) | 0 | 0 | 1.750 | 1.660 | AO | 23,297 | 93,188 | 09/29/2020 | 10/01/2034 | 5,371,594 |
| 92817T-LJ-3 | VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S20 | | 1.A FE | 5,329,793 | 5,325,000 | 4,371,133 | 5,327,367 | 0 | (484) | 0 | 0 | 1.750 | 1.740 | AO | 23,297 | 93,188 | 09/29/2020 | 10/01/2035 | 5,371,594 |
| 92817T-LK-0 | VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S20 | | 1.A FE | 5,361,210 | 5,325,000 | 4,306,594 | 5,343,048 | 0 | (3,619) | 0 | 0 | 1.875 | 1.800 | AO | 24,961 | 99,844 | 09/29/2020 | 10/01/2036 | 5,374,922 |
| 92817T-LL-8 | VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S20 | | 1.A FE | 5,337,035 | 5,325,000 | 4,177,196 | 5,330,970 | 0 | (1,203) | 0 | 0 | 1.875 | 1.850 | AO | 24,961 | 99,844 | 09/29/2020 | 10/01/2037 | 5,374,922 |
| 92817T-LM-6 | VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S20 | | 1.A FE | 5,373,085 | 5,325,000 | 4,246,634 | 5,349,014 | 0 | (4,799) | 0 | 0 | 2.000 | 1.900 | AO | 26,625 | 106,500 | 09/29/2020 | 10/01/2038 | 5,378,250 |
| 92817T-LN-4 | VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S20 | | 1.A FE | 5,348,963 | 5,325,000 | 4,132,253 | 5,336,959 | 0 | (2,393) | 0 | 0 | 2.000 | 1.950 | AO | 26,625 | 106,500 | 09/29/2020 | 10/01/2039 | 5,378,250 |
| 92817T-LP-9 | VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S20 | | 1.A FE | 5,329,739 | 5,325,000 | 3,987,999 | 5,327,336 | 0 | (477) | 0 | 0 | 2.000 | 1.990 | AO | 26,625 | 106,500 | 09/29/2020 | 10/01/2040 | 5,378,250 |
| 930864-KD-4 | WAKE CNTY GO S2025A | | 1.A FE | 24,575,000 | 25,000,000 | 24,883,250 | 24,586,425 | 0 | 11,425 | 0 | 0 | 4.000 | 4.141 | AO | 250,000 | 480,556 | 03/18/2025 | 04/01/2044 | 5,097,885 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 930864-KY-8 | WAKE CNTY GO S2025B | | 1.A FE | 8,599,780 | 8,760,000 | 8,719,091 | 8,603,827 | 0 | 4,047 | 0 | 0 | 4.000 | 4.148 | AO | 87,600 | 168,387 | 03/18/2025 | 04/01/2044 | 2,233,800 |
| 930864-AQ-6 | WAKE CO GENERAL OBLIGATION S2018A | | 1.A FE | 10,405,000 | 10,405,000 | 10,454,320 | 10,405,000 | 0 | 0 | 0 | 0 | 3.250 | 3.250 | MS | 112,721 | 338,163 | 02/21/2018 | 03/01/2033 | 10,574,081 |
| 932712-QT-2 | WALNUT CREEK SCHOOL DIST GO S2019B | | 1.C FE | 948,921 | 925,000 | 872,960 | 930,580 | 0 | (3,249) | 0 | 0 | 2.875 | 2.502 | MS | 8,865 | 26,594 | 01/01/2020 | 09/01/2036 | 938,297 |
| 938650-QA-9 | WASHINGTON CO GEN OBLIG REF S2016A | | 1.C FE | 9,116,925 | 8,915,000 | 8,469,072 | 8,924,454 | 0 | (22,980) | 0 | 0 | 3.125 | 2.860 | JD | 23,216 | 278,594 | 06/27/2016 | 06/01/2037 | 9,054,297 |
| 938234-SD-4 | WASHINGTON CO GEN OBLIG S2016B | | 1.A FE | 8,562,180 | 7,910,000 | 7,910,158 | 7,940,481 | 0 | (72,462) | 0 | 0 | 3.250 | 2.310 | JD | 21,423 | 257,075 | 07/07/2016 | 06/01/2035 | 8,038,538 |
| 937751-7C-3 | WASHINGTON CO GENERAL OBLIGATION S2016 | | 1.B FE | 1,292,130 | 1,260,000 | 1,249,252 | 1,261,803 | 0 | (3,533) | 0 | 0 | 3.000 | 2.710 | JJ | 18,900 | 37,800 | 05/03/2016 | 07/01/2033 | 1,278,900 |
| 937751-7D-1 | WASHINGTON CO GENERAL OBLIGATION S2016 | | 1.B FE | 1,326,208 | 1,300,000 | 1,281,007 | 1,301,475 | 0 | (2,889) | 0 | 0 | 3.000 | 2.770 | JJ | 19,500 | 39,000 | 05/03/2016 | 07/01/2034 | 1,319,500 |
| 937751-7E-9 | WASHINGTON CO GENERAL OBLIGATION S2016 | | 1.B FE | 1,354,003 | 1,340,000 | 1,320,664 | 1,340,793 | 0 | (1,552) | 0 | 0 | 3.000 | 2.880 | JJ | 20,100 | 40,200 | 05/03/2016 | 07/01/2035 | 1,360,100 |
| 937751-7F-6 | WASHINGTON CO GENERAL OBLIGATION S2016 | | 1.B FE | 1,392,188 | 1,385,000 | 1,338,104 | 1,385,409 | 0 | (801) | 0 | 0 | 3.000 | 2.940 | JJ | 20,775 | 41,550 | 05/03/2016 | 07/01/2036 | 1,405,775 |
| 938650-QZ-4 | WASHINGTON CO GENERAL OBLIGATION S2017A | | 1.C FE | 1,130,680 | 1,150,000 | 1,100,424 | 1,137,443 | 0 | 894 | 0 | 0 | 3.125 | 3.240 | JD | 2,995 | 35,938 | 06/19/2017 | 06/01/2037 | 1,167,969 |
| 938650-RQ-3 | WASHINGTON CO GENERAL OBLIGATION S2017B | | 1.C FE | 887,598 | 900,000 | 894,915 | 893,984 | 0 | 837 | 0 | 0 | 2.875 | 2.990 | JD | 2,156 | 25,875 | 06/19/2017 | 06/01/2032 | 912,938 |
| 937777-AU-4 | WASHINGTON CO GENERAL OBLIGATION S2018 | | 1.B FE | 980,164 | 985,000 | 968,393 | 981,743 | 0 | 228 | 0 | 0 | 3.375 | 3.410 | JJ | 16,622 | 33,244 | 05/08/2018 | 07/01/2037 | 1,001,622 |
| 937777-AV-2 | WASHINGTON CO GENERAL OBLIGATION S2018 | | 1.B FE | 1,011,871 | 1,020,000 | 1,006,893 | 1,014,336 | 0 | 358 | 0 | 0 | 3.375 | 3.430 | JJ | 17,213 | 34,425 | 05/08/2018 | 07/01/2038 | 1,037,213 |
| 937777-FF-2 | WASHINGTON CO GENERAL OBLIGATION S2022 | | 1.B FE | 955,008 | 960,000 | 963,878 | 955,977 | 0 | 277 | 0 | 0 | 3.625 | 3.670 | JJ | 17,400 | 34,800 | 05/24/2022 | 07/01/2037 | 977,400 |
| 937777-FG-0 | WASHINGTON CO GENERAL OBLIGATION S2022 | | 1.B FE | 981,249 | 995,000 | 993,229 | 983,658 | 0 | 700 | 0 | 0 | 3.625 | 3.740 | JJ | 18,034 | 36,069 | 05/24/2022 | 07/01/2038 | 1,013,034 |
| 937777-FH-8 | WASHINGTON CO GENERAL OBLIGATION S2022 | | 1.B FE | 1,024,829 | 1,030,000 | 1,031,463 | 1,025,678 | 0 | 241 | 0 | 0 | 3.750 | 3.790 | JJ | 19,313 | 38,625 | 05/24/2022 | 07/01/2039 | 1,049,313 |
| 939307-JJ-4 | WASHINGTON CO SD#1J HILLSBORO GO S2017 | SD | 1.B FE | 1,181,200 | 1,000,000 | 1,026,200 | 1,031,006 | 0 | (20,593) | 0 | 0 | 5.000 | 2.810 | JD | 2,222 | 50,000 | 12/13/2017 | 06/15/2037 | 1,025,000 |
| 939307-JJ-4 | WASHINGTON CO SD#1J HILLSBORO GO S2017 | SD | 1.B FE | 4,467,560 | 4,000,000 | 4,104,800 | 4,088,359 | 0 | (58,264) | 0 | 0 | 5.000 | 3.430 | JD | 8,889 | 200,000 | 10/10/2018 | 06/15/2037 | 4,100,000 |
| 938429-X4-4 | WASHINGTON CO SD#48J BEAVERTON CABS S22A | | 1.B FE | 3,339,440 | 8,000,000 | 4,024,800 | 3,919,503 | 0 | 176,824 | 0 | 0 | 0.000 | 4.670 | N/A | 0 | 0 | 06/29/2022 | 06/15/2041 | 8,000,000 |
| 938429-X5-1 | WASHINGTON CO SD#48J BEAVERTON CABS S22A | | 1.B FE | 2,763,110 | 7,000,000 | 3,321,570 | 3,248,623 | 0 | 148,073 | 0 | 0 | 0.000 | 4.720 | N/A | 0 | 0 | 06/29/2022 | 06/15/2042 | 7,000,000 |
| 938429-W6-0 | WASHINGTON CO SD#48J GO TXBL REF S2020 | | 1.B FE | 5,572,785 | 6,900,000 | 5,957,460 | 5,716,664 | 0 | 129,169 | 0 | 0 | 2.043 | 4.807 | JD | 6,265 | 140,967 | 11/18/2024 | 06/15/2033 | 6,970,484 |
| 93974D-XY-9 | WASHINGTON GO MOTOR VEHICLE FUEL REFS16B | SD | 1.B FE | 27,269,805 | 21,565,000 | 21,817,095 | 21,929,108 | 0 | (614,749) | 0 | 0 | 5.000 | 2.070 | FA | 449,271 | 1,078,250 | 06/28/2016 | 08/01/2034 | 22,104,125 |
| 93974E-PX-8 | WASHINGTON MVFT/VRF GO S2021F | | 1.B FE | 1,417,782 | 1,070,000 | 1,142,632 | 1,263,509 | 0 | (34,035) | 0 | 0 | 5.000 | 1.510 | JD | 4,458 | 53,500 | 04/20/2021 | 06/01/2041 | 1,096,750 |
| 93974E-PX-8 | WASHINGTON MVFT/VRF GO S2021F | SD | 1.B FE | 15,509,476 | 11,705,000 | 12,499,535 | 13,821,847 | 0 | (372,316) | 0 | 0 | 5.000 | 1.510 | JD | 48,771 | 585,250 | 04/20/2021 | 06/01/2041 | 11,997,625 |
| 942833-YK-4 | WAUKEE CSD GENERAL OBLIGATION REF S19A | | 1.C FE | 5,518,528 | 5,290,000 | 5,221,071 | 5,336,919 | 0 | (32,194) | 0 | 0 | 3.125 | 2.483 | JD | 13,776 | 165,313 | 01/01/2020 | 06/01/2035 | 5,372,656 |
| 942833-ZV-9 | WAUKEE CSD GENERAL OBLIGATION REF S22A | | 1.C FE | 3,726,348 | 3,760,000 | 3,650,509 | 3,733,144 | 0 | 1,917 | 0 | 0 | 3.125 | 3.200 | JD | 9,792 | 117,500 | 03/29/2022 | 06/01/2037 | 3,818,750 |
| 942833-ZW-7 | WAUKEE CSD GENERAL OBLIGATION REF S22A | | 1.C FE | 3,860,091 | 3,865,000 | 3,759,988 | 3,861,009 | 0 | 253 | 0 | 0 | 3.250 | 3.260 | JD | 10,468 | 125,613 | 03/29/2022 | 06/01/2038 | 3,927,806 |
| 942833-ZX-5 | WAUKEE CSD GENERAL OBLIGATION REF S22A | | 1.C FE | 3,943,782 | 3,980,000 | 3,802,970 | 3,949,960 | 0 | 1,748 | 0 | 0 | 3.250 | 3.320 | JD | 10,779 | 129,350 | 03/29/2022 | 06/01/2039 | 4,044,675 |
| 942833-ZY-3 | WAUKEE CSD GENERAL OBLIGATION REF S22A | | 1.C FE | 4,039,677 | 4,095,000 | 3,847,908 | 4,048,402 | 0 | 2,474 | 0 | 0 | 3.250 | 3.350 | JD | 11,091 | 133,088 | 03/29/2022 | 06/01/2040 | 4,161,544 |
| 942833-ZZ-0 | WAUKEE CSD GENERAL OBLIGATION REF S22A | | 1.C FE | 4,211,923 | 4,215,000 | 3,955,187 | 4,212,402 | 0 | 123 | 0 | 0 | 3.375 | 3.380 | JD | 11,855 | 142,256 | 03/29/2022 | 06/01/2041 | 4,286,128 |
| 943198-GR-6 | WAUPACA CO GENERAL OBLIGATION S2018A | | 1.C FE | 1,159,246 | 1,160,000 | 1,164,814 | 1,159,509 | 0 | 41 | 0 | 0 | 3.625 | 3.630 | MS | 14,017 | 42,050 | 09/18/2018 | 03/01/2035 | 1,181,025 |
| 943505-AL-1 | WAUWATOSA GENERAL OBLIGATION REF S19A | | 1.A FE | 496,880 | 500,000 | 476,770 | 498,498 | 0 | 283 | 0 | 0 | 2.375 | 2.440 | JD | 990 | 11,875 | 11/06/2019 | 12/01/2030 | 505,938 |
| 943505-AM-9 | WAUWATOSA GENERAL OBLIGATION REF S19A | | 1.A FE | 508,424 | 510,000 | 483,210 | 509,159 | 0 | 129 | 0 | 0 | 2.500 | 2.530 | JD | 1,063 | 12,750 | 11/06/2019 | 12/01/2031 | 516,375 |
| 943505-AN-7 | WAUWATOSA GENERAL OBLIGATION REF S19A | | 1.A FE | 518,669 | 525,000 | 491,500 | 521,361 | 0 | 473 | 0 | 0 | 2.500 | 2.610 | JD | 1,094 | 13,125 | 11/06/2019 | 12/01/2032 | 531,563 |
| 943505-AP-2 | WAUWATOSA GENERAL OBLIGATION REF S19A | | 1.A FE | 531,581 | 535,000 | 500,899 | 532,907 | 0 | 234 | 0 | 0 | 2.625 | 2.680 | JD | 1,170 | 14,044 | 11/06/2019 | 12/01/2033 | 542,022 |
| 943505-AQ-0 | WAUWATOSA GENERAL OBLIGATION REF S19A | | 1.A FE | 542,262 | 550,000 | 503,624 | 545,019 | 0 | 486 | 0 | 0 | 2.625 | 2.740 | JD | 1,203 | 14,438 | 11/06/2019 | 12/01/2034 | 557,219 |
| 943505-AR-8 | WAUWATOSA GENERAL OBLIGATION REF S19A | | 1.A FE | 154,005 | 155,000 | 141,386 | 154,331 | 0 | 58 | 0 | 0 | 2.750 | 2.800 | JD | 355 | 4,263 | 11/06/2019 | 12/01/2035 | 157,131 |
| 943505-AS-6 | WAUWATOSA GENERAL OBLIGATION REF S19A | | 1.A FE | 157,643 | 160,000 | 143,354 | 158,357 | 0 | 126 | 0 | 0 | 2.750 | 2.860 | JD | 367 | 4,400 | 11/06/2019 | 12/01/2036 | 162,200 |
| 943505-AT-4 | WAUWATOSA GENERAL OBLIGATION REF S19A | | 1.A FE | 164,195 | 165,000 | 147,172 | 164,420 | 0 | 40 | 0 | 0 | 2.875 | 2.910 | JD | 395 | 4,744 | 11/06/2019 | 12/01/2037 | 167,372 |
| 943505-AU-1 | WAUWATOSA GENERAL OBLIGATION REF S19A | | 1.A FE | 162,972 | 165,000 | 144,982 | 163,501 | 0 | 94 | 0 | 0 | 2.875 | 2.960 | JD | 395 | 4,744 | 11/06/2019 | 12/01/2038 | 167,372 |
| 943505-AV-9 | WAUWATOSA GENERAL OBLIGATION REF S19A | | 1.A FE | 170,000 | 170,000 | 154,839 | 170,000 | 0 | 0 | 0 | 0 | 3.000 | 3.000 | JD | 425 | 5,100 | 11/06/2019 | 12/01/2039 | 172,550 |
| 943504-4F-4 | WAUWATOSA GENERAL OBLIGATION S2015B | | 1.A FE | 809,325 | 825,000 | 825,017 | 819,019 | 0 | 1,105 | 0 | 0 | 3.000 | 3.160 | JD | 2,063 | 24,750 | 11/17/2015 | 12/01/2030 | 837,375 |
| 943517-CR-1 | WAUWATOSA SCHOOL DISTRICT GO S2019B | | 1.B FE | 2,672,700 | 2,500,000 | 2,516,400 | 2,539,790 | 0 | (23,266) | 0 | 0 | 3.000 | 2.023 | MS | 25,000 | 75,000 | 01/01/2020 | 09/01/2030 | 2,537,500 |
| 943517-CU-4 | WAUWATOSA SCHOOL DISTRICT GO S2019B | | 1.B FE | 6,019,427 | 5,630,000 | 5,646,102 | 5,720,697 | 0 | (52,797) | 0 | 0 | 3.375 | 2.382 | MS | 63,338 | 190,013 | 01/01/2020 | 09/01/2036 | 5,725,006 |
| 943517-DE-9 | WAUWATOSA SCHOOL DISTRICT GO S2025 | | 1.B FE | 11,100,713 | 11,250,000 | 11,306,475 | 11,103,955 | 0 | 3,243 | 0 | 0 | 4.250 | 4.357 | AO | 119,531 | 229,766 | 03/19/2025 | 04/01/2045 | 2,517,381 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 946813-WL-2 | WAYZATA ISD #284 GO S2017A | | 1.A FE | 10,699,322 | 10,825,000 | 10,687,631 | 10,739,226 | 0 | 5,669 | 0 | 0 | 3.250 | 3.330 | FA | 146,589 | 351,813 | 01/26/2018 | 02/01/2038 | 11,000,906 |
| 94766P-HJ-3 | WEBER SCHOOL DISTRICT GO S2018 | | 1.A FE | 2,542,347 | 2,570,000 | 2,563,369 | 2,558,796 | 0 | 2,313 | 0 | 0 | 2.875 | 2.980 | JD | 3,284 | 73,888 | 02/22/2018 | 06/15/2030 | 2,606,944 |
| 94766P-NK-3 | WEBER SCHOOL DISTRICT GO S2024B | | 1.A FE | 2,506,694 | 2,520,000 | 2,522,142 | 2,507,412 | 0 | 487 | 0 | 0 | 4.000 | 4.040 | JD | 4,480 | 100,800 | 06/14/2024 | 06/15/2043 | 2,570,400 |
| 948050-KC-2 | WEBSTER GROVES SCHOOL DIST GO S2019 | | 1.B FE | 2,280,634 | 2,300,000 | 2,195,948 | 2,288,280 | 0 | 1,254 | 0 | 0 | 2.750 | 2.820 | MS | 21,083 | 63,250 | 05/20/2019 | 03/01/2034 | 2,331,625 |
| 949493-C7-3 | WELLESLEY GENERAL OBLIGATION LTD S2022 | | 1.A FE | 3,059,378 | 3,070,000 | 2,662,396 | 3,061,489 | 0 | 554 | 0 | 0 | 2.375 | 2.400 | JD | 6,076 | 72,913 | 02/03/2022 | 12/01/2038 | 3,106,456 |
| 949493-C8-1 | WELLESLEY GENERAL OBLIGATION LTD S2022 | | 1.A FE | 3,036,905 | 3,070,000 | 2,607,689 | 3,042,956 | 0 | 1,611 | 0 | 0 | 2.375 | 2.450 | JD | 6,076 | 72,913 | 02/03/2022 | 12/01/2039 | 3,106,456 |
| 949493-C9-9 | WELLESLEY GENERAL OBLIGATION LTD S2022 | | 1.A FE | 3,070,000 | 3,070,000 | 2,583,804 | 3,070,000 | 0 | 0 | 0 | 0 | 2.500 | 2.500 | JD | 6,396 | 76,750 | 02/03/2022 | 12/01/2040 | 3,108,375 |
| 949493-D2-3 | WELLESLEY GENERAL OBLIGATION LTD S2022 | | 1.A FE | 3,050,935 | 3,070,000 | 2,508,436 | 3,053,972 | 0 | 807 | 0 | 0 | 2.500 | 2.540 | JD | 6,396 | 76,750 | 02/03/2022 | 12/01/2041 | 3,108,375 |
| 952531-GD-7 | WEST DES MOINES GO TAXABLE S2020C | | 1.A FE | 594,516 | 565,000 | 560,960 | 567,199 | 0 | (5,247) | 0 | 0 | 2.000 | 1.060 | JD | 942 | 11,300 | 08/04/2020 | 06/01/2026 | 570,650 |
| 952531-GE-5 | WEST DES MOINES GO TAXABLE S2020C | | 1.A FE | 579,617 | 580,000 | 559,909 | 579,917 | 0 | 57 | 0 | 0 | 1.100 | 1.110 | JD | 532 | 6,380 | 08/04/2020 | 06/01/2027 | 583,190 |
| 952531-GF-2 | WEST DES MOINES GO TAXABLE S2020C | | 1.A FE | 584,561 | 585,000 | 553,328 | 584,860 | 0 | 56 | 0 | 0 | 1.250 | 1.260 | JD | 609 | 7,313 | 08/04/2020 | 06/01/2028 | 588,656 |
| 952531-GG-0 | WEST DES MOINES GO TAXABLE S2020C | | 1.A FE | 587,080 | 590,000 | 543,650 | 588,819 | 0 | 335 | 0 | 0 | 1.250 | 1.310 | JD | 615 | 7,375 | 08/04/2020 | 06/01/2029 | 593,688 |
| 95640H-JH-2 | WEST VALLEY-MISSION CCD GO S2019A | | 1.A FE | 3,842,489 | 3,875,000 | 3,787,774 | 3,852,407 | 0 | 1,599 | 0 | 0 | 3.000 | 3.060 | FA | 48,438 | 116,250 | 03/27/2019 | 08/01/2037 | 3,933,125 |
| 95640H-JJ-8 | WEST VALLEY-MISSION CCD GO S2019A | | 1.A FE | 1,928,553 | 1,750,000 | 1,792,210 | 1,818,060 | 0 | (17,803) | 0 | 0 | 4.000 | 2.850 | FA | 29,167 | 70,000 | 03/27/2019 | 08/01/2038 | 1,785,000 |
| 95640H-JK-5 | WEST VALLEY-MISSION CCD GO S2019A | | 1.A FE | 1,921,990 | 1,750,000 | 1,786,628 | 1,815,639 | 0 | (17,154) | 0 | 0 | 4.000 | 2.890 | FA | 29,167 | 70,000 | 03/27/2019 | 08/01/2039 | 1,785,000 |
| 95988M-DN-4 | WESTERN TECH COLLEGE DIST GO REF S2017F | | 1.B FE | 1,690,174 | 1,700,000 | 1,700,034 | 1,695,148 | 0 | 688 | 0 | 0 | 3.000 | 3.050 | AO | 12,750 | 51,000 | 12/07/2017 | 04/01/2032 | 1,725,500 |
| 962506-RG-8 | WHATCOM CO SD#501 BELLINGHAM GO REF S15 | | 1.A FE | 3,928,571 | 3,725,000 | 3,726,416 | 3,725,252 | 0 | (21,341) | 0 | 0 | 4.000 | 3.803 | JD | 12,417 | 149,000 | 12/02/2015 | 12/01/2035 | 3,799,500 |
| 962506-RG-8 | WHATCOM CO SD#501 BELLINGHAM GO REF S15 | SD | 1.A FE | 4,629,914 | 4,390,000 | 4,391,668 | 4,390,297 | 0 | (25,151) | 0 | 0 | 4.000 | 3.803 | JD | 14,633 | 175,600 | 12/02/2015 | 12/01/2035 | 4,477,800 |
| 962506-SN-2 | WHATCOM CO SD#501 BELLINGHAM GO S2018 | | 1.A FE | 1,012,532 | 870,000 | 920,477 | 915,239 | 0 | (14,601) | 0 | 0 | 5.000 | 3.120 | JD | 3,625 | 43,500 | 08/15/2018 | 12/01/2036 | 891,750 |
| 962506-SN-2 | WHATCOM CO SD#501 BELLINGHAM GO S2018 | SD | 1.A FE | 6,552,363 | 5,630,000 | 5,956,653 | 5,922,754 | 0 | (94,489) | 0 | 0 | 5.000 | 3.120 | JD | 23,458 | 281,500 | 08/15/2018 | 12/01/2036 | 5,770,750 |
| 967244-4V-3 | WICHITA GENERAL OBLIGATION S14-811 | SD | 1.C FE | 9,419,973 | 9,175,000 | 9,177,661 | 9,175,000 | 0 | 0 | 0 | 0 | 3.750 | 3.750 | JD | 28,672 | 344,063 | 09/16/2014 | 06/01/2033 | 9,347,031 |
| 967245-AT-8 | WICHITA GENERAL OBLIGATION S2015A | | 1.C FE | 723,828 | 670,000 | 670,288 | 670,191 | 0 | (8,623) | 0 | 0 | 3.750 | 3.355 | JD | 2,094 | 25,125 | 01/01/2020 | 12/01/2033 | 682,563 |
| 969872-FL-9 | WILLIAMSON CO GENERAL OBLIG REF S2016A | | 1.A FE | 1,806,629 | 1,780,000 | 1,774,856 | 1,780,673 | 0 | (2,986) | 0 | 0 | 2.750 | 2.580 | AO | 12,238 | 48,950 | 02/23/2016 | 04/01/2029 | 1,804,475 |
| 969872-RA-0 | WILLIAMSON CO GENERAL OBLIG REF S2019 | | 1.A FE | 2,974,429 | 2,920,000 | 2,870,126 | 2,940,457 | 0 | (5,999) | 0 | 0 | 2.625 | 2.399 | AO | 19,163 | 76,650 | 01/01/2020 | 04/01/2033 | 2,958,325 |
| 969872-NC-0 | WILLIAMSON CO GENERAL OBLIGATION REF S17 | | 1.A FE | 5,242,335 | 5,250,000 | 5,188,155 | 5,244,917 | 0 | 356 | 0 | 0 | 3.250 | 3.260 | AO | 42,656 | 170,625 | 11/01/2017 | 04/01/2037 | 5,335,313 |
| 969887-6Q-6 | WILLIAMSON CO GO S2020 | | 1.A FE | 3,769,576 | 3,825,000 | 3,374,262 | 3,786,118 | 0 | 2,997 | 0 | 0 | 2.375 | 2.480 | FA | 34,319 | 90,844 | 01/23/2020 | 02/15/2037 | 3,870,422 |
| 969887-6Q-6 | WILLIAMSON CO GO S2020 | SD | 1.A FE | 9,042,054 | 9,175,000 | 8,093,818 | 9,081,734 | 0 | 7,189 | 0 | 0 | 2.375 | 2.480 | FA | 82,320 | 217,906 | 01/23/2020 | 02/15/2037 | 9,283,953 |
| 969888-BA-3 | WILLIAMSON CO GO S2022 | | 1.A FE | 2,510,750 | 2,500,000 | 2,560,375 | 2,506,806 | 0 | (1,193) | 0 | 0 | 4.000 | 3.940 | FA | 37,778 | 100,000 | 06/28/2022 | 02/15/2038 | 2,550,000 |
| 969888-BB-1 | WILLIAMSON CO GO S2022 | | 1.A FE | 2,943,365 | 2,935,000 | 3,002,740 | 2,940,288 | 0 | (933) | 0 | 0 | 4.000 | 3.960 | FA | 44,351 | 117,400 | 06/28/2022 | 02/15/2039 | 2,993,700 |
| 97217P-KR-9 | WILSON CO GENERAL OBLIGATION S2016 | | 1.B FE | 4,393,873 | 4,270,000 | 4,259,240 | 4,273,308 | 0 | (14,203) | 0 | 0 | 3.500 | 3.160 | AO | 37,363 | 149,450 | 03/15/2016 | 04/01/2036 | 4,344,725 |
| 97217P-PL-7 | WILSON CO GENERAL OBLIGATION S2018 | | 1.B FE | 6,621,925 | 6,655,000 | 6,666,047 | 6,633,902 | 0 | 1,875 | 0 | 0 | 3.500 | 3.540 | AO | 58,231 | 232,925 | 09/19/2018 | 04/01/2035 | 6,771,463 |
| 97217P-PP-8 | WILSON CO GENERAL OBLIGATION S2018 | | 1.B FE | 7,379,802 | 7,390,000 | 7,405,150 | 7,382,477 | 0 | 456 | 0 | 0 | 3.750 | 3.760 | AO | 69,281 | 277,125 | 09/19/2018 | 04/01/2038 | 7,528,563 |
| 97217P-SE-0 | WILSON CO GENERAL OBLIGATION S2021 | | 1.B FE | 1,672,202 | 1,695,000 | 1,399,189 | 1,680,847 | 0 | 1,821 | 0 | 0 | 1.250 | 1.370 | MN | 3,531 | 21,188 | 02/03/2021 | 05/01/2033 | 1,705,594 |
| 97217P-UL-1 | WILSON CO GENERAL OBLIGATION S2022 | | 1.B FE | 2,934,188 | 2,950,000 | 2,948,466 | 2,938,576 | 0 | 1,361 | 0 | 0 | 3.250 | 3.310 | AO | 23,969 | 95,875 | 08/09/2022 | 04/01/2033 | 2,997,938 |
| 97217P-UM-9 | WILSON CO GENERAL OBLIGATION S2022 | | 1.B FE | 3,037,662 | 3,045,000 | 3,046,218 | 3,039,455 | 0 | 562 | 0 | 0 | 3.375 | 3.400 | AO | 25,692 | 102,769 | 08/09/2022 | 04/01/2034 | 3,096,384 |
| 97217P-UN-7 | WILSON CO GENERAL OBLIGATION S2022 | | 1.B FE | 3,119,571 | 3,150,000 | 3,138,471 | 3,126,380 | 0 | 2,121 | 0 | 0 | 3.375 | 3.470 | AO | 26,578 | 106,313 | 08/09/2022 | 04/01/2035 | 3,203,156 |
| 97217P-UP-2 | WILSON CO GENERAL OBLIGATION S2022 | | 1.B FE | 3,247,904 | 3,255,000 | 3,246,797 | 3,249,315 | 0 | 444 | 0 | 0 | 3.500 | 3.520 | AO | 28,481 | 113,925 | 08/09/2022 | 04/01/2036 | 3,311,963 |
| 973024-R5-3 | WINCHESTER GENERAL OBLIGATION S2018 | | 1.A FE | 752,712 | 760,000 | 761,725 | 755,426 | 0 | 402 | 0 | 0 | 3.375 | 3.450 | JD | 1,140 | 25,650 | 06/12/2018 | 06/15/2035 | 772,825 |
| 973024-R8-7 | WINCHESTER GENERAL OBLIGATION S2018 | | 1.A FE | 832,826 | 840,000 | 835,002 | 834,955 | 0 | 316 | 0 | 0 | 3.500 | 3.560 | JD | 1,307 | 29,400 | 06/12/2018 | 06/15/2038 | 854,700 |
| 97705M-TG-0 | WISCONSIN GENERAL OBLIGATION REF S2021-2 | | 1.B FE | 1,859,234 | 1,450,000 | 1,562,056 | 1,649,699 | 0 | (44,060) | 0 | 0 | 5.000 | 1.690 | MN | 12,083 | 72,500 | 10/15/2020 | 05/01/2038 | 1,486,250 |
| 97705M-TH-8 | WISCONSIN GENERAL OBLIGATION REF S2021-2 | | 1.B FE | 939,551 | 735,000 | 788,640 | 834,908 | 0 | (22,020) | 0 | 0 | 5.000 | 1.730 | MN | 6,125 | 36,750 | 10/15/2020 | 05/01/2039 | 753,375 |
| 97705M-TH-8 | WISCONSIN GENERAL OBLIGATION REF S2021-2 | SD | 1.B FE | 977,900 | 765,000 | 820,830 | 868,986 | 0 | (22,918) | 0 | 0 | 5.000 | 1.730 | MN | 6,375 | 38,250 | 10/15/2020 | 05/01/2039 | 784,125 |
| 97705M-TJ-4 | WISCONSIN GENERAL OBLIGATION REF S2021-2 | SD | 1.B FE | 1,911,555 | 1,500,000 | 1,598,505 | 1,701,208 | 0 | (44,299) | 0 | 0 | 5.000 | 1.770 | MN | 12,500 | 75,000 | 10/15/2020 | 05/01/2040 | 1,537,500 |
| 97705M-TK-1 | WISCONSIN GENERAL OBLIGATION REF S2021-2 | SD | 1.B FE | 6,011,035 | 4,735,000 | 5,020,663 | 5,359,570 | 0 | (137,326) | 0 | 0 | 5.000 | 1.820 | MN | 39,458 | 236,750 | 10/15/2020 | 05/01/2041 | 4,853,375 |
| 97913P-FW-1 | WOODBURY GENERAL OBLIGATION S2013A | | 1.A FE | 1,083,768 | 1,050,000 | 1,050,042 | 1,050,000 | 0 | 0 | 0 | 0 | 3.000 | 3.000 | FA | 13,125 | 31,500 | 01/01/2020 | 02/01/2030 | 1,065,750 |
| 97913P-FX-9 | WOODBURY GENERAL OBLIGATION S2013A | | 1.A FE | 1,114,935 | 1,085,000 | 1,085,022 | 1,085,000 | 0 | 0 | 0 | 0 | 3.000 | 3.000 | FA | 13,563 | 32,550 | 01/01/2020 | 02/01/2031 | 1,101,275 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 97913P-FY-7 | WOODBURY GENERAL OBLIGATION S2013A | | 1.A FE | 1,141,414 | 1,115,000 | 1,114,978 | 1,115,000 | 0 | 0 | 0 | 0 | 3.000 | 3.000 | FA | 13,938 | 33,450 | 01/01/2020 | 02/01/2032 | 1,131,725 |
| 97913P-FZ-4 | WOODBURY GENERAL OBLIGATION S2013A | | 1.A FE | 1,172,276 | 1,150,000 | 1,144,446 | 1,150,000 | 0 | 0 | 0 | 0 | 3.000 | 3.000 | FA | 14,375 | 34,500 | 01/01/2020 | 02/01/2033 | 1,167,250 |
| 97913P-GA-8 | WOODBURY GENERAL OBLIGATION S2013A | | 1.A FE | 1,207,219 | 1,185,000 | 1,170,709 | 1,185,000 | 0 | 0 | 0 | 0 | 3.000 | 3.000 | FA | 14,813 | 35,550 | 01/01/2020 | 02/01/2034 | 1,202,775 |
| 97913P-KT-2 | WOODBURY GENERAL OBLIGATION S2018A | | 1.A FE | 843,048 | 845,000 | 848,143 | 843,924 | 0 | 131 | 0 | 0 | 3.250 | 3.270 | FA | 11,443 | 27,463 | 08/23/2018 | 02/01/2033 | 858,731 |
| 97913P-KV-7 | WOODBURY GENERAL OBLIGATION S2018A | | 1.A FE | 760,145 | 715,000 | 717,245 | 722,401 | 0 | (6,673) | 0 | 0 | 3.375 | 2.400 | FA | 10,055 | 24,131 | 01/01/2020 | 02/01/2035 | 727,066 |
| 97913P-KY-1 | WOODBURY GENERAL OBLIGATION S2018A | | 1.A FE | 782,282 | 790,000 | 791,074 | 784,594 | 0 | 351 | 0 | 0 | 3.500 | 3.570 | FA | 11,521 | 27,650 | 08/23/2018 | 02/01/2038 | 803,825 |
| 97913P-KZ-8 | WOODBURY GENERAL OBLIGATION S2018A | | 1.A FE | 869,175 | 820,000 | 820,402 | 828,101 | 0 | (7,293) | 0 | 0 | 3.500 | 2.568 | FA | 11,958 | 28,700 | 01/01/2020 | 02/01/2039 | 834,350 |
| 982038-TJ-0 | WORTHINGTON CITY SCH DIST GO S2023 | | 1.B FE | 2,600,578 | 2,480,000 | 2,634,157 | 2,591,862 | 0 | (8,716) | 0 | 0 | 5.000 | 4.240 | JD | 10,333 | 124,000 | 05/13/2025 | 12/01/2043 | 2,542,000 |
| 982038-TK-7 | WORTHINGTON CITY SCH DIST GO S2023 | | 1.B FE | 5,401,976 | 5,175,000 | 5,371,961 | 5,398,976 | 0 | (3,000) | 0 | 0 | 5.000 | 4.270 | JD | 21,563 | 129,375 | 11/21/2025 | 12/01/2048 | 1,272,656 |
| 982038-TK-7 | WORTHINGTON CITY SCH DIST GO S2023 | | 1.B FE | 12,957,041 | 12,420,000 | 12,892,705 | 12,949,940 | 0 | (7,101) | 0 | 0 | 5.000 | 4.280 | JD | 51,750 | 310,500 | 11/21/2025 | 12/01/2048 | 3,054,374 |
| 982038-TK-7 | WORTHINGTON CITY SCH DIST GO S2023 | | 1.B FE | 5,171,300 | 5,000,000 | 5,190,300 | 5,158,988 | 0 | (12,312) | 0 | 0 | 5.000 | 4.460 | JD | 20,833 | 250,000 | 05/13/2025 | 12/01/2048 | 1,229,619 |
| 982271-SF-6 | WRIGHT CO GENERAL OBLIGATION S2018A | | 1.B FE | 2,895,768 | 3,005,000 | 2,949,528 | 2,927,411 | 0 | 4,676 | 0 | 0 | 3.250 | 3.500 | JD | 8,139 | 97,663 | 05/08/2018 | 12/01/2038 | 3,053,831 |
| 982271-SG-4 | WRIGHT CO GENERAL OBLIGATION S2018A | | 1.B FE | 3,090,669 | 3,100,000 | 3,100,589 | 3,093,159 | 0 | 372 | 0 | 0 | 3.500 | 3.520 | JD | 9,042 | 108,500 | 05/08/2018 | 12/01/2039 | 3,154,250 |
| 0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed) | | | | 5,560,037,541 | 5,441,948,000 | 5,251,116,494 | 5,460,256,042 | (132,905) | (11,507,956) | 68,506 | 0 | XXX | XXX | XXX | 51,789,218 | 153,111,525 | XXX | XXX | 4,748,324,866 |
| Issuer credit obligations - municipal bonds - special revenue | | | | | | | | | | | | | | | | | | | |
| 043229-EV-1 | ARVADA SALES & USE TAX REV S2019 | | 1.A FE | 4,896,099 | 4,565,000 | 4,564,224 | 4,680,481 | 0 | (37,927) | 0 | 0 | 3.125 | 2.224 | JD | 11,888 | 142,656 | 01/01/2020 | 12/01/2034 | 4,636,328 |
| 043229-EW-9 | ARVADA SALES & USE TAX REV S2019 | | 1.A FE | 5,016,244 | 4,710,000 | 4,684,425 | 4,817,078 | 0 | (35,109) | 0 | 0 | 3.125 | 2.314 | JD | 12,266 | 147,188 | 01/01/2020 | 12/01/2035 | 4,783,594 |
| 044074-EM-0 | ASHEVILLE WATER SYS GREEN BOND REV S21 | | 1.B FE | 99,945 | 100,000 | 86,364 | 99,964 | 0 | 4 | 0 | 0 | 1.625 | 1.630 | FA | 677 | 1,625 | 09/17/2021 | 08/01/2033 | 100,813 |
| 044074-EN-8 | ASHEVILLE WATER SYS GREEN BOND REV S21 | | 1.B FE | 99,023 | 100,000 | 84,485 | 99,324 | 0 | 73 | 0 | 0 | 1.625 | 1.710 | FA | 677 | 1,625 | 09/17/2021 | 08/01/2034 | 100,813 |
| 044074-EP-3 | ASHEVILLE WATER SYS GREEN BOND REV S21 | | 1.B FE | 99,754 | 100,000 | 83,405 | 99,824 | 0 | 17 | 0 | 0 | 1.750 | 1.770 | FA | 729 | 1,750 | 09/17/2021 | 08/01/2035 | 100,875 |
| 044074-EQ-1 | ASHEVILLE WATER SYS GREEN BOND REV S21 | | 1.B FE | 99,092 | 100,000 | 81,152 | 99,328 | 0 | 57 | 0 | 0 | 1.750 | 1.820 | FA | 729 | 1,750 | 09/17/2021 | 08/01/2036 | 100,875 |
| 044074-ER-9 | ASHEVILLE WATER SYS GREEN BOND REV S21 | | 1.B FE | 99,794 | 100,000 | 80,047 | 99,844 | 0 | 12 | 0 | 0 | 1.875 | 1.890 | FA | 781 | 1,875 | 09/17/2021 | 08/01/2037 | 100,938 |
| 044074-ES-7 | ASHEVILLE WATER SYS GREEN BOND REV S21 | | 1.B FE | 100,623 | 100,000 | 80,862 | 100,368 | 0 | (62) | 0 | 0 | 2.000 | 1.930 | FA | 833 | 2,000 | 09/17/2021 | 08/01/2038 | 101,000 |
| 044074-ET-5 | ASHEVILLE WATER SYS GREEN BOND REV S21 | | 1.B FE | 100,444 | 100,000 | 78,771 | 100,263 | 0 | (44) | 0 | 0 | 2.000 | 1.950 | FA | 833 | 2,000 | 09/17/2021 | 08/01/2039 | 101,000 |
| 044074-EU-2 | ASHEVILLE WATER SYS GREEN BOND REV S21 | | 1.B FE | 100,000 | 100,000 | 75,869 | 100,000 | 0 | 0 | 0 | 0 | 2.000 | 2.000 | FA | 833 | 2,000 | 09/17/2021 | 08/01/2040 | 101,000 |
| 044074-EV-0 | ASHEVILLE WATER SYS GREEN BOND REV S21 | | 1.B FE | 99,511 | 100,000 | 73,276 | 99,600 | 0 | 22 | 0 | 0 | 2.000 | 2.030 | FA | 833 | 2,000 | 09/17/2021 | 08/01/2041 | 101,000 |
| 044074-EW-8 | ASHEVILLE WATER SYS GREEN BOND REV S21 | | 1.B FE | 1,988,640 | 2,000,000 | 1,322,280 | 1,999,737 | 0 | 406 | 0 | 0 | 2.250 | 2.251 | FA | 18,750 | 45,000 | 09/17/2021 | 08/01/2046 | 423,190 |
| 091634-AS-4 | BISMARCK SANITATION SEWER REV S2015 | | 1.C FE | 1,418,672 | 1,765,000 | 1,672,161 | 1,607,244 | 0 | 21,812 | 0 | 0 | 2.000 | 3.590 | MN | 5,883 | 35,300 | 10/13/2015 | 05/01/2032 | 1,782,650 |
| 09747A-AJ-5 | BOISE WATER RENEWAL REV REF S2022 | | 1.C FE | 990,970 | 1,000,000 | 1,040,480 | 992,587 | 0 | 484 | 0 | 0 | 4.000 | 4.080 | MS | 13,333 | 40,000 | 06/17/2022 | 09/01/2037 | 1,020,000 |
| 09747A-AK-2 | BOISE WATER RENEWAL REV REF S2022 | | 1.C FE | 998,190 | 1,000,000 | 1,039,440 | 998,486 | 0 | 87 | 0 | 0 | 4.125 | 4.140 | MS | 13,750 | 41,250 | 06/17/2022 | 09/01/2038 | 1,020,625 |
| 09747A-AL-0 | BOISE WATER RENEWAL REV REF S2022 | | 1.C FE | 989,630 | 1,000,000 | 1,034,280 | 991,187 | 0 | 466 | 0 | 0 | 4.125 | 4.210 | MS | 13,750 | 41,250 | 06/17/2022 | 09/01/2039 | 1,020,625 |
| 09747A-AM-8 | BOISE WATER RENEWAL REV REF S2022 | | 1.C FE | 1,097,173 | 1,100,000 | 1,138,214 | 1,097,565 | 0 | 115 | 0 | 0 | 4.250 | 4.270 | MS | 15,583 | 46,750 | 06/17/2022 | 09/01/2040 | 1,123,375 |
| 09747A-AN-6 | BOISE WATER RENEWAL REV REF S2022 | | 1.C FE | 1,656,924 | 1,670,000 | 1,725,978 | 1,658,587 | 0 | 498 | 0 | 0 | 4.250 | 4.310 | MS | 23,658 | 70,975 | 06/17/2022 | 09/01/2041 | 1,705,488 |
| 09747A-AP-1 | BOISE WATER RENEWAL REV REF S2022 | | 1.C FE | 1,414,642 | 1,430,000 | 1,465,149 | 1,416,445 | 0 | 543 | 0 | 0 | 4.250 | 4.330 | MS | 20,258 | 60,775 | 06/17/2022 | 09/01/2042 | 1,460,388 |
| 101029-VK-9 | BOSTON WATER & SEWER COMM REV REF S18A | | 1.B FE | 3,787,560 | 4,000,000 | 3,885,000 | 3,849,018 | 0 | 9,091 | 0 | 0 | 3.250 | 3.620 | MN | 21,667 | 130,000 | 05/16/2018 | 11/01/2038 | 4,065,000 |
| 10146H-KY-1 | BOULDER CO WATER & SEWER REV S2016 | | 1.B FE | 1,775,178 | 1,705,000 | 1,680,601 | 1,704,978 | 0 | (318) | 0 | 0 | 2.500 | 2.500 | JD | 3,552 | 42,625 | 01/01/2020 | 12/01/2028 | 1,726,313 |
| 10146H-LF-1 | BOULDER CO WATER & SEWER REV S2016 | | 1.B FE | 2,263,496 | 2,190,000 | 2,168,910 | 2,189,957 | 0 | (209) | 0 | 0 | 3.125 | 3.125 | JD | 5,703 | 68,438 | 05/03/2016 | 12/01/2035 | 2,224,219 |
| 10146H-LW-4 | BOULDER CO WATER & SEWER REV S2018 | | 1.B FE | 2,152,292 | 2,180,000 | 2,180,022 | 2,164,084 | 0 | 1,734 | 0 | 0 | 3.125 | 3.230 | JD | 5,677 | 68,125 | 05/16/2018 | 12/01/2033 | 2,214,063 |
| 10146H-LX-2 | BOULDER CO WATER & SEWER REV S2018 | | 1.B FE | 2,134,125 | 2,145,000 | 2,145,129 | 2,138,377 | 0 | 626 | 0 | 0 | 3.250 | 3.290 | JD | 5,809 | 69,713 | 05/16/2018 | 12/01/2034 | 2,179,856 |
| 10146H-LY-0 | BOULDER CO WATER & SEWER REV S2018 | | 1.B FE | 2,292,508 | 2,320,000 | 2,319,930 | 2,302,453 | 0 | 1,466 | 0 | 0 | 3.250 | 3.340 | JD | 6,283 | 75,400 | 05/16/2018 | 12/01/2035 | 2,357,700 |
| 115117-MF-7 | BROWARD CO WATER & SEWER REV S2019A | | 1.B FE | 9,926,500 | 10,000,000 | 9,826,400 | 9,934,256 | 0 | 2,288 | 0 | 0 | 4.000 | 4.050 | AO | 100,000 | 400,000 | 05/09/2022 | 10/01/2044 | 10,200,000 |
| 118087-FD-2 | BUCKEYE EXCISE TAX REV S2025 | | 1.B FE | 4,323,035 | 4,335,000 | 4,584,609 | 4,323,454 | 0 | 419 | 0 | 0 | 4.375 | 4.400 | JJ | 61,638 | 0 | 08/21/2025 | 07/01/2040 | 4,429,828 |
| 120532-KZ-8 | BUNCOMBE CO METRO SEWER DIST REF S2017 | | 1.A FE | 2,155,000 | 2,155,000 | 2,155,668 | 2,155,000 | 0 | 0 | 0 | 0 | 3.000 | 3.000 | JJ | 32,325 | 64,650 | 06/22/2017 | 07/01/2033 | 2,187,325 |
| 130178-M8-6 | CALIFORNIA ED FAC AUTH S12 U-2(STANFORD) | SD | 1.A FE | 8,170,474 | 6,405,000 | 7,573,144 | 7,116,043 | 0 | (93,159) | 0 | 0 | 5.000 | 3.160 | AO | 80,063 | 320,250 | 04/02/2012 | 10/01/2032 | 6,565,125 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 130178-3W-4 | CALIFORNIA ED FAC AUTH S14 U-6(STANFORD) | | 1.A FE | 4,479,780 | 3,000,000 | 3,474,660 | 4,205,338 | 0 | (48,533) | 0 | 0 | 5.000 | 2.392 | MN | 25,000 | 150,000 | 01/01/2020 | 05/01/2045 | 3,075,000 |
| 130179-SD-7 | CALIFORNIA ED FAC AUTH S19V-1 (STANFORD) | | 1.A FE | 163,806 | 120,000 | 136,247 | 157,190 | 0 | (1,070) | 0 | 0 | 5.000 | 3.120 | MN | 1,000 | 6,000 | 03/22/2019 | 05/01/2049 | 123,000 |
| 130179-SD-7 | CALIFORNIA ED FAC AUTH S19V-1 (STANFORD) | SD | 1.A FE | 33,962,444 | 24,880,000 | 28,248,503 | 32,590,787 | 0 | (221,925) | 0 | 0 | 5.000 | 3.120 | MN | 207,333 | 1,244,000 | 03/22/2019 | 05/01/2049 | 25,502,000 |
| 130178-VU-7 | CALIFORNIA ED FAC AUTH S2010 (STANFORD) | | 1.A FE | 19,002,029 | 14,630,000 | 18,350,702 | 17,574,000 | 0 | (157,652) | 0 | 0 | 5.250 | 3.450 | AO | 192,019 | 768,075 | 05/13/2015 | 04/01/2040 | 15,014,038 |
| 130179-TN-4 | CALIFORNIA ED FAC AUTH S21V-2 (STANFORD) | | 1.A FE | 27,073,725 | 17,500,000 | 19,793,375 | 25,992,494 | 0 | (241,570) | 0 | 0 | 5.000 | 2.420 | AO | 218,750 | 875,000 | 04/08/2021 | 04/01/2051 | 17,937,500 |
| 13034A-8G-8 | CALIFORNIA INFRAS & ECON DEV BANK S2025 | | 1.A FE | 49,693,500 | 50,000,000 | 49,748,000 | 49,693,690 | 0 | 190 | 0 | 0 | 4.250 | 4.290 | AO | 76,736 | 0 | 12/04/2025 | 10/01/2050 | 17,692,708 |
| 139391-DZ-6 | CAPE FEAR PUBLIC UTIL WTR & SWR REF S16 | | 1.B FE | 5,822,046 | 5,415,000 | 5,424,368 | 5,441,383 | 0 | (44,441) | 0 | 0 | 3.500 | 2.650 | FA | 78,969 | 189,525 | 05/12/2016 | 08/01/2034 | 5,509,763 |
| 139883-AA-0 | CAPITAL CITY ECONOMIC DEV AUTH (TXBL) | | 5.B GI | 1,826,409 | 1,826,409 | 1,829,937 | 1,826,409 | 13,883 | 0 | 0 | 0 | 5.000 | 5.052 | MON | 0 | 94,376 | 03/24/2008 | 12/01/2027 | 86,628 |
| 147056-HA-6 | CARY COMBINED ENTERPRISE SYS REF S2017B | | 1.A FE | 6,037,478 | 6,160,000 | 5,987,274 | 6,080,714 | 0 | 5,996 | 0 | 0 | 3.000 | 3.140 | JD | 15,400 | 184,800 | 12/14/2017 | 12/01/2036 | 6,252,400 |
| 14739H-DU-2 | CASCADE WATER ALLIANCE WTR SYS REV S2019 | | 1.B FE | 3,556,605 | 3,595,000 | 3,364,453 | 3,573,898 | 0 | 2,899 | 0 | 0 | 2.125 | 2.220 | MS | 25,465 | 76,394 | 08/14/2019 | 09/01/2032 | 3,633,197 |
| 14739H-DX-6 | CASCADE WATER ALLIANCE WTR SYS REV S2019 | | 1.B FE | 2,472,025 | 2,500,000 | 2,286,175 | 2,481,777 | 0 | 1,647 | 0 | 0 | 2.375 | 2.460 | MS | 19,792 | 59,375 | 08/14/2019 | 09/01/2035 | 2,529,688 |
| 158855-EC-6 | CHANDLER EXCISE TAX REV S2017 | | 1.A FE | 2,550,000 | 2,550,000 | 2,534,955 | 2,550,000 | 0 | 0 | 0 | 0 | 3.000 | 3.000 | JJ | 38,250 | 76,500 | 12/05/2017 | 07/01/2033 | 2,588,250 |
| 158855-EF-9 | CHANDLER EXCISE TAX REV S2017 | | 1.A FE | 2,865,917 | 2,880,000 | 2,851,056 | 2,871,052 | 0 | 709 | 0 | 0 | 3.125 | 3.160 | JJ | 45,000 | 90,000 | 12/05/2017 | 07/01/2036 | 2,925,000 |
| 160429-YJ-9 | CHARLESTON WTRWKS & SWR TXBL REF S20A | | 1.A FE | 3,943,382 | 4,810,000 | 4,238,861 | 4,103,502 | 0 | 100,045 | 0 | 0 | 1.790 | 4.621 | JJ | 43,050 | 86,099 | 05/15/2024 | 01/01/2032 | 4,853,050 |
| 16104P-HZ-1 | CHARLOTTE STORM WATER FEE REV REF S2024 | | 1.A FE | 8,313,714 | 8,380,000 | 8,136,645 | 8,345,039 | 0 | 22,422 | 0 | 0 | 4.000 | 4.028 | JD | 27,933 | 415,276 | 08/23/2024 | 12/01/2049 | 2,265,847 |
| 161045-NZ-8 | CHARLOTTE WATER & SEWER SYS REV S2018 | SD | 1.A FE | 4,279,640 | 4,000,000 | 4,073,800 | 4,077,264 | 0 | (29,234) | 0 | 0 | 4.000 | 3.190 | JJ | 80,000 | 160,000 | 04/13/2018 | 07/01/2037 | 4,080,000 |
| 161045-PA-1 | CHARLOTTE WATER & SEWER SYS REV S2018 | SD | 1.A FE | 5,340,600 | 5,000,000 | 5,080,500 | 5,094,168 | 0 | (35,617) | 0 | 0 | 4.000 | 3.210 | JJ | 100,000 | 200,000 | 04/13/2018 | 07/01/2038 | 5,100,000 |
| 172311-NY-4 | CINCINNATI WATER SYSTEM REV REF S2017A | | 1.A FE | 1,595,803 | 1,605,000 | 1,592,128 | 1,599,123 | 0 | 439 | 0 | 0 | 3.250 | 3.290 | JD | 4,347 | 52,163 | 06/14/2017 | 12/01/2036 | 1,631,081 |
| 172311-NY-4 | CINCINNATI WATER SYSTEM REV REF S2017A | SD | 1.A FE | 6,323,557 | 6,360,000 | 6,308,993 | 6,336,710 | 0 | 1,739 | 0 | 0 | 3.250 | 3.290 | JD | 17,225 | 206,700 | 06/14/2017 | 12/01/2036 | 6,463,350 |
| 222642-KJ-8 | COLLIER CO WATER & SEWER DIST REV S2019 | | 1.A FE | 14,055,641 | 14,160,000 | 13,435,574 | 14,083,374 | 0 | 4,442 | 0 | 0 | 3.250 | 3.300 | JJ | 230,100 | 460,200 | 04/02/2019 | 07/01/2039 | 14,390,100 |
| 196632-T5-2 | COLORADO SPRINGS UTILITIES REF S2020A | | 1.C FE | 653,672 | 525,000 | 542,572 | 588,538 | 0 | (12,509) | 0 | 0 | 4.000 | 1.420 | MN | 2,683 | 21,000 | 07/29/2020 | 11/15/2036 | 535,500 |
| 196632-T6-0 | COLORADO SPRINGS UTILITIES REF S2020A | | 1.C FE | 806,514 | 650,000 | 668,077 | 727,365 | 0 | (15,214) | 0 | 0 | 4.000 | 1.460 | MN | 3,322 | 26,000 | 07/29/2020 | 11/15/2037 | 663,000 |
| 196632-T7-8 | COLORADO SPRINGS UTILITIES REF S2020A | | 1.C FE | 1,030,691 | 835,000 | 855,257 | 931,882 | 0 | (19,018) | 0 | 0 | 4.000 | 1.520 | MN | 4,268 | 33,400 | 07/29/2020 | 11/15/2038 | 851,700 |
| 196632-T7-8 | COLORADO SPRINGS UTILITIES REF S2020A | | 1.C FE | 656,611 | 650,000 | 665,769 | 654,012 | 0 | (739) | 0 | 0 | 4.000 | 3.859 | MN | 3,322 | 26,000 | 05/10/2022 | 11/15/2038 | 663,000 |
| 196632-T8-6 | COLORADO SPRINGS UTILITIES REF S2020A | | 1.C FE | 1,659,204 | 1,350,000 | 1,377,284 | 1,503,275 | 0 | (30,044) | 0 | 0 | 4.000 | 1.570 | MN | 6,900 | 54,000 | 07/29/2020 | 11/15/2039 | 1,377,000 |
| 196632-T9-4 | COLORADO SPRINGS UTILITIES REF S2020A | | 1.C FE | 2,062,019 | 1,685,000 | 1,710,107 | 1,872,125 | 0 | (36,626) | 0 | 0 | 4.000 | 1.620 | MN | 8,612 | 67,400 | 07/29/2020 | 11/15/2040 | 1,718,700 |
| 19679P-HY-3 | COLORADO WTR RES PWR DEV AUTH S16A | | 1.A FE | 541,077 | 530,000 | 520,942 | 530,794 | 0 | (1,181) | 0 | 0 | 2.500 | 2.270 | MS | 4,417 | 13,250 | 05/24/2016 | 09/01/2028 | 536,625 |
| 19679P-JW-5 | COLORADO WTR RES PWR DEV AUTH S16B | | 1.A FE | 597,240 | 570,000 | 560,259 | 572,860 | 0 | (4,238) | 0 | 0 | 2.500 | 1.738 | MS | 4,750 | 14,250 | 01/01/2020 | 09/01/2028 | 577,125 |
| 19679P-KD-5 | COLORADO WTR RES PWR DEV AUTH S16B | | 1.A FE | 458,397 | 465,000 | 457,007 | 461,130 | 0 | 338 | 0 | 0 | 3.000 | 3.100 | MS | 4,650 | 13,950 | 11/03/2016 | 09/01/2035 | 471,975 |
| 19679P-KF-0 | COLORADO WTR RES PWR DEV AUTH S16B | | 1.A FE | 463,280 | 465,000 | 456,416 | 463,941 | 0 | 81 | 0 | 0 | 3.125 | 3.150 | MS | 4,844 | 14,531 | 11/03/2016 | 09/01/2036 | 472,266 |
| 19679P-KG-8 | COLORADO WTR RES PWR DEV AUTH S16B | | 1.A FE | 451,196 | 455,000 | 441,145 | 452,564 | 0 | 169 | 0 | 0 | 3.125 | 3.180 | MS | 4,740 | 14,219 | 11/03/2016 | 09/01/2037 | 462,109 |
| 198504-YS-5 | COLUMBIA WATERWORKS & SEWER SYS S2018 | | 1.B FE | 1,245,882 | 1,100,000 | 1,114,729 | 1,140,087 | 0 | (18,610) | 0 | 0 | 4.000 | 2.200 | FA | 18,333 | 44,000 | 01/01/2020 | 02/01/2037 | 1,122,000 |
| 198504-YU-0 | COLUMBIA WATERWORKS & SEWER SYS S2018 | | 1.B FE | 3,628,631 | 3,435,000 | 3,467,529 | 3,482,258 | 0 | (21,597) | 0 | 0 | 4.000 | 3.310 | FA | 57,250 | 137,400 | 06/06/2018 | 02/01/2039 | 3,503,700 |
| 198504-YV-8 | COLUMBIA WATERWORKS & SEWER SYS S2018 | | 1.B FE | 3,770,517 | 3,575,000 | 3,593,554 | 3,622,744 | 0 | (21,814) | 0 | 0 | 4.000 | 3.330 | FA | 59,583 | 143,000 | 06/06/2018 | 02/01/2040 | 3,646,500 |
| 20775Y-CD-6 | CONNECTICUT REVOLVING GREEN BONDS S15A | | 1.A FE | 563,623 | 530,000 | 530,419 | 529,975 | 0 | (655) | 0 | 0 | 4.000 | 4.000 | MS | 7,067 | 21,200 | 04/22/2015 | 03/01/2032 | 540,600 |
| 20775Y-CD-6 | CONNECTICUT REVOLVING GREEN BONDS S15A | SD | 1.A FE | 25,586,366 | 24,060,000 | 24,079,007 | 24,058,861 | 0 | (29,728) | 0 | 0 | 4.000 | 4.000 | MS | 320,800 | 962,400 | 04/22/2015 | 03/01/2032 | 24,541,200 |
| 20775Y-DM-5 | CONNECTICUT REVOLVING GREEN BONDS S17A | | 1.A FE | 6,006,409 | 5,130,000 | 5,291,339 | 5,273,780 | 0 | (104,488) | 0 | 0 | 5.000 | 2.840 | MN | 42,750 | 256,500 | 04/19/2018 | 05/01/2033 | 5,258,250 |
| 20775Y-FA-9 | CONNECTICUT REVOLVING GREEN BONDS S19A | | 1.A FE | 16,848,450 | 15,000,000 | 15,385,200 | 15,645,290 | 0 | (198,808) | 0 | 0 | 4.000 | 2.540 | FA | 250,000 | 600,000 | 06/21/2019 | 02/01/2038 | 15,300,000 |
| 239018-FW-9 | DAVIS CO SALES TAX REV S2022 | | 1.A FE | 3,110,578 | 3,140,000 | 3,302,055 | 3,114,694 | 0 | 1,379 | 0 | 0 | 4.250 | 4.330 | AO | 33,363 | 133,450 | 09/29/2022 | 04/01/2039 | 3,206,725 |
| 246428-N5-1 | DELAWARE TRANS AUTH TRANS SYS REF S2022 | | 1.B FE | 11,817,224 | 11,990,000 | 12,064,338 | 11,846,363 | 0 | 8,944 | 0 | 0 | 3.500 | 3.620 | JJ | 209,825 | 419,650 | 08/23/2022 | 07/01/2038 | 12,199,825 |
| 246428-N6-9 | DELAWARE TRANS AUTH TRANS SYS REF S2022 | | 1.B FE | 12,339,759 | 12,410,000 | 12,502,827 | 12,350,967 | 0 | 3,326 | 0 | 0 | 3.625 | 3.670 | JJ | 224,931 | 449,863 | 08/23/2022 | 07/01/2039 | 12,634,931 |
| 246428-N7-7 | DELAWARE TRANS AUTH TRANS SYS REF S2022 | | 1.B FE | 12,701,308 | 12,860,000 | 12,792,485 | 12,724,034 | 0 | 6,964 | 0 | 0 | 3.625 | 3.720 | JJ | 233,088 | 466,175 | 08/23/2022 | 07/01/2040 | 13,093,088 |
| 246428-N8-5 | DELAWARE TRANS AUTH TRANS SYS REF S2022 | | 1.B FE | 13,275,880 | 13,330,000 | 13,229,359 | 13,283,416 | 0 | 2,177 | 0 | 0 | 3.750 | 3.780 | JJ | 249,938 | 499,875 | 08/23/2022 | 07/01/2041 | 13,579,938 |
| 246428-N9-3 | DELAWARE TRANS AUTH TRANS SYS REF S2022 | | 1.B FE | 13,671,681 | 13,825,000 | 13,465,135 | 13,690,647 | 0 | 5,749 | 0 | 0 | 3.750 | 3.830 | JJ | 259,219 | 518,438 | 08/23/2022 | 07/01/2042 | 14,084,219 |
| 24916P-HX-8 | DENVER CITY & CO WTR COMMRS REF REV S20B | | 1.A FE | 6,660,092 | 6,755,000 | 6,046,333 | 6,688,550 | 0 | 5,348 | 0 | 0 | 2.375 | 2.480 | MS | 47,238 | 160,431 | 05/06/2020 | 09/15/2036 | 6,835,216 |
| 24916P-HY-6 | DENVER CITY & CO WTR COMMRS REF REV S20B | | 1.A FE | 6,896,164 | 6,935,000 | 6,161,401 | 6,906,931 | 0 | 2,026 | 0 | 0 | 2.500 | 2.540 | MS | 51,049 | 173,375 | 05/06/2020 | 09/15/2037 | 7,021,688 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 24916P-MK-0 | DENVER CITY & CO WTR COMMRS REF REV S24A | | 1.A FE | 9,099,640 | 8,515,000 | 9,041,227 | 9,057,941 | 0 | (41,699) | 0 | 0 | 5.000 | 4.120 | MS | 125,360 | 398,549 | 03/10/2025 | 09/15/2049 | 3,052,263 |
| 24916T-FG-9 | DENVER CITY & CO WTR COMMRS REF S2016B | | 1.A FE | 5,238,682 | 5,120,000 | 5,088,205 | 5,129,113 | 0 | (12,795) | 0 | 0 | 3.000 | 2.740 | MS | 45,227 | 153,600 | 05/10/2016 | 09/15/2034 | 5,196,800 |
| 24916P-GJ-0 | DENVER CITY & CO WTR COMMRS REV S2017B | | 1.A FE | 4,384,991 | 4,430,000 | 4,423,266 | 4,402,639 | 0 | 2,324 | 0 | 0 | 3.375 | 3.450 | MS | 44,023 | 149,513 | 05/12/2017 | 09/15/2035 | 4,504,756 |
| 24916T-EE-5 | DENVER CITY & CO WTR COMMRS S2016A | | 1.A FE | 3,186,476 | 3,080,000 | 3,064,015 | 3,088,245 | 0 | (11,526) | 0 | 0 | 3.250 | 2.860 | MS | 29,474 | 100,100 | 05/10/2016 | 09/15/2036 | 3,130,050 |
| 24916T-EF-2 | DENVER CITY & CO WTR COMMRS S2016A | | 1.A FE | 3,275,591 | 3,180,000 | 3,134,558 | 3,187,406 | 0 | (10,367) | 0 | 0 | 3.250 | 2.910 | MS | 30,431 | 103,350 | 05/10/2016 | 09/15/2037 | 3,231,675 |
| 250139-EW-8 | DES MOINES STORMWATER REV S2018C | | 1.B FE | 3,054,280 | 2,900,000 | 2,900,609 | 2,910,705 | 0 | (25,450) | 0 | 0 | 3.375 | 2.473 | JD | 8,156 | 97,875 | 01/01/2020 | 06/01/2036 | 2,948,938 |
| 25477G-PJ-8 | DISTRICT OF COLUMBIA INCOME TAX REV S19A | | 1.B FE | 15,266,550 | 15,000,000 | 14,182,050 | 15,108,721 | 0 | (27,873) | 0 | 0 | 3.000 | 2.790 | MS | 150,000 | 450,000 | 11/14/2019 | 03/01/2038 | 15,225,000 |
| 25477G-VB-8 | DISTRICT OF COLUMBIA INCOME TAX TXBLS22B | | 1.B FE | 11,988,960 | 12,000,000 | 11,963,520 | 11,989,169 | 0 | 209 | 0 | 0 | 3.813 | 3.835 | JJ | 228,780 | 0 | 12/19/2025 | 07/01/2030 | 12,228,780 |
| 266818-CP-6 | DURHAM UTILITY REVENUE REF S2021 | | 1.B FE | 8,896,715 | 8,970,000 | 6,609,814 | 8,910,369 | 0 | 3,215 | 0 | 0 | 2.000 | 2.050 | FA | 74,750 | 179,400 | 07/30/2021 | 08/01/2041 | 9,059,700 |
| 303867-JZ-9 | FAIRFAX CO SEWER REV REF S2016A | | 1.A FE | 1,476,189 | 1,420,000 | 1,422,627 | 1,423,383 | 0 | (6,165) | 0 | 0 | 3.250 | 2.800 | JJ | 21,280 | 46,150 | 04/05/2016 | 07/15/2033 | 1,443,075 |
| 303867-JZ-9 | FAIRFAX CO SEWER REV REF S2016A | SD | 1.A FE | 9,304,152 | 8,950,000 | 8,966,558 | 8,971,320 | 0 | (38,858) | 0 | 0 | 3.250 | 2.800 | JJ | 134,126 | 290,875 | 04/05/2016 | 07/15/2033 | 9,095,438 |
| 343137-XL-4 | FLORIDA TURNPIKE AUTH REV S2025B | | 1.C FE | 12,868,310 | 13,000,000 | 13,354,900 | 12,870,103 | 0 | 1,793 | 0 | 0 | 4.750 | 4.823 | JJ | 320,757 | 0 | 05/29/2025 | 07/01/2050 | 2,913,841 |
| 343137-YS-8 | FLORIDA TURNPIKE AUTH REV S2025C | | 1.C FE | 9,841,600 | 10,000,000 | 10,273,000 | 9,842,548 | 0 | 948 | 0 | 0 | 4.750 | 4.866 | JJ | 180,764 | 0 | 07/24/2025 | 07/01/2050 | 2,241,254 |
| 343246-ES-9 | FLORIDA WATER POLL CONTROL TXBL REF S20A | | 1.B FE | 8,289,217 | 9,480,000 | 9,144,598 | 8,844,464 | 0 | 189,272 | 0 | 0 | 2.550 | 4.953 | JJ | 111,469 | 241,740 | 11/29/2022 | 01/15/2029 | 9,600,870 |
| 347658-WP-7 | FORT LAUDERDALE WTR & SWR REV REF S2016 | | 1.B FE | 6,925,202 | 6,665,000 | 6,666,066 | 6,664,924 | 0 | (77) | 0 | 0 | 3.125 | 3.125 | MS | 69,427 | 208,281 | 04/19/2016 | 03/01/2032 | 6,769,141 |
| 347658-WX-0 | FORT LAUDERDALE WTR & SWR REV REF S2016 | | 1.B FE | 6,760,910 | 6,500,000 | 6,501,040 | 6,499,795 | 0 | (194) | 0 | 0 | 3.375 | 3.375 | MS | 73,125 | 219,375 | 04/19/2016 | 03/01/2036 | 6,609,688 |
| 347658-WY-8 | FORT LAUDERDALE WTR & SWR REV REF S2016 | | 1.B FE | 6,755,709 | 6,495,000 | 6,495,909 | 6,494,795 | 0 | (194) | 0 | 0 | 3.375 | 3.375 | MS | 73,069 | 219,206 | 04/19/2016 | 09/01/2036 | 6,604,603 |
| 363786-FF-6 | GALLATIN WATER & SEWER REV S2025 | | 1.C FE | 4,825,000 | 4,825,000 | 4,907,942 | 4,824,951 | 0 | (49) | 0 | 0 | 4.750 | 4.750 | JJ | 110,137 | 0 | 06/24/2025 | 01/01/2050 | 1,083,072 |
| 395468-JY-8 | GREENSBORO ENTERPRISE SYS REV REF S2016 | | 1.B FE | 690,848 | 660,000 | 659,921 | 662,127 | 0 | (5,062) | 0 | 0 | 3.000 | 2.214 | JD | 1,650 | 19,800 | 01/01/2020 | 06/01/2033 | 669,900 |
| 395468-KA-8 | GREENSBORO ENTERPRISE SYS REV REF S2016 | | 1.B FE | 782,696 | 800,000 | 789,736 | 790,274 | 0 | 873 | 0 | 0 | 3.000 | 3.150 | JD | 2,000 | 24,000 | 01/14/2016 | 06/01/2035 | 812,000 |
| 396290-DU-9 | GREENVILLE COMB ENTERPRISE SYS REV S19 | | 1.D FE | 2,624,056 | 2,630,000 | 2,470,201 | 2,625,621 | 0 | 253 | 0 | 0 | 3.125 | 3.140 | FA | 34,245 | 82,188 | 05/23/2019 | 08/01/2039 | 2,671,094 |
| 396290-DV-7 | GREENVILLE COMB ENTERPRISE SYS REV S19 | | 1.D FE | 2,687,101 | 2,710,000 | 2,481,710 | 2,692,669 | 0 | 919 | 0 | 0 | 3.125 | 3.180 | FA | 35,286 | 84,688 | 05/23/2019 | 08/01/2040 | 2,752,344 |
| 41423P-AU-1 | HARRIS CO SR LIEN TOLL REV REF S2018A | SD | 1.C FE | 5,260,300 | 5,000,000 | 5,048,800 | 5,062,818 | 0 | (28,156) | 0 | 0 | 4.000 | 3.380 | FA | 75,556 | 200,000 | 02/08/2018 | 08/15/2037 | 5,100,000 |
| 426170-PG-5 | HENRICO CO WTR & SWR REV S2018 | | 1.A FE | 1,372,097 | 1,390,000 | 1,396,908 | 1,378,896 | 0 | 994 | 0 | 0 | 3.250 | 3.350 | MN | 7,529 | 45,175 | 04/24/2018 | 05/01/2035 | 1,412,588 |
| 426170-PG-5 | HENRICO CO WTR & SWR REV S2018 | SD | 1.A FE | 2,072,952 | 2,100,000 | 2,110,437 | 2,083,224 | 0 | 1,502 | 0 | 0 | 3.250 | 3.350 | MN | 11,375 | 68,250 | 04/24/2018 | 05/01/2035 | 2,134,125 |
| 426170-PH-3 | HENRICO CO WTR & SWR REV S2018 | | 1.A FE | 3,597,718 | 3,605,000 | 3,620,898 | 3,600,206 | 0 | 373 | 0 | 0 | 3.375 | 3.390 | MN | 20,278 | 121,669 | 04/24/2018 | 05/01/2036 | 3,665,834 |
| 426170-PJ-9 | HENRICO CO WTR & SWR REV S2018 | | 1.A FE | 3,691,401 | 3,725,000 | 3,731,444 | 3,702,316 | 0 | 1,604 | 0 | 0 | 3.375 | 3.440 | MN | 20,953 | 125,719 | 04/24/2018 | 05/01/2037 | 3,787,859 |
| 426170-PK-6 | HENRICO CO WTR & SWR REV S2018 | | 1.A FE | 3,792,096 | 3,850,000 | 3,848,268 | 3,809,617 | 0 | 2,574 | 0 | 0 | 3.375 | 3.480 | MN | 21,656 | 129,938 | 04/24/2018 | 05/01/2038 | 3,914,969 |
| 426170-PL-4 | HENRICO CO WTR & SWR REV S2018 | | 1.A FE | 3,968,219 | 3,980,000 | 3,982,985 | 3,971,453 | 0 | 487 | 0 | 0 | 3.500 | 3.520 | MN | 23,217 | 139,300 | 04/24/2018 | 05/01/2039 | 4,049,650 |
| 426170-PM-2 | HENRICO CO WTR & SWR REV S2018 | | 1.A FE | 2,748,090 | 2,820,000 | 2,775,021 | 2,766,835 | 0 | 2,770 | 0 | 0 | 3.500 | 3.670 | MN | 16,450 | 98,700 | 04/25/2018 | 05/01/2040 | 2,869,350 |
| 426170-PN-0 | HENRICO CO WTR & SWR REV S2018 | | 1.A FE | 4,127,283 | 4,265,000 | 4,125,620 | 4,160,828 | 0 | 4,959 | 0 | 0 | 3.500 | 3.710 | MN | 24,879 | 149,275 | 04/25/2018 | 05/01/2041 | 4,339,638 |
| 426170-QJ-8 | HENRICO CO WTR & SWR REV S2019 | | 1.A FE | 3,500,442 | 3,550,000 | 3,395,646 | 3,518,133 | 0 | 2,933 | 0 | 0 | 2.750 | 2.860 | MN | 16,271 | 97,625 | 06/04/2019 | 05/01/2035 | 3,598,813 |
| 426170-QK-5 | HENRICO CO WTR & SWR REV S2019 | | 1.A FE | 3,632,826 | 3,645,000 | 3,472,628 | 3,636,830 | 0 | 662 | 0 | 0 | 2.875 | 2.900 | MN | 17,466 | 104,794 | 06/04/2019 | 05/01/2036 | 3,697,397 |
| 438689-NX-5 | HONOLULU WATER SUPPLY WTR SYS REF S2022A | | 1.A FE | 568,530 | 500,000 | 517,055 | 545,365 | 0 | (6,356) | 0 | 0 | 4.000 | 2.480 | JJ | 10,000 | 20,000 | 03/09/2022 | 07/01/2039 | 510,000 |
| 438689-NY-3 | HONOLULU WATER SUPPLY WTR SYS REF S2022A | | 1.A FE | 567,555 | 500,000 | 513,330 | 544,738 | 0 | (6,264) | 0 | 0 | 4.000 | 2.500 | JJ | 10,000 | 20,000 | 03/09/2022 | 07/01/2040 | 510,000 |
| 438689-NZ-0 | HONOLULU WATER SUPPLY WTR SYS REF S2022A | | 1.A FE | 566,590 | 500,000 | 510,040 | 544,112 | 0 | (6,171) | 0 | 0 | 4.000 | 2.520 | JJ | 10,000 | 20,000 | 03/09/2022 | 07/01/2041 | 510,000 |
| 438689-PA-3 | HONOLULU WATER SUPPLY WTR SYS REF S2022A | | 1.A FE | 565,620 | 500,000 | 507,970 | 543,487 | 0 | (6,079) | 0 | 0 | 4.000 | 2.540 | JJ | 10,000 | 20,000 | 03/09/2022 | 07/01/2042 | 510,000 |
| 438689-PB-1 | HONOLULU WATER SUPPLY WTR SYS REF S2022A | | 1.A FE | 846,983 | 750,000 | 756,285 | 814,293 | 0 | (8,981) | 0 | 0 | 4.000 | 2.560 | JJ | 15,000 | 30,000 | 03/09/2022 | 07/01/2043 | 765,000 |
| 438689-PC-9 | HONOLULU WATER SUPPLY WTR SYS REF S2022A | | 1.A FE | 845,535 | 750,000 | 753,585 | 813,357 | 0 | (8,844) | 0 | 0 | 4.000 | 2.580 | JJ | 15,000 | 30,000 | 03/09/2022 | 07/01/2044 | 765,000 |
| 438689-KY-6 | HONOLULU WATER SUPPLY WTR SYS S2020A | | 1.A FE | 1,941,002 | 1,955,000 | 1,847,260 | 1,946,091 | 0 | 927 | 0 | 0 | 2.500 | 2.560 | JJ | 24,438 | 48,875 | 03/12/2020 | 07/01/2034 | 1,979,438 |
| 438689-LC-3 | HONOLULU WATER SUPPLY WTR SYS S2020A | | 1.A FE | 2,234,128 | 2,265,000 | 2,021,354 | 2,242,328 | 0 | 1,504 | 0 | 0 | 2.625 | 2.720 | JJ | 29,728 | 59,456 | 03/12/2020 | 07/01/2038 | 2,294,728 |
| 438689-LE-9 | HONOLULU WATER SUPPLY WTR SYS S2020A | | 1.A FE | 2,401,318 | 2,420,000 | 2,089,864 | 2,405,661 | 0 | 792 | 0 | 0 | 2.750 | 2.800 | JJ | 33,275 | 66,550 | 03/12/2020 | 07/01/2040 | 2,453,275 |
| 45203H-Z7-0 | ILLINOIS FIN AUTH (NORTHWESTERN) S2015 | SD | 1.B FE | 6,532,460 | 6,515,000 | 6,515,782 | 6,514,995 | 0 | (1,660) | 0 | 0 | 3.000 | 2.962 | JD | 16,288 | 195,450 | 05/12/2015 | 12/01/2027 | 6,612,725 |
| 45203H-Z8-8 | ILLINOIS FIN AUTH (NORTHWESTERN) S2015 | SD | 1.B FE | 10,219,188 | 9,975,000 | 9,975,898 | 9,975,251 | 0 | (23,827) | 0 | 0 | 3.000 | 2.913 | JD | 24,938 | 299,250 | 05/12/2015 | 12/01/2026 | 10,124,625 |
| 45204E-D6-2 | ILLINOIS FIN AUTH (UNIV OF CHICAGO) S18A | | 1.C FE | 11,253,600 | 10,000,000 | 10,130,800 | 10,260,532 | 0 | (142,313) | 0 | 0 | 5.000 | 3.450 | AO | 125,000 | 500,000 | 02/23/2018 | 10/01/2043 | 5,238,515 |
| 45204F-AD-7 | ILLINOIS FIN AUTH (UNIV OF CHICAGO) S20A | | 1.C FE | 16,929,150 | 15,000,000 | 13,393,200 | 15,876,537 | 0 | (193,039) | 0 | 0 | 4.000 | 2.540 | AO | 150,000 | 600,000 | 03/12/2020 | 04/01/2050 | 15,300,000 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 45506D-J5-5 | INDIANA FINANCE AUTH GREEN BOND REF S17C | | 1.A FE | 8,094,190 | 6,500,000 | 6,829,745 | 6,854,885 | 0 | (164,492) | 0 | 0 | 5.000 | 2.300 | FA | 135,417 | 325,000 | 10/12/2017 | 02/01/2030 | 6,662,500 |
| 45506E-FV-0 | INDIANA FINANCE AUTH REV GREEN BOND S22B | | 1.A FE | 17,627,849 | 15,430,000 | 16,959,885 | 16,927,040 | 0 | (219,413) | 0 | 0 | 5.000 | 3.230 | FA | 321,458 | 771,500 | 08/24/2022 | 02/01/2039 | 15,815,750 |
| 45506E-FW-8 | INDIANA FINANCE AUTH REV GREEN BOND S22B | | 1.A FE | 16,092,593 | 14,140,000 | 15,465,059 | 15,471,018 | 0 | (194,734) | 0 | 0 | 5.000 | 3.280 | FA | 294,583 | 707,000 | 08/24/2022 | 02/01/2040 | 14,493,500 |
| 45506E-FX-6 | INDIANA FINANCE AUTH REV GREEN BOND S22B | | 1.A FE | 11,379,981 | 10,045,000 | 10,886,671 | 10,955,833 | 0 | (132,975) | 0 | 0 | 5.000 | 3.340 | FA | 209,271 | 502,250 | 08/24/2022 | 02/01/2041 | 10,296,125 |
| 45506E-FY-4 | INDIANA FINANCE AUTH REV GREEN BOND S22B | | 1.A FE | 10,281,546 | 9,110,000 | 9,777,672 | 9,909,903 | 0 | (116,573) | 0 | 0 | 5.000 | 3.390 | FA | 189,792 | 455,500 | 08/24/2022 | 02/01/2042 | 9,337,750 |
| 45506E-FZ-1 | INDIANA FINANCE AUTH REV GREEN BOND S22B | | 1.A FE | 8,315,732 | 7,385,000 | 7,885,925 | 8,020,752 | 0 | (92,552) | 0 | 0 | 5.000 | 3.420 | FA | 153,854 | 369,250 | 08/24/2022 | 02/01/2043 | 7,569,625 |
| 45506E-KL-6 | INDIANA FINANCE AUTH REV GREEN BOND S23B | | 1.A FE | 3,564,387 | 3,315,000 | 3,565,117 | 3,511,324 | 0 | (23,526) | 0 | 0 | 5.000 | 4.030 | FA | 69,063 | 165,750 | 08/25/2023 | 02/01/2043 | 3,397,875 |
| 45506E-KM-4 | INDIANA FINANCE AUTH REV GREEN BOND S23B | | 1.A FE | 3,218,400 | 3,000,000 | 3,210,780 | 3,171,986 | 0 | (20,584) | 0 | 0 | 5.000 | 4.060 | FA | 62,500 | 150,000 | 08/25/2023 | 02/01/2044 | 3,075,000 |
| 45506E-LN-1 | INDIANA FINANCE AUTH REV GREEN BOND S24B | | 1.A FE | 27,461,337 | 24,705,000 | 26,165,066 | 27,146,991 | 0 | (257,025) | 0 | 0 | 5.000 | 3.580 | FA | 514,688 | 1,005,356 | 09/26/2024 | 02/01/2047 | 12,971,437 |
| 455168-AS-3 | INDIANA UNIV REV STUDENT FEE REF S15W-1 | | 1.A FE | 4,067,904 | 3,755,000 | 3,757,816 | 3,755,015 | 0 | 49 | 0 | 0 | 4.000 | 3.999 | FA | 62,583 | 150,200 | 12/10/2014 | 08/01/2031 | 3,830,100 |
| 46247S-HW-7 | IOWA FINANCE AUTH ST GREEN BOND REV S25C | | 1.A FE | 4,183,600 | 4,000,000 | 4,326,840 | 4,176,308 | 0 | (7,292) | 0 | 0 | 5.000 | 4.430 | FA | 99,444 | 0 | 06/18/2025 | 08/01/2044 | 4,100,000 |
| 462460-5P-7 | IOWA HIGHER ED (GRINNELL COLLEGE) S2017 | | 1.A FE | 3,819,348 | 3,545,000 | 3,575,806 | 3,574,181 | 0 | (30,995) | 0 | 0 | 4.000 | 3.080 | JD | 11,817 | 141,800 | 01/11/2017 | 12/01/2032 | 3,615,900 |
| 485116-J2-4 | KANSAS CITY WATER REV S2025A | | 1.C FE | 6,777,420 | 6,500,000 | 6,866,600 | 6,760,497 | 0 | (16,923) | 0 | 0 | 5.000 | 4.450 | JD | 27,083 | 208,542 | 03/28/2025 | 12/01/2049 | 1,789,426 |
| 495289-3J-7 | KING CO SEWER REV REF S2016A | | 1.B FE | 3,116,131 | 2,870,000 | 2,870,545 | 2,870,885 | 0 | (27,465) | 0 | 0 | 4.000 | 3.355 | JJ | 57,400 | 114,800 | 02/01/2016 | 07/01/2037 | 2,927,400 |
| 495289-3J-7 | KING CO SEWER REV REF S2016A | SD | 1.B FE | 9,912,989 | 9,130,000 | 9,131,735 | 9,132,815 | 0 | (87,371) | 0 | 0 | 4.000 | 3.355 | JJ | 182,600 | 365,200 | 02/01/2016 | 07/01/2037 | 9,312,600 |
| 511528-AY-7 | LAKEHAVEN WTR & SWR DIST REV S2021 | | 1.A FE | 2,923,244 | 2,725,000 | 2,632,950 | 2,851,685 | 0 | (19,844) | 0 | 0 | 4.000 | 3.110 | AO | 27,250 | 109,000 | 03/25/2022 | 10/01/2046 | 736,596 |
| 520192-PN-9 | LAWRENCE WATER & SEWER SYS REV REF S16A | | 1.C FE | 2,169,270 | 2,005,000 | 2,006,183 | 2,005,179 | 0 | (16,041) | 0 | 0 | 3.500 | 3.344 | MN | 11,696 | 70,175 | 06/07/2016 | 11/01/2031 | 2,040,088 |
| 543099-AQ-8 | LONGMONT ENTERPRISE WATER REV S2021 | | 1.C FE | 3,096,164 | 2,765,000 | 2,705,580 | 2,947,494 | 0 | (32,428) | 0 | 0 | 3.000 | 1.700 | MN | 13,825 | 82,950 | 03/31/2021 | 11/01/2036 | 2,806,475 |
| 543099-AR-6 | LONGMONT ENTERPRISE WATER REV S2021 | | 1.C FE | 3,177,380 | 2,850,000 | 2,722,206 | 3,030,609 | 0 | (32,042) | 0 | 0 | 3.000 | 1.750 | MN | 14,250 | 85,500 | 03/31/2021 | 11/01/2037 | 2,892,750 |
| 543099-AS-4 | LONGMONT ENTERPRISE WATER REV S2021 | | 1.C FE | 3,257,850 | 2,935,000 | 2,703,429 | 3,113,298 | 0 | (31,583) | 0 | 0 | 3.000 | 1.800 | MN | 14,675 | 88,050 | 03/31/2021 | 11/01/2038 | 2,979,025 |
| 543099-AT-2 | LONGMONT ENTERPRISE WATER REV S2021 | | 1.C FE | 3,343,049 | 3,025,000 | 2,736,082 | 3,200,855 | 0 | (31,101) | 0 | 0 | 3.000 | 1.850 | MN | 15,125 | 90,750 | 03/31/2021 | 11/01/2039 | 3,070,375 |
| 543099-AU-9 | LONGMONT ENTERPRISE WATER REV S2021 | | 1.C FE | 3,427,497 | 3,115,000 | 2,760,482 | 3,287,964 | 0 | (30,542) | 0 | 0 | 3.000 | 1.900 | MN | 15,575 | 93,450 | 03/31/2021 | 11/01/2040 | 3,161,725 |
| 543099-AV-7 | LONGMONT ENTERPRISE WATER REV S2021 | | 1.C FE | 3,516,587 | 3,210,000 | 2,787,436 | 3,379,891 | 0 | (29,952) | 0 | 0 | 3.000 | 1.950 | MN | 16,050 | 96,300 | 03/31/2021 | 11/01/2041 | 3,258,150 |
| 54627R-AM-2 | LOUISIANA LOCAL GOVT FACS TXBL 2022A | | 1.A FE | 12,000,000 | 12,000,000 | 12,013,560 | 12,000,314 | 0 | (194) | 0 | 0 | 4.145 | 4.143 | FA | 207,250 | 497,400 | 05/12/2022 | 02/01/2033 | 637,182 |
| 54659R-DU-2 | LOUISVILLE & JEFFERSON CO WATER REV S15 | | 1.A FE | 7,515,128 | 7,745,000 | 7,526,978 | 7,612,155 | 0 | 11,180 | 0 | 0 | 3.125 | 3.330 | MN | 30,926 | 242,031 | 12/16/2015 | 11/15/2035 | 7,866,016 |
| 54659R-GF-2 | LOUISVILLE & JEFFERSON CO WATER S2025 | | 1.A FE | 32,043,290 | 32,085,000 | 33,331,823 | 32,041,574 | 0 | (1,716) | 0 | 0 | 4.500 | 4.511 | MN | 184,489 | 264,701 | 08/21/2025 | 11/15/2043 | 16,774,113 |
| 54659R-GH-8 | LOUISVILLE & JEFFERSON CO WATER S2025 | | 1.A FE | 15,099,702 | 15,150,000 | 15,641,012 | 15,099,092 | 0 | (610) | 0 | 0 | 4.625 | 4.651 | MN | 89,532 | 128,459 | 08/21/2025 | 11/15/2045 | 7,928,768 |
| 56042R-RW-4 | MAINE HIGHER FAC AUTH (BOWDOIN CLG)S2018 | | 1.B FE | 1,249,416 | 1,110,000 | 1,153,989 | 1,150,873 | 0 | (15,395) | 0 | 0 | 5.000 | 3.450 | JJ | 27,750 | 55,500 | 10/26/2018 | 07/01/2038 | 1,137,750 |
| 56045R-NV-7 | MAINE MUNI BOND BANK S2014B | | 1.B FE | 779,870 | 755,000 | 755,370 | 754,967 | 0 | (48) | 0 | 0 | 3.750 | 3.750 | MN | 4,719 | 28,313 | 09/29/2014 | 11/01/2033 | 769,156 |
| 56045R-QX-0 | MAINE MUNI BOND BANK S2015A | | 1.B FE | 1,702,449 | 1,585,000 | 1,585,666 | 1,585,204 | 0 | (17,556) | 0 | 0 | 3.750 | 3.540 | MN | 9,906 | 59,438 | 01/01/2020 | 11/01/2034 | 1,614,719 |
| 56045R-RE-1 | MAINE MUNI BOND BANK S2015A | | 1.B FE | 2,605,208 | 2,550,000 | 2,550,918 | 2,550,011 | 0 | (5,088) | 0 | 0 | 3.750 | 3.687 | MN | 15,938 | 95,625 | 04/28/2015 | 11/01/2035 | 2,597,813 |
| 56045R-TZ-2 | MAINE MUNI BOND BANK S2016A | | 1.B FE | 1,756,159 | 1,605,000 | 1,613,699 | 1,618,514 | 0 | (15,902) | 0 | 0 | 3.500 | 2.470 | MN | 9,363 | 56,175 | 04/25/2016 | 11/01/2029 | 1,633,088 |
| 56045R-B8-1 | MAINE MUNI BOND BANK S2018A | | 1.B FE | 812,378 | 700,000 | 734,720 | 734,228 | 0 | (11,378) | 0 | 0 | 5.000 | 3.180 | MN | 5,833 | 35,000 | 04/25/2018 | 11/01/2037 | 717,500 |
| 56045R-E5-4 | MAINE MUNI BOND BANK S2018B | | 1.B FE | 2,280,280 | 2,000,000 | 2,094,000 | 2,088,954 | 0 | (29,485) | 0 | 0 | 5.000 | 3.340 | MN | 16,667 | 100,000 | 10/03/2018 | 11/01/2038 | 2,050,000 |
| 560551-RT-2 | MAINE TURNPIKE AUTH REV REF S2022 | | 1.D FE | 2,326,842 | 2,100,000 | 2,161,131 | 2,251,393 | 0 | (20,973) | 0 | 0 | 4.000 | 2.780 | JJ | 42,000 | 84,000 | 03/15/2022 | 07/01/2039 | 2,142,000 |
| 561851-KF-2 | MANATEE CO PUBLIC UTILITIES REV S2018 | | 1.B FE | 2,755,291 | 2,770,000 | 2,789,722 | 2,760,059 | 0 | 740 | 0 | 0 | 3.500 | 3.540 | AO | 24,238 | 96,950 | 09/07/2018 | 10/01/2036 | 2,818,475 |
| 561851-KL-9 | MANATEE CO PUBLIC UTILITIES REV S2018 | | 1.B FE | 2,576,100 | 2,770,000 | 2,707,093 | 2,618,818 | 0 | 6,793 | 0 | 0 | 3.500 | 3.969 | AO | 24,238 | 96,950 | 12/04/2018 | 10/01/2041 | 2,818,475 |
| 575577-NY-3 | MASSACHUSETTS BAY TRANS AUTH REF S22A-1 | | 1.A FE | 28,570,433 | 29,255,000 | 25,990,435 | 28,672,552 | 0 | 28,403 | 0 | 0 | 3.125 | 3.290 | JJ | 457,109 | 914,219 | 04/06/2022 | 07/01/2041 | 29,712,109 |
| 575579-V4-6 | MASSACHUSETTS BAY TRANS AUTH SR REF S24A | | 1.A FE | 7,428,600 | 7,500,000 | 7,331,025 | 7,445,203 | 0 | 15,428 | 0 | 0 | 4.000 | 4.058 | JJ | 150,000 | 299,167 | 06/28/2024 | 07/01/2044 | 3,899,910 |
| 575579-X8-5 | MASSACHUSETTS BAY TRANS AUTH SR REF S25A | | 1.A FE | 9,572,072 | 9,145,000 | 9,844,318 | 9,552,902 | 0 | (19,169) | 0 | 0 | 5.000 | 4.420 | JJ | 261,649 | 0 | 06/03/2025 | 07/01/2045 | 4,780,881 |
| 575829-CF-1 | MASSACHUSETTS CLEAN WATER TRUST S2016-19 | | 1.A FE | 2,229,060 | 2,000,000 | 2,000,680 | 2,003,288 | 0 | (39,536) | 0 | 0 | 4.000 | 1.991 | FA | 33,333 | 80,000 | 01/01/2020 | 02/01/2036 | 2,000,000 |
| 575829-EQ-5 | MASSACHUSETTS CLEAN WATER TRUST S2018-21 | | 1.A FE | 3,603,290 | 3,070,000 | 3,214,720 | 3,224,581 | 0 | (56,786) | 0 | 0 | 5.000 | 2.960 | FA | 63,958 | 153,500 | 08/28/2018 | 08/01/2037 | 3,146,750 |
| 575829-EQ-5 | MASSACHUSETTS CLEAN WATER TRUST S2018-21 | SD | 1.A FE | 4,900,239 | 4,175,000 | 4,371,810 | 4,385,220 | 0 | (77,226) | 0 | 0 | 5.000 | 2.960 | FA | 86,979 | 208,750 | 08/28/2018 | 08/01/2037 | 4,279,375 |
| 57584Y-EQ-8 | MASSACHUSETTS DEV FIN AGY(WELLESLEY)S18L | | 1.B FE | 4,987,280 | 4,795,000 | 4,807,419 | 4,848,477 | 0 | (20,115) | 0 | 0 | 4.000 | 3.530 | JJ | 95,900 | 191,800 | 03/09/2018 | 07/01/2041 | 4,890,900 |
| 57584Y-2K-4 | MASSACHUSETTS DEV FIN AGY(WELLESLEY)S22M | | 1.B FE | 3,859,512 | 3,985,000 | 3,231,715 | 3,880,530 | 0 | 5,806 | 0 | 0 | 2.500 | 2.720 | JJ | 49,813 | 99,625 | 02/24/2022 | 07/01/2040 | 4,034,813 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 57584Y-2L-2 | MASSACHUSETTS DEV FIN AGY(WELLESLEY)S22M | | 1.B FE | 3,939,043 | 4,085,000 | 3,207,052 | 3,961,861 | 0 | 6,300 | 0 | 0 | 2.500 | 2.740 | JJ | 51,063 | 102,125 | 02/24/2022 | 07/01/2041 | 4,136,063 |
| 57586C-T2-1 | MASSACHUSETTS H/E (BOSTON COLLEGE) S08 | | 1.D FE | 13,583,100 | 10,000,000 | 11,856,100 | 11,429,561 | 0 | (242,395) | 0 | 0 | 5.500 | 2.649 | JD | 45,833 | 550,000 | 01/07/2016 | 06/01/2035 | 2,055,000 |
| 576051-ZP-4 | MASSACHUSETTS WTR RES AUTH TXBL REF S21C | | 1.B FE | 690,746 | 805,000 | 728,171 | 731,037 | 0 | 11,627 | 0 | 0 | 2.090 | 3.939 | FA | 7,010 | 16,825 | 05/05/2022 | 08/01/2031 | 813,412 |
| 58616P-AV-0 | MEMPHIS GAS SYS REV S2016 | | 1.D FE | 1,631,835 | 1,500,000 | 1,505,865 | 1,514,383 | 0 | (15,291) | 0 | 0 | 4.000 | 2.930 | JD | 5,000 | 60,000 | 06/08/2017 | 12/01/2036 | 1,530,000 |
| 594695-2D-9 | MICHIGAN TRUNK LINE S2020B | | 1.B FE | 58,699,853 | 48,930,000 | 49,724,623 | 53,832,942 | 0 | (953,480) | 0 | 0 | 4.000 | 1.840 | MN | 250,087 | 1,957,200 | 08/27/2020 | 11/15/2040 | 49,908,600 |
| 594695-2X-5 | MICHIGAN TRUNK LINE S2021A | | 1.B FE | 9,308,773 | 7,550,000 | 7,698,735 | 8,593,409 | 0 | (168,582) | 0 | 0 | 4.000 | 1.530 | MN | 38,589 | 302,000 | 08/04/2021 | 11/15/2040 | 7,701,000 |
| 594695-4P-0 | MICHIGAN TRUNK LINE S2023 | | 1.B FE | 13,616,074 | 12,870,000 | 13,542,715 | 13,473,127 | 0 | (63,240) | 0 | 0 | 5.000 | 4.291 | MN | 82,225 | 643,500 | 08/23/2023 | 11/15/2046 | 8,461,030 |
| 60416H-3Q-5 | MINNESOTA HIGHER ED(CARLETON COLL)REFS17 | | 1.C FE | 2,110,000 | 2,110,000 | 2,113,650 | 2,110,000 | 0 | 0 | 0 | 0 | 3.750 | 3.750 | MS | 26,375 | 79,125 | 04/28/2017 | 03/01/2038 | 2,149,563 |
| 60636U-DF-3 | MISSOURI ENV IMP & ENERGY WTR POLL S15B | | 1.A FE | 11,121,101 | 10,265,000 | 10,269,722 | 10,264,982 | 0 | (50,200) | 0 | 0 | 3.500 | 3.449 | JJ | 179,638 | 359,275 | 12/10/2015 | 01/01/2028 | 10,445,593 |
| 60636U-DL-0 | MISSOURI ENV IMP & ENERGY WTR POLL S15B | | 1.A FE | 524,380 | 500,000 | 500,240 | 499,999 | 0 | (1,455) | 0 | 0 | 3.500 | 3.451 | JJ | 8,750 | 17,500 | 12/15/2015 | 07/01/2030 | 508,750 |
| 60636U-HS-1 | MISSOURI ENV IMP & ENERGY WTR POLL S18A | | 1.A FE | 683,906 | 585,000 | 623,084 | 613,267 | 0 | (10,734) | 0 | 0 | 5.000 | 2.980 | JJ | 14,625 | 29,250 | 10/05/2018 | 07/01/2031 | 599,625 |
| 60636U-HT-9 | MISSOURI ENV IMP & ENERGY WTR POLL S18A | | 1.A FE | 279,917 | 240,000 | 255,046 | 251,417 | 0 | (4,333) | 0 | 0 | 5.000 | 3.010 | JJ | 6,000 | 12,000 | 10/05/2018 | 07/01/2032 | 118,402 |
| 60636U-HU-6 | MISSOURI ENV IMP & ENERGY WTR POLL S18A | | 1.A FE | 194,060 | 200,000 | 200,890 | 199,421 | 0 | 339 | 0 | 0 | 3.250 | 3.295 | JJ | 3,250 | 6,500 | 10/05/2018 | 07/01/2033 | 97,560 |
| 60636U-HV-4 | MISSOURI ENV IMP & ENERGY WTR POLL S18A | | 1.A FE | 329,802 | 285,000 | 301,878 | 297,857 | 0 | (4,872) | 0 | 0 | 5.000 | 3.110 | JJ | 7,125 | 14,250 | 10/05/2018 | 07/01/2034 | 136,467 |
| 60636U-HW-2 | MISSOURI ENV IMP & ENERGY WTR POLL S18A | | 1.A FE | 420,503 | 405,000 | 416,769 | 409,513 | 0 | (1,698) | 0 | 0 | 4.000 | 3.530 | JJ | 8,100 | 16,200 | 10/05/2018 | 07/01/2035 | 188,145 |
| 60636U-HX-0 | MISSOURI ENV IMP & ENERGY WTR POLL S18A | | 1.A FE | 367,113 | 355,000 | 364,266 | 358,532 | 0 | (1,327) | 0 | 0 | 4.000 | 3.580 | JJ | 7,100 | 14,200 | 10/05/2018 | 07/01/2036 | 163,200 |
| 60636U-HY-8 | MISSOURI ENV IMP & ENERGY WTR POLL S18A | | 1.A FE | 154,497 | 150,000 | 153,384 | 151,314 | 0 | (493) | 0 | 0 | 4.000 | 3.630 | JJ | 3,000 | 6,000 | 10/05/2018 | 07/01/2037 | 66,522 |
| 60636U-HZ-5 | MISSOURI ENV IMP & ENERGY WTR POLL S18A | | 1.A FE | 86,396 | 90,000 | 90,079 | 89,067 | 0 | 260 | 0 | 0 | 3.500 | 3.605 | JJ | 1,575 | 3,150 | 10/05/2018 | 07/01/2038 | 45,788 |
| 641480-JY-5 | NEVADA HIGHWAY IMPT REV S2018 | | 1.B FE | 13,394,111 | 13,485,000 | 13,529,231 | 13,424,132 | 0 | 4,473 | 0 | 0 | 3.500 | 3.550 | JD | 39,331 | 471,975 | 05/15/2018 | 12/01/2036 | 13,720,988 |
| 64465Q-BP-0 | NEW HAMPSHIRE MUNI BOND BANK REF S2020B | | 1.B FE | 3,240,407 | 3,260,000 | 2,594,112 | 3,245,523 | 0 | 994 | 0 | 0 | 2.000 | 2.040 | FA | 24,631 | 65,200 | 07/15/2020 | 08/15/2038 | 3,292,600 |
| 64465Q-BQ-8 | NEW HAMPSHIRE MUNI BOND BANK REF S2020B | | 1.B FE | 3,248,842 | 3,290,000 | 2,563,338 | 3,258,887 | 0 | 1,955 | 0 | 0 | 2.000 | 2.080 | FA | 24,858 | 65,800 | 07/15/2020 | 08/15/2039 | 3,322,900 |
| 64465Q-BR-6 | NEW HAMPSHIRE MUNI BOND BANK REF S2020B | | 1.B FE | 5,162,385 | 5,265,000 | 3,976,233 | 5,185,869 | 0 | 4,568 | 0 | 0 | 2.000 | 2.120 | FA | 39,780 | 105,300 | 07/15/2020 | 08/15/2040 | 5,317,650 |
| 64465Q-BS-4 | NEW HAMPSHIRE MUNI BOND BANK REF S2020B | | 1.B FE | 1,185,954 | 1,195,000 | 891,685 | 1,187,895 | 0 | 378 | 0 | 0 | 2.125 | 2.170 | FA | 9,593 | 25,394 | 07/15/2020 | 08/15/2041 | 1,207,697 |
| 64465Q-BT-2 | NEW HAMPSHIRE MUNI BOND BANK REF S2020B | | 1.B FE | 2,393,402 | 2,425,000 | 1,752,572 | 2,399,768 | 0 | 1,244 | 0 | 0 | 2.125 | 2.200 | FA | 19,467 | 51,531 | 07/15/2020 | 08/15/2042 | 2,450,766 |
| 64465P-4U-9 | NEW HAMPSHIRE MUNI BOND BANK S2018B | | 1.C FE | 1,335,939 | 1,240,000 | 1,248,804 | 1,261,869 | 0 | (13,082) | 0 | 0 | 3.500 | 2.384 | FA | 16,396 | 43,400 | 01/01/2020 | 08/15/2034 | 1,261,700 |
| 64465P-4W-5 | NEW HAMPSHIRE MUNI BOND BANK S2018B | | 1.C FE | 1,319,076 | 1,320,000 | 1,328,342 | 1,319,383 | 0 | 44 | 0 | 0 | 3.625 | 3.630 | FA | 18,077 | 47,850 | 05/23/2018 | 08/15/2036 | 1,343,925 |
| 64465P-4X-3 | NEW HAMPSHIRE MUNI BOND BANK S2018B | | 1.C FE | 2,663,384 | 2,680,000 | 2,692,757 | 2,668,591 | 0 | 769 | 0 | 0 | 3.625 | 3.670 | FA | 36,701 | 97,150 | 05/23/2018 | 08/15/2037 | 2,728,575 |
| 64465Q-AR-7 | NEW HAMPSHIRE MUNI BOND BANK S2020A | | 1.B FE | 302,250 | 300,000 | 266,616 | 300,826 | 0 | (254) | 0 | 0 | 2.250 | 2.158 | FA | 2,550 | 6,750 | 02/24/2020 | 02/15/2036 | 303,375 |
| 646066-P5-3 | NEW JERSEY EDL FACS (PRINCETON UNIV)S17B | SD | 1.A FE | 8,671,044 | 8,205,000 | 8,317,983 | 8,283,590 | 0 | (50,265) | 0 | 0 | 4.000 | 3.340 | JJ | 164,100 | 328,200 | 03/07/2017 | 07/01/2035 | 8,369,100 |
| 646066-5N-6 | NEW JERSEY EDL FACS (PRINCETON UNIV)S17I | | 1.A FE | 5,489,150 | 5,000,000 | 5,034,300 | 5,086,062 | 0 | (55,399) | 0 | 0 | 4.000 | 2.820 | JJ | 100,000 | 200,000 | 12/15/2017 | 07/01/2039 | 5,100,000 |
| 646067-BP-2 | NEW JERSEY EDL FACS (PRINCETON UNIV)S21B | SD | 1.A FE | 14,743,385 | 11,190,000 | 12,098,740 | 13,111,643 | 0 | (354,811) | 0 | 0 | 5.000 | 1.530 | MS | 186,500 | 559,500 | 03/23/2021 | 03/01/2040 | 11,469,750 |
| 646067-BQ-0 | NEW JERSEY EDL FACS (PRINCETON UNIV)S21B | | 1.A FE | 1,280,429 | 975,000 | 1,047,706 | 1,140,321 | 0 | (30,487) | 0 | 0 | 5.000 | 1.570 | MS | 16,250 | 48,750 | 03/23/2021 | 03/01/2041 | 999,375 |
| 646067-BQ-0 | NEW JERSEY EDL FACS (PRINCETON UNIV)S21B | SD | 1.A FE | 14,150,377 | 10,775,000 | 11,578,492 | 12,602,006 | 0 | (336,922) | 0 | 0 | 5.000 | 1.570 | MS | 179,583 | 538,750 | 03/23/2021 | 03/01/2041 | 11,044,375 |
| 646067-BR-8 | NEW JERSEY EDL FACS (PRINCETON UNIV)S21B | SD | 1.A FE | 16,093,721 | 12,335,000 | 13,086,078 | 14,373,186 | 0 | (374,941) | 0 | 0 | 5.000 | 1.650 | MS | 205,583 | 616,750 | 03/23/2021 | 03/01/2043 | 12,643,375 |
| 646067-BS-6 | NEW JERSEY EDL FACS (PRINCETON UNIV)S21B | SD | 1.A FE | 16,807,270 | 12,945,000 | 13,620,470 | 15,042,161 | 0 | (385,078) | 0 | 0 | 5.000 | 1.710 | MS | 215,750 | 647,250 | 03/23/2021 | 03/01/2045 | 13,268,625 |
| 645791-8N-7 | NEW JERSEY ENVR INFRA TRUST REV S17 A-1 | | 1.A FE | 1,424,323 | 1,430,000 | 1,432,417 | 1,426,745 | 0 | 316 | 0 | 0 | 3.250 | 3.280 | MS | 15,492 | 46,475 | 05/11/2017 | 09/01/2034 | 1,453,238 |
| 64579S-BF-1 | NEW JERSEY ENVR INFRA TRUST REV S17 A-2 | | 1.A FE | 991,910 | 1,000,000 | 980,560 | 996,713 | 0 | 649 | 0 | 0 | 2.625 | 2.700 | MS | 8,750 | 26,250 | 11/08/2017 | 09/01/2030 | 1,013,125 |
| 64580C-AN-7 | NEW JERSEY ENVR INFRA TRUST REV S18 A-1 | | 1.A FE | 876,354 | 885,000 | 891,257 | 880,866 | 0 | 654 | 0 | 0 | 3.000 | 3.090 | MS | 8,850 | 26,550 | 05/08/2018 | 09/01/2031 | 898,275 |
| 64580C-AP-2 | NEW JERSEY ENVR INFRA TRUST REV S18 A-1 | | 1.A FE | 910,269 | 915,000 | 921,002 | 912,518 | 0 | 326 | 0 | 0 | 3.125 | 3.170 | MS | 9,531 | 28,594 | 05/08/2018 | 09/01/2032 | 929,297 |
| 64580C-AQ-0 | NEW JERSEY ENVR INFRA TRUST REV S18 A-1 | | 1.A FE | 927,019 | 940,000 | 943,704 | 932,687 | 0 | 825 | 0 | 0 | 3.125 | 3.240 | MS | 9,792 | 29,375 | 05/08/2018 | 09/01/2033 | 954,688 |
| 64580C-AR-8 | NEW JERSEY ENVR INFRA TRUST REV S18 A-1 | | 1.A FE | 967,649 | 975,000 | 978,062 | 970,595 | 0 | 429 | 0 | 0 | 3.250 | 3.310 | MS | 10,563 | 31,688 | 05/08/2018 | 09/01/2034 | 990,844 |
| 64580C-AV-9 | NEW JERSEY ENVR INFRA TRUST REV S18 A-1 | | 1.A FE | 449,381 | 455,000 | 444,198 | 451,046 | 0 | 244 | 0 | 0 | 3.375 | 3.460 | MS | 5,119 | 15,356 | 05/08/2018 | 09/01/2038 | 462,678 |
| 64711N-F8-3 | NEW MEXICO FIN AUTH SR LIEN REF S2016C | | 1.B FE | 3,215,549 | 2,900,000 | 2,910,672 | 2,914,824 | 0 | (35,152) | 0 | 0 | 4.000 | 2.750 | JD | 9,667 | 116,000 | 04/27/2016 | 06/01/2034 | 2,958,000 |
| 64711N-G2-5 | NEW MEXICO FIN AUTH SR LIEN REF S2016C | | 1.B FE | 2,195,560 | 2,000,000 | 2,005,720 | 2,009,227 | 0 | (21,890) | 0 | 0 | 4.000 | 2.870 | JD | 6,667 | 80,000 | 04/27/2016 | 06/01/2036 | 2,040,000 |
| 64711N-P6-6 | NEW MEXICO FIN AUTH SR LIEN REF S2016F | | 1.B FE | 677,118 | 600,000 | 604,206 | 603,909 | 0 | (9,242) | 0 | 0 | 5.000 | 3.400 | JD | 2,500 | 30,000 | 12/01/2016 | 06/01/2037 | 615,000 |
| 64711N-3K-9 | NEW MEXICO FIN AUTH SR LIEN REF S2018A | | 1.B FE | 3,041,399 | 3,050,000 | 3,055,155 | 3,044,241 | 0 | 399 | 0 | 0 | 3.500 | 3.520 | JD | 8,896 | 106,750 | 02/21/2018 | 06/01/2037 | 3,103,375 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 64711P-BY-5 | NEW MEXICO FIN AUTH SR LIEN REF S2019 | | 1.B FE | 1,491,795 | 1,285,000 | 1,333,226 | 1,364,766 | 0 | (22,291) | 0 | 0 | 4.000 | 2.107 | JD | 4,283 | 51,400 | 01/01/2020 | 06/01/2034 | 1,310,700 |
| 64711P-BZ-2 | NEW MEXICO FIN AUTH SR LIEN REF S2019 | | 1.B FE | 717,650 | 620,000 | 641,167 | 657,707 | 0 | (10,529) | 0 | 0 | 4.000 | 2.144 | JD | 2,067 | 24,800 | 01/01/2020 | 06/01/2035 | 632,400 |
| 64711P-CD-0 | NEW MEXICO FIN AUTH SR LIEN REF S2019 | | 1.B FE | 588,269 | 515,000 | 524,260 | 543,428 | 0 | (7,909) | 0 | 0 | 4.000 | 2.310 | JD | 1,717 | 20,600 | 01/01/2020 | 06/01/2039 | 525,300 |
| 64711N-YH-2 | NEW MEXICO FIN AUTH SR LIEN S2015B | | 1.B FE | 1,420,362 | 1,350,000 | 1,350,864 | 1,349,957 | 0 | (3,420) | 0 | 0 | 4.000 | 4.000 | JD | 4,500 | 54,000 | 05/28/2015 | 06/01/2032 | 1,377,000 |
| 64711N-YP-4 | NEW MEXICO FIN AUTH SR LIEN S2015B | | 1.B FE | 979,273 | 940,000 | 940,414 | 939,968 | 0 | (1,917) | 0 | 0 | 4.000 | 4.000 | JD | 3,133 | 37,600 | 05/28/2015 | 06/01/2035 | 958,800 |
| 64711N-ZL-2 | NEW MEXICO FIN AUTH SR LIEN S2015C | | 1.B FE | 3,690,064 | 3,190,000 | 3,194,945 | 3,189,996 | 0 | (24,368) | 0 | 0 | 5.000 | 4.899 | JD | 13,292 | 159,500 | 07/28/2015 | 06/01/2035 | 3,269,750 |
| 64711P-KC-3 | NEW MEXICO FIN AUTH SR LIEN S2022A | | 1.B FE | 1,995,280 | 2,000,000 | 1,884,420 | 1,996,376 | 0 | 294 | 0 | 0 | 2.750 | 2.770 | JD | 4,583 | 55,000 | 03/10/2022 | 06/01/2036 | 2,027,500 |
| 64711P-KD-1 | NEW MEXICO FIN AUTH SR LIEN S2022A | | 1.B FE | 1,980,320 | 2,000,000 | 1,852,580 | 1,984,457 | 0 | 1,137 | 0 | 0 | 2.750 | 2.830 | JD | 4,583 | 55,000 | 03/10/2022 | 06/01/2037 | 2,027,500 |
| 64711P-KE-9 | NEW MEXICO FIN AUTH SR LIEN S2022A | | 1.B FE | 1,996,080 | 2,000,000 | 1,847,360 | 1,996,860 | 0 | 206 | 0 | 0 | 2.875 | 2.890 | JD | 4,792 | 57,500 | 03/10/2022 | 06/01/2038 | 2,028,750 |
| 64711P-KF-6 | NEW MEXICO FIN AUTH SR LIEN S2022A | | 1.B FE | 1,974,520 | 2,000,000 | 1,821,060 | 1,979,071 | 0 | 1,251 | 0 | 0 | 2.875 | 2.970 | JD | 4,792 | 57,500 | 03/10/2022 | 06/01/2039 | 2,028,750 |
| 64711P-KG-4 | NEW MEXICO FIN AUTH SR LIEN S2022A | | 1.B FE | 1,997,160 | 2,000,000 | 1,776,380 | 1,997,644 | 0 | 127 | 0 | 0 | 3.000 | 3.010 | JD | 5,000 | 60,000 | 03/10/2022 | 06/01/2040 | 2,030,000 |
| 64711P-KH-2 | NEW MEXICO FIN AUTH SR LIEN S2022A | | 1.B FE | 1,935,863 | 1,950,000 | 1,696,695 | 1,938,049 | 0 | 598 | 0 | 0 | 3.000 | 3.050 | JD | 4,875 | 58,500 | 03/10/2022 | 06/01/2041 | 1,979,250 |
| 64972G-JZ-8 | NEW YORK CITY FIN AUTH WTR & SWR REFS16A | SD | 1.B FE | 30,866,415 | 26,230,000 | 26,420,692 | 26,462,120 | 0 | (501,483) | 0 | 0 | 4.500 | 2.530 | JD | 52,460 | 1,180,350 | 02/25/2016 | 06/15/2032 | 26,820,175 |
| 64990C-QE-4 | NEW YORK DORM AUTH (COLUMBIA UNIV) S2017 | | 1.A FE | 2,405,837 | 1,815,000 | 2,042,347 | 2,300,905 | 0 | (15,135) | 0 | 0 | 5.000 | 3.270 | AO | 22,688 | 90,750 | 04/13/2018 | 10/01/2047 | 1,860,375 |
| 64990C-6P-1 | NEW YORK DORM AUTH (COLUMBIA UNIV) S2018 | SD | 1.A FE | 19,672,500 | 15,000,000 | 16,845,300 | 18,901,031 | 0 | (112,809) | 0 | 0 | 5.000 | 3.356 | AO | 187,500 | 750,000 | 05/23/2018 | 10/01/2048 | 15,375,000 |
| 64990C-6Q-9 | NEW YORK DORM AUTH (COLUMBIA UNIV) S2018 | SD | 1.A FE | 14,798,192 | 12,630,000 | 13,123,202 | 13,180,668 | 0 | (233,468) | 0 | 0 | 5.000 | 2.980 | AO | 157,875 | 631,500 | 05/02/2018 | 10/01/2038 | 12,945,750 |
| 64990G-A8-5 | NEW YORK DORM AUTH (COLUMBIA UNIV) S20A | SD | 1.A FE | 23,072,980 | 14,000,000 | 15,676,920 | 21,768,935 | 0 | (236,908) | 0 | 0 | 5.000 | 2.110 | AO | 175,000 | 700,000 | 03/05/2020 | 10/01/2050 | 14,350,000 |
| 64990B-ZK-2 | NEW YORK DORM AUTH (COLUMBIA UNIV)S16A-2 | SD | 1.A FE | 14,251,400 | 10,000,000 | 11,293,600 | 13,275,157 | 0 | (113,860) | 0 | 0 | 5.000 | 2.890 | AO | 125,000 | 500,000 | 04/07/2016 | 10/01/2046 | 10,250,000 |
| 64990G-B5-0 | NEW YORK DORM AUTH (CORNELL UNIV)REFS20A | SD | 1.C FE | 34,365,900 | 30,000,000 | 27,731,100 | 32,049,127 | 0 | (426,367) | 0 | 0 | 4.000 | 2.390 | JJ | 600,000 | 1,200,000 | 03/12/2020 | 07/01/2050 | 30,600,000 |
| 64985H-TE-7 | NEW YORK ENV FACS CORP GREEN BOND S15B | | 1.A FE | 3,322,878 | 2,825,000 | 2,829,803 | 2,827,008 | 0 | (10,291) | 0 | 0 | 5.000 | 4.557 | MS | 41,590 | 141,250 | 11/04/2015 | 09/15/2032 | 554,376 |
| 64985H-UQ-8 | NEW YORK ENV FACS CORP GREEN BOND S15D | SD | 1.A FE | 15,566,142 | 13,255,000 | 13,277,534 | 13,254,125 | 0 | (56,597) | 0 | 0 | 5.000 | 5.000 | MS | 195,143 | 662,750 | 08/04/2015 | 09/15/2032 | 13,586,375 |
| 65819G-LF-3 | NORTH CAROLINA CAP FACS (DUKE UNIV) S16B | SD | 1.B FE | 35,206,906 | 29,510,000 | 29,843,168 | 29,996,088 | 0 | (634,411) | 0 | 0 | 5.000 | 2.760 | AO | 368,875 | 1,475,500 | 10/17/2016 | 10/01/2041 | 30,247,750 |
| 662903-WB-5 | NORTH TEXAS MUNI WTR DIST REV REF S2019 | | 1.B FE | 2,604,075 | 2,500,000 | 2,407,000 | 2,534,394 | 0 | (12,348) | 0 | 0 | 3.000 | 2.463 | MS | 25,000 | 75,000 | 01/01/2020 | 09/01/2035 | 2,537,500 |
| 662903-A5-2 | NORTH TEXAS MUNI WTR DIST REV REF S2021 | | 1.B FE | 469,846 | 425,000 | 409,190 | 448,897 | 0 | (4,875) | 0 | 0 | 3.000 | 1.740 | MS | 4,250 | 12,750 | 06/25/2021 | 09/01/2035 | 431,375 |
| 662903-A6-0 | NORTH TEXAS MUNI WTR DIST REV REF S2021 | | 1.B FE | 440,436 | 400,000 | 378,992 | 421,571 | 0 | (4,395) | 0 | 0 | 3.000 | 1.790 | MS | 4,000 | 12,000 | 06/25/2021 | 09/01/2036 | 406,000 |
| 662903-A7-8 | NORTH TEXAS MUNI WTR DIST REV REF S2021 | | 1.B FE | 626,618 | 570,000 | 530,334 | 600,215 | 0 | (6,152) | 0 | 0 | 3.000 | 1.810 | MS | 5,700 | 17,100 | 06/25/2021 | 09/01/2037 | 578,550 |
| 662903-A8-6 | NORTH TEXAS MUNI WTR DIST REV REF S2021 | | 1.B FE | 668,444 | 610,000 | 557,979 | 641,216 | 0 | (6,349) | 0 | 0 | 3.000 | 1.850 | MS | 6,100 | 18,300 | 06/25/2021 | 09/01/2038 | 619,150 |
| 662903-A9-4 | NORTH TEXAS MUNI WTR DIST REV REF S2021 | | 1.B FE | 655,908 | 600,000 | 534,594 | 629,880 | 0 | (6,072) | 0 | 0 | 3.000 | 1.880 | MS | 6,000 | 18,000 | 06/25/2021 | 09/01/2039 | 609,000 |
| 662903-B2-8 | NORTH TEXAS MUNI WTR DIST REV REF S2021 | | 1.B FE | 681,600 | 625,000 | 543,988 | 655,268 | 0 | (6,146) | 0 | 0 | 3.000 | 1.910 | MS | 6,250 | 18,750 | 06/25/2021 | 09/01/2040 | 634,375 |
| 662903-B3-6 | NORTH TEXAS MUNI WTR DIST REV REF S2021 | | 1.B FE | 544,410 | 500,000 | 425,805 | 523,758 | 0 | (4,821) | 0 | 0 | 3.000 | 1.930 | MS | 5,000 | 15,000 | 06/25/2021 | 09/01/2041 | 507,500 |
| 662903-RD-7 | NORTH TEXAS MUNI WTR DIST SYS REV S2016 | SD | 1.B FE | 13,173,914 | 10,980,000 | 11,102,537 | 11,148,266 | 0 | (247,497) | 0 | 0 | 5.000 | 2.660 | MS | 183,000 | 549,000 | 10/27/2016 | 09/01/2034 | 11,254,500 |
| 662903-K4-4 | NORTH TEXAS WATER DIST WTR SYS REF S2025 | SD | 1.B FE | 10,244,800 | 10,000,000 | 10,477,300 | 10,235,647 | 0 | (9,153) | 0 | 0 | 5.000 | 4.680 | MS | 219,444 | 0 | 06/27/2025 | 09/01/2047 | 10,250,000 |
| 662903-K5-1 | NORTH TEXAS WATER DIST WTR SYS REF S2025 | | 1.B FE | 10,159,600 | 10,000,000 | 10,397,000 | 10,153,419 | 0 | (6,181) | 0 | 0 | 5.000 | 4.790 | MS | 219,444 | 0 | 06/27/2025 | 09/01/2051 | 2,756,434 |
| 662835-WA-1 | NORTH TEXAS WATER REGL WSTWTR REF S2016 | | 1.C FE | 1,012,523 | 990,000 | 996,613 | 993,626 | 0 | (8,632) | 0 | 0 | 5.000 | 4.089 | JD | 4,125 | 49,500 | 08/25/2016 | 06/01/2035 | 1,014,750 |
| 662835-WA-1 | NORTH TEXAS WATER REGL WSTWTR REF S2016 | SD | 1.C FE | 946,044 | 925,000 | 931,179 | 928,388 | 0 | (8,065) | 0 | 0 | 5.000 | 4.089 | JD | 3,854 | 46,250 | 08/25/2016 | 06/01/2035 | 948,125 |
| 662835-ZS-9 | NORTH TEXAS WATER REGL WSTWTR REV S2018 | | 1.C FE | 1,176,053 | 1,190,000 | 1,193,963 | 1,181,785 | 0 | 825 | 0 | 0 | 3.375 | 3.470 | JD | 3,347 | 40,163 | 03/26/2018 | 06/01/2034 | 1,210,081 |
| 662835-F8-5 | NORTH TEXAS WATER REGL WSTWTR REV S2019 | | 1.C FE | 19,681 | 20,000 | 17,888 | 19,759 | 0 | 13 | 0 | 0 | 3.125 | 3.230 | JD | 52 | 625 | 05/09/2019 | 06/01/2040 | 20,313 |
| 662842-LB-7 | NORTH TEXAS WATER UPPER EAST FORK REFS15 | | 1.B FE | 2,241,579 | 2,135,000 | 2,118,411 | 2,135,001 | 0 | (8,631) | 0 | 0 | 3.300 | 3.255 | JD | 5,871 | 70,455 | 01/01/2020 | 06/01/2035 | 2,170,228 |
| 662842-PE-7 | NORTH TEXAS WATER UPPER EAST FORK S2018 | | 1.B FE | 3,409,006 | 3,440,000 | 3,453,519 | 3,424,154 | 0 | 2,172 | 0 | 0 | 3.250 | 3.330 | JD | 9,317 | 111,800 | 02/23/2018 | 06/01/2032 | 3,495,900 |
| 662842-QA-4 | NORTH TEXAS WATER UPPER EAST FORK S2019 | | 1.B FE | 1,584,798 | 1,550,000 | 1,523,914 | 1,560,425 | 0 | (4,128) | 0 | 0 | 3.000 | 2.710 | JD | 3,875 | 46,500 | 07/26/2019 | 06/01/2034 | 1,573,250 |
| 662842-QF-3 | NORTH TEXAS WATER UPPER EAST FORK S2019 | | 1.B FE | 1,864,161 | 1,795,000 | 1,608,859 | 1,816,319 | 0 | (8,465) | 0 | 0 | 3.000 | 2.490 | JD | 4,488 | 53,850 | 01/01/2020 | 06/01/2039 | 1,821,925 |
| 662842-QH-9 | NORTH TEXAS WATER UPPER EAST FORK S2019 | | 1.B FE | 1,978,534 | 1,925,000 | 1,640,504 | 1,941,591 | 0 | (6,575) | 0 | 0 | 3.000 | 2.629 | JD | 4,813 | 57,750 | 01/01/2020 | 06/01/2041 | 1,953,875 |
| 662842-VB-6 | NORTH TEXAS WTR DIST UPPER EAST FORK S25 | | 1.B FE | 31,309,356 | 31,425,000 | 31,851,123 | 31,309,857 | 0 | 501 | 0 | 0 | 4.625 | 4.650 | JD | 250,309 | 0 | 09/26/2025 | 06/01/2050 | 7,023,753 |
| 67756D-VD-5 | OHIO HGR ED FAC COMM (CLEV CLINIC) S13A1 | | 1.C FE | 7,439,218 | 7,490,000 | 7,444,161 | 7,481,219 | 0 | 386 | 0 | 0 | 4.000 | 4.010 | JJ | 149,800 | 299,600 | 05/15/2013 | 01/01/2042 | 7,639,800 |
| 677561-KQ-4 | OHIO HOSP FAC REV (CLEV CLINIC) REF S17A | | 1.C FE | 6,154,688 | 6,250,000 | 6,106,938 | 6,186,071 | 0 | 4,227 | 0 | 0 | 3.375 | 3.480 | JJ | 105,469 | 210,938 | 08/09/2017 | 01/01/2038 | 6,355,469 |
| 678908-3Z-5 | OKLAHOMA DEV OKLAHOMA GAS TXBL S22A-1 | | 1.A FE | 8,762,151 | 8,762,151 | 8,735,952 | 8,761,776 | 0 | 15 | 0 | 0 | 4.285 | 4.285 | FA | 156,441 | 375,458 | 07/08/2022 | 02/01/2034 | 726,755 |
| 679111-ZT-4 | OKLAHOMA TURNPIKE AUTH TXBL REF S2020B | | 1.D FE | 1,750,000 | 1,750,000 | 1,750,000 | 1,750,000 | 0 | 0 | 0 | 0 | 1.205 | 1.205 | JJ | 10,544 | 21,088 | 10/16/2020 | 01/01/2026 | 1,760,544 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 67919P-PE-7 | OKLAHOMA WATER RES BRD GREEN BOND S18 | | 1.A FE | 2,933,725 | 2,500,000 | 2,577,950 | 2,566,681 | 0 | (51,779) | 0 | 0 | 5.000 | 2.810 | AO | 31,250 | 125,000 | 03/14/2018 | 04/01/2031 | 2,562,500 |
| 67919P-NM-1 | OKLAHOMA WATER RES BRD MASTER TR S2016 | | 1.A FE | 5,245,336 | 4,720,000 | 4,728,590 | 4,735,396 | 0 | (61,704) | 0 | 0 | 4.000 | 2.660 | AO | 47,200 | 188,800 | 10/04/2016 | 04/01/2036 | 4,814,400 |
| 68428T-CU-9 | ORANGE CO SANTN DIST WSTWTR REV REF S16A | | 1.A FE | 3,950,123 | 3,645,000 | 3,649,228 | 3,647,848 | 0 | (35,257) | 0 | 0 | 4.000 | 3.010 | FA | 60,750 | 145,800 | 03/02/2016 | 02/01/2037 | 3,717,900 |
| 68428T-CW-5 | ORANGE CO SANTN DIST WSTWTR REV REF S16A | | 1.A FE | 10,748,800 | 10,000,000 | 10,011,600 | 10,006,967 | 0 | (86,912) | 0 | 0 | 4.000 | 3.110 | FA | 166,667 | 400,000 | 03/02/2016 | 02/01/2039 | 10,200,000 |
| 68607V-Z2-4 | OREGON DEPT ADMIN SVCS LOTTERY REV S19A | | 1.C FE | 3,634,740 | 3,000,000 | 3,170,400 | 3,224,821 | 0 | (65,526) | 0 | 0 | 5.000 | 2.580 | AO | 37,500 | 150,000 | 03/28/2019 | 04/01/2039 | 3,075,000 |
| 68607D-VE-2 | OREGON DEPT OF TRANS HWY TXBL REV S2020B | | 1.B FE | 9,364,000 | 10,000,000 | 9,357,600 | 9,370,900 | 0 | 6,900 | 0 | 0 | 1.330 | 3.657 | MN | 16,994 | 0 | 12/19/2025 | 11/15/2028 | 10,066,500 |
| 68607D-VF-9 | OREGON DEPT OF TRANS HWY TXBL REV S2020B | | 1.B FE | 14,575,000 | 14,575,000 | 13,336,417 | 14,575,000 | 0 | 0 | 0 | 0 | 1.430 | 1.430 | MN | 26,632 | 208,423 | 09/11/2020 | 11/15/2029 | 14,679,211 |
| 68607D-VG-7 | OREGON DEPT OF TRANS HWY TXBL REV S2020B | | 1.B FE | 18,000,000 | 18,000,000 | 16,099,380 | 18,000,000 | 0 | 0 | 0 | 0 | 1.530 | 1.530 | MN | 35,190 | 275,400 | 09/11/2020 | 11/15/2030 | 18,137,700 |
| 68607D-VH-5 | OREGON DEPT OF TRANS HWY TXBL REV S2020B | | 1.B FE | 12,000,000 | 12,000,000 | 10,506,840 | 12,000,000 | 0 | 0 | 0 | 0 | 1.660 | 1.660 | MN | 25,453 | 199,200 | 09/11/2020 | 11/15/2031 | 12,099,600 |
| 696572-LV-6 | PALM BEACH CO WTR & SWR REV REF S2019 | | 1.A FE | 2,741,453 | 2,760,000 | 2,529,319 | 2,748,170 | 0 | 1,179 | 0 | 0 | 2.625 | 2.680 | AO | 18,113 | 72,450 | 11/12/2019 | 10/01/2034 | 2,796,225 |
| 696572-LW-4 | PALM BEACH CO WTR & SWR REV REF S2019 | | 1.A FE | 2,829,943 | 2,830,000 | 2,591,290 | 2,830,000 | 0 | 0 | 0 | 0 | 2.750 | 2.750 | AO | 19,456 | 77,825 | 11/12/2019 | 10/01/2035 | 2,868,913 |
| 70917S-VZ-3 | PENNSYLVANIA HIGHER ED (UNIV OF PA) S16A | | 1.B FE | 836,472 | 780,000 | 783,869 | 783,856 | 0 | (6,091) | 0 | 0 | 3.500 | 2.690 | FA | 10,313 | 27,300 | 03/30/2016 | 08/15/2030 | 793,650 |
| 70917S-VZ-3 | PENNSYLVANIA HIGHER ED (UNIV OF PA) S16A | SD | 1.B FE | 14,992,152 | 13,980,000 | 14,049,341 | 14,049,109 | 0 | (109,164) | 0 | 0 | 3.500 | 2.690 | FA | 184,847 | 489,300 | 03/30/2016 | 08/15/2030 | 14,224,650 |
| 70917S-3X-9 | PENNSYLVANIA HIGHER ED (UNIV OF PA) S18A | | 1.B FE | 783,848 | 750,000 | 764,123 | 758,655 | 0 | (3,877) | 0 | 0 | 4.000 | 3.430 | FA | 11,333 | 30,000 | 10/04/2018 | 02/15/2034 | 765,000 |
| 70917S-3Y-7 | PENNSYLVANIA HIGHER ED (UNIV OF PA) S18A | | 1.B FE | 974,780 | 1,000,000 | 1,006,790 | 984,138 | 0 | 1,444 | 0 | 0 | 3.375 | 3.580 | FA | 12,750 | 33,750 | 10/04/2018 | 02/15/2035 | 1,016,875 |
| 74823Y-FH-3 | QUEEN CREEK EXCISE TAX REV S2022 | | 1.B FE | 5,549,551 | 5,780,000 | 5,580,474 | 5,575,838 | 0 | 7,744 | 0 | 0 | 3.875 | 4.160 | FA | 93,323 | 223,975 | 05/11/2022 | 08/01/2043 | 5,891,988 |
| 76222F-EE-4 | RHODE ISLAND DRINKING WTR TXBL REF S19D | | 1.A FE | 2,275,000 | 2,275,000 | 2,164,003 | 2,275,000 | 0 | 0 | 0 | 0 | 2.438 | 2.438 | AO | 13,866 | 55,465 | 12/05/2019 | 10/01/2029 | 2,302,732 |
| 76222F-EF-1 | RHODE ISLAND DRINKING WTR TXBL REF S19D | | 1.A FE | 1,265,000 | 1,265,000 | 1,187,380 | 1,265,000 | 0 | 0 | 0 | 0 | 2.538 | 2.538 | AO | 8,026 | 32,106 | 12/05/2019 | 10/01/2030 | 1,281,053 |
| 762197-VF-5 | RHODE ISLAND H&E (BROWN UNIV) REF S2017A | | 1.B FE | 5,393,600 | 5,000,000 | 5,030,450 | 5,073,355 | 0 | (42,346) | 0 | 0 | 4.000 | 3.088 | MS | 66,667 | 200,000 | 06/22/2017 | 09/01/2037 | 5,100,000 |
| 76221U-GL-4 | RHODE ISLAND INFRAS WTR PCR TXBL REFS19A | | 1.A FE | 7,985,000 | 7,985,000 | 7,311,785 | 7,985,000 | 0 | 0 | 0 | 0 | 2.738 | 2.738 | AO | 54,657 | 218,629 | 12/05/2019 | 10/01/2032 | 8,094,315 |
| 771902-HL-0 | ROCHESTER HLTH CARE FAC REF (MAYO) S2022 | | 1.C FE | 64,107,696 | 65,225,000 | 59,404,973 | 64,267,225 | 0 | 44,907 | 0 | 0 | 3.250 | 3.370 | MN | 270,865 | 2,119,813 | 03/25/2022 | 11/15/2041 | 66,284,906 |
| 783245-LH-4 | RUTHERFORD CO UTILITY DIST WTRWKS S2019 | | 1.A FE | 868,115 | 840,000 | 801,620 | 847,799 | 0 | (3,605) | 0 | 0 | 3.000 | 2.539 | FA | 10,500 | 25,200 | 01/01/2020 | 02/01/2037 | 852,600 |
| 795604-CL-9 | SALT LAKE CITY PUBLIC UTILS REV S2022 | | 1.B FE | 2,971,970 | 2,990,000 | 3,092,437 | 2,974,849 | 0 | 859 | 0 | 0 | 4.000 | 4.050 | FA | 49,833 | 119,600 | 06/15/2022 | 02/01/2039 | 3,049,800 |
| 795604-CL-9 | SALT LAKE CITY PUBLIC UTILS REV S2022 | SD | 1.B FE | 8,185,343 | 8,235,000 | 8,517,131 | 8,193,271 | 0 | 2,365 | 0 | 0 | 4.000 | 4.050 | FA | 137,250 | 329,400 | 06/15/2022 | 02/01/2039 | 8,399,700 |
| 79560T-GB-2 | SALT LAKE CITY SALES & EXCISE TXBL S22C | | 1.A FE | 265,552 | 255,000 | 271,032 | 264,247 | 0 | (1,147) | 0 | 0 | 5.213 | 4.581 | AO | 3,323 | 13,293 | 11/08/2024 | 10/01/2032 | 261,647 |
| 79625G-NR-0 | SAN ANTONIO ELEC & GAS REV REF S2026A | | 1.D FE | 5,532,450 | 5,000,000 | 5,534,700 | 5,532,450 | 0 | 0 | 0 | 0 | 5.000 | 3.720 | FA | 0 | 0 | 12/05/2025 | 02/01/2041 | 5,125,000 |
| 796253-4P-4 | SAN ANTONIO ELEC & GAS REV S2015 | | 1.D FE | 6,140,816 | 5,920,000 | 5,921,184 | 5,921,909 | 0 | (24,408) | 0 | 0 | 3.000 | 2.580 | FA | 74,000 | 177,600 | 11/03/2015 | 02/01/2027 | 6,008,800 |
| 796253-4R-0 | SAN ANTONIO ELEC & GAS REV S2015 | | 1.D FE | 4,668,215 | 4,565,000 | 4,566,826 | 4,565,833 | 0 | (11,650) | 0 | 0 | 3.250 | 2.990 | FA | 61,818 | 148,363 | 11/03/2015 | 02/01/2029 | 4,639,181 |
| 810489-WF-7 | SCOTTSDALE PPTY CORP EXCISE TXBL REFS21B | | 1.A FE | 4,162,283 | 4,750,000 | 4,464,905 | 4,392,391 | 0 | 132,395 | 0 | 0 | 1.230 | 4.445 | JJ | 29,213 | 58,425 | 03/21/2024 | 07/01/2028 | 4,779,213 |
| 810489-WG-5 | SCOTTSDALE PPTY CORP EXCISE TXBL REFS21B | | 1.A FE | 3,560,000 | 3,560,000 | 3,274,488 | 3,560,000 | 0 | 0 | 0 | 0 | 1.406 | 1.406 | JJ | 25,027 | 50,054 | 01/22/2021 | 07/01/2029 | 3,585,027 |
| 810489-WH-3 | SCOTTSDALE PPTY CORP EXCISE TXBL REFS21B | | 1.A FE | 630,000 | 630,000 | 565,979 | 630,000 | 0 | 0 | 0 | 0 | 1.506 | 1.506 | JJ | 4,744 | 9,488 | 01/22/2021 | 07/01/2030 | 634,744 |
| 810489-WJ-9 | SCOTTSDALE PPTY CORP EXCISE TXBL REFS21B | | 1.A FE | 3,500,000 | 3,500,000 | 3,061,800 | 3,500,000 | 0 | 0 | 0 | 0 | 1.556 | 1.556 | JJ | 27,230 | 54,460 | 01/22/2021 | 07/01/2031 | 3,527,230 |
| 810489-WJ-9 | SCOTTSDALE PPTY CORP EXCISE TXBL REFS21B | | 1.A FE | 3,835,600 | 4,000,000 | 3,499,200 | 3,907,935 | 0 | 15,683 | 0 | 0 | 1.556 | 2.000 | JJ | 31,120 | 62,240 | 03/17/2021 | 07/01/2031 | 4,031,120 |
| 810489-WK-6 | SCOTTSDALE PPTY CORP EXCISE TXBL REFS21B | | 1.A FE | 2,125,000 | 2,125,000 | 1,814,559 | 2,125,000 | 0 | 0 | 0 | 0 | 1.656 | 1.656 | JJ | 17,595 | 35,190 | 01/22/2021 | 07/01/2032 | 2,142,595 |
| 810489-WK-6 | SCOTTSDALE PPTY CORP EXCISE TXBL REFS21B | | 1.A FE | 1,917,040 | 2,000,000 | 1,707,820 | 1,949,885 | 0 | 7,132 | 0 | 0 | 1.656 | 2.070 | JJ | 16,560 | 33,120 | 03/17/2021 | 07/01/2032 | 2,016,560 |
| 810489-WL-4 | SCOTTSDALE PPTY CORP EXCISE TXBL REFS21B | | 1.A FE | 2,380,000 | 2,380,000 | 1,985,801 | 2,380,000 | 0 | 0 | 0 | 0 | 1.756 | 1.756 | JJ | 20,896 | 41,793 | 01/22/2021 | 07/01/2033 | 2,400,896 |
| 812643-WK-6 | SEATTLE LIGHT & POWER REV REF S2021A | | 1.C FE | 6,966,470 | 7,000,000 | 6,914,880 | 6,977,894 | 0 | 6,821 | 0 | 0 | 4.000 | 4.026 | JJ | 140,000 | 280,000 | 06/20/2024 | 07/01/2043 | 3,640,222 |
| 837545-MX-7 | SOUTH DAKOTA CONSERVANCY DIST S2018 | | 1.A FE | 2,194,242 | 1,860,000 | 1,971,805 | 1,958,873 | 0 | (36,391) | 0 | 0 | 5.000 | 2.850 | FA | 38,750 | 93,000 | 12/06/2018 | 08/01/2032 | 1,906,500 |
| 837545-NW-8 | SOUTH DAKOTA CONSERVANCY DIST S2020 | | 1.A FE | 2,810,129 | 2,540,000 | 2,730,449 | 2,705,513 | 0 | (32,806) | 0 | 0 | 5.000 | 3.450 | FA | 52,917 | 127,000 | 09/02/2022 | 08/01/2039 | 2,603,500 |
| 837545-NX-6 | SOUTH DAKOTA CONSERVANCY DIST S2020 | | 1.A FE | 2,548,235 | 1,960,000 | 2,093,025 | 2,258,972 | 0 | (62,489) | 0 | 0 | 5.000 | 1.540 | FA | 40,833 | 98,000 | 03/24/2021 | 08/01/2040 | 2,009,000 |
| 837545-NY-4 | SOUTH DAKOTA CONSERVANCY DIST S2020 | | 1.A FE | 2,358,866 | 1,820,000 | 1,932,021 | 2,094,133 | 0 | (57,233) | 0 | 0 | 5.000 | 1.580 | FA | 37,917 | 91,000 | 03/24/2021 | 08/01/2041 | 1,865,500 |
| 837545-NZ-1 | SOUTH DAKOTA CONSERVANCY DIST S2020 | | 1.A FE | 3,469,105 | 2,690,000 | 2,837,331 | 3,086,827 | 0 | (82,699) | 0 | 0 | 5.000 | 1.645 | FA | 56,042 | 134,500 | 03/23/2021 | 08/01/2042 | 2,757,250 |
| 837545-QX-3 | SOUTH DAKOTA CONSERVANCY DIST S2022B | | 1.A FE | 2,958,322 | 2,855,000 | 2,984,274 | 2,950,228 | 0 | (8,094) | 0 | 0 | 5.000 | 4.410 | FA | 59,479 | 71,375 | 05/01/2025 | 08/01/2047 | 2,926,375 |
| 837545-QX-3 | SOUTH DAKOTA CONSERVANCY DIST S2022B | SD | 1.A FE | 4,092,951 | 3,950,000 | 4,128,856 | 4,081,752 | 0 | (11,199) | 0 | 0 | 5.000 | 4.410 | FA | 82,292 | 98,750 | 05/01/2025 | 08/01/2047 | 4,048,750 |
| 837545-RS-3 | SOUTH DAKOTA CONSERVANCY DIST S2024A | | 1.A FE | 9,103,038 | 8,230,000 | 8,677,383 | 9,004,042 | 0 | (75,333) | 0 | 0 | 5.000 | 3.710 | FA | 171,458 | 372,636 | 08/21/2024 | 08/01/2048 | 8,435,750 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 837545-SV-5 | SOUTH DAKOTA CONSERVANCY DIST S2025A | | 1.A FE | 28,458,576 | 27,705,000 | 29,291,111 | 28,421,935 | 0 | (36,641) | 0 | 0 | 5.000 | 4.662 | FA | 577,188 | 219,331 | 05/22/2025 | 08/01/2050 | 6,247,411 |
| 849103-AU-0 | SPOKANE WATER & SEWER SYS REV S2014 | | 1.C FE | 2,914,219 | 2,845,000 | 2,845,797 | 2,844,928 | 0 | (135) | 0 | 0 | 3.750 | 3.750 | JD | 8,891 | 106,688 | 11/18/2014 | 12/01/2033 | 2,898,344 |
| 849103-AU-0 | SPOKANE WATER & SEWER SYS REV S2014 | SD | 1.C FE | 9,982,096 | 9,745,000 | 9,747,729 | 9,744,752 | 0 | (463) | 0 | 0 | 3.750 | 3.750 | JD | 30,453 | 365,438 | 11/18/2014 | 12/01/2033 | 9,927,719 |
| 870000-KE-5 | SWARTHMORE BORO AUTH COLL REV S2015 | | 1.A FE | 2,397,601 | 2,335,000 | 2,335,654 | 2,334,992 | 0 | (5,063) | 0 | 0 | 4.000 | 4.000 | MS | 27,501 | 93,400 | 07/14/2015 | 09/15/2037 | 2,381,700 |
| 873545-HC-4 | TACOMA SEWER REV REF S2015 | | 1.B FE | 1,636,214 | 1,490,000 | 1,490,402 | 1,490,001 | 0 | (11,805) | 0 | 0 | 4.000 | 3.928 | JD | 4,967 | 59,600 | 01/01/2020 | 12/01/2034 | 1,519,800 |
| 873545-KR-7 | TACOMA SEWER REV S2018 | | 1.B FE | 750,989 | 740,000 | 757,627 | 743,624 | 0 | (1,160) | 0 | 0 | 4.000 | 3.820 | JD | 2,467 | 29,600 | 11/07/2018 | 12/01/2035 | 754,800 |
| 873545-KX-4 | TACOMA SEWER REV S2018 | | 1.B FE | 1,824,821 | 1,830,000 | 1,850,642 | 1,826,078 | 0 | 204 | 0 | 0 | 4.000 | 4.020 | JD | 6,100 | 73,200 | 11/07/2018 | 12/01/2039 | 1,866,600 |
| 875290-XV-5 | TAMPA WATER & SEWER REV REF S2015 | | 1.A FE | 2,203,840 | 2,000,000 | 2,001,340 | 2,000,157 | 0 | (27,801) | 0 | 0 | 4.000 | 3.842 | AO | 20,000 | 80,000 | 01/01/2020 | 10/01/2035 | 2,040,000 |
| 875291-AG-1 | TAMPA WATER & SEWER REV S2020A | | 1.A FE | 2,465,900 | 2,000,000 | 2,072,240 | 2,226,429 | 0 | (45,637) | 0 | 0 | 4.000 | 1.520 | AO | 20,000 | 80,000 | 07/17/2020 | 10/01/2038 | 2,040,000 |
| 875291-AK-2 | TAMPA WATER & SEWER REV S2020A | | 1.A FE | 4,507,414 | 3,700,000 | 3,775,850 | 4,093,814 | 0 | (79,056) | 0 | 0 | 4.000 | 1.660 | AO | 37,000 | 148,000 | 07/17/2020 | 10/01/2041 | 3,774,000 |
| 875291-BM-7 | TAMPA WATER & SEWER REV S2022A | | 1.A FE | 5,032,650 | 5,000,000 | 5,271,200 | 5,030,883 | 0 | (1,767) | 0 | 0 | 5.000 | 4.890 | AO | 62,500 | 125,000 | 07/17/2025 | 10/01/2047 | 1,127,101 |
| 875291-AX-4 | TAMPA WATER & WSTWTR TXBL REF S2020B | | 1.A FE | 2,300,000 | 2,300,000 | 2,203,469 | 2,300,000 | 0 | 0 | 0 | 0 | 1.141 | 1.141 | AO | 6,561 | 26,243 | 07/17/2020 | 10/01/2027 | 2,313,122 |
| 875291-AY-2 | TAMPA WATER & WSTWTR TXBL REF S2020B | | 1.A FE | 2,650,000 | 2,650,000 | 2,482,573 | 2,650,000 | 0 | 0 | 0 | 0 | 1.288 | 1.288 | AO | 8,533 | 34,132 | 07/17/2020 | 10/01/2028 | 2,667,066 |
| 875291-AZ-9 | TAMPA WATER & WSTWTR TXBL REF S2020B | | 1.A FE | 2,300,000 | 2,300,000 | 2,101,855 | 2,300,000 | 0 | 0 | 0 | 0 | 1.348 | 1.348 | AO | 7,751 | 31,004 | 07/17/2020 | 10/01/2029 | 2,315,502 |
| 875291-BA-3 | TAMPA WATER & WSTWTR TXBL REF S2020B | | 1.A FE | 3,250,000 | 3,250,000 | 2,895,848 | 3,250,000 | 0 | 0 | 0 | 0 | 1.418 | 1.418 | AO | 11,521 | 46,085 | 07/17/2020 | 10/01/2030 | 3,273,043 |
| 875291-BB-1 | TAMPA WATER & WSTWTR TXBL REF S2020B | | 1.A FE | 2,800,000 | 2,800,000 | 2,434,740 | 2,800,000 | 0 | 0 | 0 | 0 | 1.518 | 1.518 | AO | 10,626 | 42,504 | 07/17/2020 | 10/01/2031 | 2,821,252 |
| 876448-HZ-7 | TARRANT REGIONAL WATER DIST S2025 | | 1.C FE | 5,135,909 | 5,280,000 | 5,087,227 | 5,139,328 | 0 | 3,419 | 0 | 0 | 4.000 | 4.200 | MS | 70,400 | 95,627 | 02/27/2025 | 09/01/2045 | 5,385,600 |
| 876448-FP-1 | TARRANT REGL WATER DIST DALLAS PROJ S21A | | 1.C FE | 4,926,281 | 5,030,000 | 3,478,144 | 4,945,565 | 0 | 4,180 | 0 | 0 | 2.000 | 2.120 | MS | 33,533 | 100,600 | 02/23/2021 | 09/01/2042 | 5,080,300 |
| 876448-FQ-9 | TARRANT REGL WATER DIST DALLAS PROJ S21A | | 1.C FE | 5,568,159 | 5,700,000 | 3,792,267 | 5,591,309 | 0 | 5,016 | 0 | 0 | 2.000 | 2.130 | MS | 38,000 | 114,000 | 02/23/2021 | 09/01/2043 | 5,757,000 |
| 876448-JE-2 | TARRANT REGL WATER DIST DALLAS PROJ S25 | | 1.C FE | 27,332,425 | 27,630,000 | 26,553,535 | 27,336,020 | 0 | 3,595 | 0 | 0 | 4.250 | 4.322 | MS | 391,425 | 531,686 | 02/12/2025 | 09/01/2050 | 9,799,660 |
| 88213A-TZ-8 | TEXAS A & M UNIV FIN SYS REV S2024A | | 1.A FE | 3,930,188 | 4,110,000 | 3,852,015 | 4,046,796 | 0 | 57,388 | 0 | 0 | 4.000 | 4.108 | MN | 21,007 | 164,400 | 05/01/2024 | 05/15/2049 | 902,565 |
| 882854-E3-2 | TEXAS WATER DEV BOARD REVOLVING S2018 | | 1.A FE | 2,266,620 | 2,000,000 | 2,012,480 | 2,059,161 | 0 | (36,392) | 0 | 0 | 4.000 | 2.090 | FA | 33,333 | 80,000 | 01/01/2020 | 08/01/2036 | 2,040,000 |
| 882854-E3-2 | TEXAS WATER DEV BOARD REVOLVING S2018 | | 1.A FE | 1,567,275 | 1,500,000 | 1,509,360 | 1,513,032 | 0 | (7,898) | 0 | 0 | 4.000 | 3.430 | FA | 25,000 | 60,000 | 04/25/2018 | 08/01/2036 | 1,530,000 |
| 882854-E4-0 | TEXAS WATER DEV BOARD REVOLVING S2018 | | 1.A FE | 9,665,726 | 8,290,000 | 8,511,509 | 8,552,106 | 0 | (159,536) | 0 | 0 | 5.000 | 2.940 | FA | 172,708 | 414,500 | 04/12/2018 | 08/01/2037 | 8,497,250 |
| 882854-E5-7 | TEXAS WATER DEV BOARD REVOLVING S2018 | | 1.A FE | 58,209 | 50,000 | 51,270 | 51,565 | 0 | (952) | 0 | 0 | 5.000 | 2.960 | FA | 1,042 | 2,500 | 04/12/2018 | 08/01/2038 | 51,250 |
| 882854-E5-7 | TEXAS WATER DEV BOARD REVOLVING S2018 | SD | 1.A FE | 11,583,591 | 9,950,000 | 10,202,631 | 10,261,469 | 0 | (189,535) | 0 | 0 | 5.000 | 2.960 | FA | 207,292 | 497,500 | 04/12/2018 | 08/01/2038 | 10,198,750 |
| 882854-U9-1 | TEXAS WATER DEV BOARD REVOLVING S2019 | SD | 1.A FE | 4,950,753 | 4,105,000 | 4,379,009 | 4,426,776 | 0 | (84,459) | 0 | 0 | 5.000 | 2.690 | FA | 85,521 | 205,250 | 03/14/2019 | 08/01/2036 | 4,207,625 |
| 882854-V3-3 | TEXAS WATER DEV BOARD REVOLVING S2019 | | 1.A FE | 268,902 | 225,000 | 238,392 | 241,760 | 0 | (4,388) | 0 | 0 | 5.000 | 2.800 | FA | 4,688 | 11,250 | 03/14/2019 | 08/01/2038 | 230,625 |
| 882854-V3-3 | TEXAS WATER DEV BOARD REVOLVING S2019 | SD | 1.A FE | 6,095,112 | 5,100,000 | 5,403,552 | 5,479,892 | 0 | (99,466) | 0 | 0 | 5.000 | 2.800 | FA | 106,250 | 255,000 | 03/14/2019 | 08/01/2038 | 5,227,500 |
| 882854-V4-1 | TEXAS WATER DEV BOARD REVOLVING S2019 | | 1.A FE | 4,466,963 | 3,750,000 | 3,957,638 | 4,024,033 | 0 | (71,684) | 0 | 0 | 5.000 | 2.840 | FA | 78,125 | 187,500 | 03/14/2019 | 08/01/2039 | 3,843,750 |
| 882854-3K-6 | TEXAS WATER DEV BOARD REVOLVING S2020 | | 1.A FE | 4,978,327 | 4,115,000 | 4,206,600 | 4,536,313 | 0 | (87,742) | 0 | 0 | 4.000 | 1.670 | FA | 68,583 | 164,600 | 10/08/2020 | 08/01/2038 | 4,197,300 |
| 88285A-HS-0 | TEXAS WATER DEV BRD GREEN BOND S2025 | SD | 1.A FE | 5,725,188 | 5,400,000 | 5,737,554 | 5,707,180 | 0 | (18,008) | 0 | 0 | 5.000 | 4.270 | FA | 112,500 | 78,750 | 03/26/2025 | 08/01/2046 | 5,535,000 |
| 890680-PZ-8 | TOPEKA UTILITY REVENUE REF S2018A | | 1.D FE | 1,511,504 | 1,525,000 | 1,527,349 | 1,516,368 | 0 | 741 | 0 | 0 | 3.500 | 3.570 | FA | 22,240 | 53,375 | 08/15/2018 | 08/01/2035 | 1,551,688 |
| 890680-RB-9 | TOPEKA UTILITY REVENUE REF S2019A | | 1.D FE | 725,459 | 740,000 | 679,379 | 731,845 | 0 | 1,128 | 0 | 0 | 2.250 | 2.432 | FA | 6,938 | 16,650 | 01/01/2020 | 08/01/2032 | 748,325 |
| 890680-RF-0 | TOPEKA UTILITY REVENUE REF S2019A | | 1.D FE | 949,260 | 975,000 | 855,368 | 957,318 | 0 | 1,425 | 0 | 0 | 2.500 | 2.698 | FA | 10,156 | 24,375 | 01/01/2020 | 08/01/2036 | 987,188 |
| 890680-RJ-2 | TOPEKA UTILITY REVENUE REF S2019A | | 1.D FE | 819,587 | 850,000 | 712,402 | 827,168 | 0 | 1,357 | 0 | 0 | 2.625 | 2.865 | FA | 9,297 | 22,313 | 01/01/2020 | 08/01/2039 | 861,156 |
| 89658H-XK-1 | TRINITY RIVER AUTH REG WSTWTR REF S2020 | | 1.A FE | 1,307,911 | 1,145,000 | 1,151,904 | 1,224,467 | 0 | (16,661) | 0 | 0 | 3.000 | 1.430 | FA | 14,313 | 34,350 | 09/30/2020 | 08/01/2032 | 1,162,175 |
| 89658H-XK-1 | TRINITY RIVER AUTH REG WSTWTR REF S2020 | SD | 1.A FE | 30,841,560 | 27,000,000 | 27,162,810 | 28,873,899 | 0 | (392,881) | 0 | 0 | 3.000 | 1.430 | FA | 337,500 | 810,000 | 09/30/2020 | 08/01/2032 | 27,405,000 |
| 89658H-WJ-5 | TRINITY RIVER AUTH REG WSTWTR SYS REFS18 | | 1.A FE | 1,116,818 | 1,075,000 | 1,087,578 | 1,087,345 | 0 | (4,496) | 0 | 0 | 4.000 | 3.530 | FA | 17,917 | 43,000 | 08/15/2018 | 08/01/2038 | 1,096,500 |
| 89658H-WJ-5 | TRINITY RIVER AUTH REG WSTWTR SYS REFS18 | SD | 1.A FE | 8,331,978 | 8,020,000 | 8,113,834 | 8,112,097 | 0 | (33,545) | 0 | 0 | 4.000 | 3.530 | FA | 133,667 | 320,800 | 08/15/2018 | 08/01/2038 | 8,180,400 |
| 89658H-XD-7 | TRINITY RIVER AUTH REG WSTWTR SYS REFS19 | | 1.A FE | 4,140,453 | 4,205,000 | 3,728,153 | 4,158,194 | 0 | 3,076 | 0 | 0 | 2.625 | 2.730 | FA | 45,992 | 110,381 | 10/02/2019 | 08/01/2038 | 4,260,191 |
| 89658H-UF-5 | TRINITY RIVER AUTH REG WSTWTR SYS S2016 | SD | 1.A FE | 12,936,700 | 10,000,000 | 10,133,800 | 10,188,240 | 0 | (318,559) | 0 | 0 | 5.000 | 1.740 | FA | 208,333 | 500,000 | 08/31/2016 | 08/01/2027 | 10,250,000 |
| 89657P-KV-4 | TRINITY RIVER AUTH TARRANT CO WTR S2019 | | 1.B FE | 1,021,189 | 980,000 | 980,833 | 991,388 | 0 | (5,272) | 0 | 0 | 3.000 | 2.424 | FA | 12,250 | 29,400 | 01/01/2020 | 02/01/2033 | 994,700 |
| 89657P-KX-0 | TRINITY RIVER AUTH TARRANT CO WTR S2019 | | 1.B FE | 1,075,537 | 1,040,000 | 1,025,700 | 1,049,845 | 0 | (4,552) | 0 | 0 | 3.000 | 2.530 | FA | 13,000 | 31,200 | 01/01/2020 | 02/01/2035 | 1,055,600 |
| 896576-PW-9 | TRINITY RIVER AUTH TEN MILE CREEK REFS16 | | 1.D FE | 690,364 | 620,000 | 621,482 | 624,694 | 0 | (7,899) | 0 | 0 | 4.000 | 2.680 | FA | 10,333 | 24,800 | 09/09/2016 | 08/01/2035 | 632,400 |
| 896576-PY-5 | TRINITY RIVER AUTH TEN MILE CREEK REFS16 | | 1.D FE | 1,581,156 | 1,420,000 | 1,422,016 | 1,430,751 | 0 | (18,091) | 0 | 0 | 4.000 | 2.680 | FA | 23,667 | 56,800 | 08/31/2016 | 08/01/2037 | 1,448,400 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 896576-QS-7 | TRINITY RIVER AUTH TEN MILE CREEK REFS19 | | 1.D FE | 1,895,047 | 1,925,000 | 1,766,900 | 1,904,365 | 0 | 1,645 | 0 | 0 | 2.750 | 2.868 | FA | 22,057 | 52,938 | 01/01/2020 | 08/01/2036 | 1,951,469 |
| 896564-XA-4 | TRINITY RIVER DENTON CREEK WSTWTR REVS19 | | 1.B FE | 2,135,353 | 1,905,000 | 1,915,706 | 1,968,552 | 0 | (29,438) | 0 | 0 | 4.000 | 2.349 | FA | 31,750 | 76,200 | 01/01/2020 | 02/01/2039 | 1,943,100 |
| 897825-HL-2 | TRUCKEE MEADOWS WTR AUTH REV REF S18 | | 1.C FE | 4,148,378 | 3,625,000 | 3,765,795 | 3,770,836 | 0 | (55,065) | 0 | 0 | 5.000 | 3.310 | JJ | 90,625 | 181,250 | 04/26/2018 | 07/01/2039 | 3,715,625 |
| 899656-PT-3 | TULSA MET UTILITY AUTH REV S2016B | | 1.B FE | 581,324 | 555,000 | 555,094 | 554,979 | 0 | 0 | 0 | 0 | 3.250 | 3.250 | AO | 4,509 | 18,038 | 01/01/2020 | 04/01/2031 | 564,019 |
| 906400-EG-7 | UNION CO ENTERPRISE SYSTEM REV W&S S2017 | | 1.C FE | 3,351,542 | 3,335,000 | 3,306,152 | 3,337,691 | 0 | (1,868) | 0 | 0 | 3.250 | 3.190 | JD | 9,032 | 108,388 | 08/11/2017 | 06/01/2036 | 3,389,194 |
| 91514A-KC-8 | UNIV OF TEXAS REV REF S2020C | SD | 1.A FE | 19,770,600 | 20,000,000 | 14,790,600 | 19,814,440 | 0 | 8,327 | 0 | 0 | 2.375 | 2.440 | FA | 179,444 | 475,000 | 05/22/2020 | 08/15/2043 | 20,237,500 |
| 914455-PY-0 | UNIVERSITY OF MICHIGAN REV REF S2015 | SD | 1.A FE | 8,111,175 | 7,500,000 | 7,516,500 | 7,516,733 | 0 | (67,879) | 0 | 0 | 4.000 | 3.070 | AO | 75,000 | 300,000 | 12/01/2015 | 04/01/2034 | 7,650,000 |
| 915130-CG-1 | UNIVERSITY OF TEXAS PERM FUND REF S25A | SD | 1.A FE | 13,450,103 | 12,750,000 | 13,544,070 | 13,409,584 | 0 | (40,519) | 0 | 0 | 5.000 | 4.330 | JJ | 318,750 | 157,604 | 03/14/2025 | 07/01/2048 | 13,068,750 |
| 91802R-JJ-9 | UTILITY DEBT SECURITIZATION REF S25 TE-1 | | 1.A FE | 16,362,588 | 16,465,000 | 16,471,421 | 16,363,850 | 0 | 1,263 | 0 | 0 | 3.750 | 3.805 | JD | 27,442 | 0 | 12/05/2025 | 12/15/2042 | 8,465,195 |
| 91802R-JK-6 | UTILITY DEBT SECURITIZATION REF S25 TE-1 | | 1.A FE | 4,121,475 | 3,750,000 | 4,157,288 | 4,120,043 | 0 | (1,432) | 0 | 0 | 5.000 | 3.800 | JD | 8,333 | 0 | 12/05/2025 | 12/15/2043 | 1,946,121 |
| 91802R-JL-4 | UTILITY DEBT SECURITIZATION REF S25 TE-1 | | 1.A FE | 16,356,496 | 16,465,000 | 16,487,557 | 16,357,542 | 0 | 1,046 | 0 | 0 | 4.000 | 4.054 | JD | 29,271 | 0 | 12/05/2025 | 12/15/2044 | 8,480,246 |
| 91802R-JM-2 | UTILITY DEBT SECURITIZATION REF S25 TE-1 | | 1.A FE | 2,493,959 | 2,300,000 | 2,496,259 | 2,493,209 | 0 | (750) | 0 | 0 | 5.000 | 3.970 | JD | 5,111 | 0 | 12/05/2025 | 12/15/2045 | 1,193,265 |
| 91802R-JN-0 | UTILITY DEBT SECURITIZATION REF S25 TE-1 | | 1.A FE | 3,765,195 | 3,500,000 | 3,778,635 | 3,764,166 | 0 | (1,029) | 0 | 0 | 5.000 | 4.070 | JD | 7,778 | 0 | 12/05/2025 | 12/15/2046 | 1,816,090 |
| 91802R-JP-5 | UTILITY DEBT SECURITIZATION REF S25 TE-1 | | 1.A FE | 3,476,948 | 3,250,000 | 3,497,520 | 3,476,063 | 0 | (884) | 0 | 0 | 5.000 | 4.140 | JD | 7,222 | 0 | 12/05/2025 | 12/15/2047 | 1,686,532 |
| 924214-J9-1 | VERMONT MUNI BOND BANK REV S2018 | | 1.C FE | 950,960 | 915,000 | 904,313 | 915,121 | 0 | (5,809) | 0 | 0 | 3.375 | 3.171 | JD | 2,573 | 30,881 | 01/01/2020 | 12/01/2038 | 930,441 |
| 927749-KK-6 | VIRGINIA BEACH WATER & SEWER REF S2016B | | 1.A FE | 2,569,133 | 2,445,000 | 2,452,384 | 2,455,059 | 0 | (13,203) | 0 | 0 | 3.000 | 2.440 | AO | 18,338 | 73,350 | 05/25/2016 | 10/01/2030 | 2,481,675 |
| 927749-JP-7 | VIRGINIA BEACH WATER & SEWER S2016A | | 1.A FE | 2,360,891 | 2,270,000 | 2,272,951 | 2,277,465 | 0 | (9,798) | 0 | 0 | 3.250 | 2.800 | AO | 18,444 | 73,775 | 05/25/2016 | 10/01/2035 | 2,306,888 |
| 927749-JQ-5 | VIRGINIA BEACH WATER & SEWER S2016A | | 1.A FE | 2,428,248 | 2,345,000 | 2,345,375 | 2,351,844 | 0 | (8,990) | 0 | 0 | 3.250 | 2.850 | AO | 19,053 | 76,213 | 05/25/2016 | 10/01/2036 | 2,383,106 |
| 92818H-SG-7 | VIRGINIA PUB SCH AUTH FING TXBL S2020C | | 1.B FE | 11,980,879 | 12,235,000 | 10,594,287 | 12,084,939 | 0 | 21,071 | 0 | 0 | 1.850 | 2.050 | FA | 94,311 | 226,348 | 10/21/2020 | 08/01/2032 | 12,348,174 |
| 92817S-PA-0 | VIRGINIA PUB SCH AUTH QSCB S09 | | 1.B FE | 18,128,600 | 20,000,000 | 20,174,000 | 19,907,353 | 0 | 123,570 | 0 | 0 | 0.000 | 6.782 | N/A | 0 | 0 | 11/03/2009 | 09/15/2026 | 20,302,500 |
| 92818H-FE-6 | VIRGINIA PUBLIC SCH AUTH FING REF S2016B | | 1.B FE | 3,982,975 | 3,995,000 | 3,991,644 | 3,989,828 | 0 | 832 | 0 | 0 | 2.875 | 2.900 | FA | 47,857 | 114,856 | 10/25/2016 | 08/01/2031 | 4,052,428 |
| 92818H-FF-3 | VIRGINIA PUBLIC SCH AUTH FING REF S2016B | | 1.B FE | 4,051,142 | 4,105,000 | 4,085,460 | 4,079,345 | 0 | 3,470 | 0 | 0 | 2.875 | 2.980 | FA | 49,174 | 118,019 | 10/25/2016 | 08/01/2032 | 4,164,009 |
| 92818H-FG-1 | VIRGINIA PUBLIC SCH AUTH FING REF S2016B | | 1.B FE | 4,171,563 | 4,210,000 | 4,201,706 | 4,190,131 | 0 | 2,286 | 0 | 0 | 3.000 | 3.070 | FA | 52,625 | 126,300 | 10/25/2016 | 08/01/2033 | 4,273,150 |
| 92818H-HE-4 | VIRGINIA PUBLIC SCH AUTH FING REF S2017B | | 1.B FE | 2,133,944 | 2,140,000 | 2,122,088 | 2,136,158 | 0 | 296 | 0 | 0 | 3.250 | 3.270 | FA | 28,979 | 69,550 | 08/09/2017 | 08/01/2036 | 2,174,775 |
| 92818H-LC-3 | VIRGINIA PUBLIC SCH AUTH FING REF S2018B | | 1.B FE | 89,943 | 90,000 | 90,944 | 89,968 | 0 | 3 | 0 | 0 | 3.375 | 3.380 | FA | 1,266 | 3,038 | 05/02/2018 | 08/01/2033 | 91,519 |
| 92818H-LC-3 | VIRGINIA PUBLIC SCH AUTH FING REF S2018B | SD | 1.B FE | 3,897,543 | 3,900,000 | 3,940,911 | 3,898,629 | 0 | 148 | 0 | 0 | 3.375 | 3.380 | FA | 54,844 | 131,625 | 05/02/2018 | 08/01/2033 | 3,965,813 |
| 92818H-LD-1 | VIRGINIA PUBLIC SCH AUTH FING REF S2018B | | 1.B FE | 3,308,971 | 3,340,000 | 3,364,081 | 3,321,460 | 0 | 1,821 | 0 | 0 | 3.375 | 3.450 | FA | 46,969 | 112,725 | 05/02/2018 | 08/01/2034 | 3,396,363 |
| 92818H-LH-2 | VIRGINIA PUBLIC SCH AUTH FING REF S2018B | | 1.B FE | 3,729,954 | 3,795,000 | 3,755,342 | 3,749,214 | 0 | 2,823 | 0 | 0 | 3.500 | 3.620 | FA | 55,344 | 132,825 | 05/02/2018 | 08/01/2038 | 3,861,413 |
| 92818H-MX-6 | VIRGINIA PUBLIC SCH AUTH FING REF S2019A | | 1.B FE | 4,141,057 | 3,995,000 | 3,787,739 | 4,053,807 | 0 | (15,489) | 0 | 0 | 3.000 | 2.567 | FA | 49,938 | 119,850 | 01/01/2020 | 08/01/2037 | 4,054,925 |
| 92818H-MY-4 | VIRGINIA PUBLIC SCH AUTH FING REF S2019A | | 1.B FE | 854,137 | 820,000 | 777,983 | 833,754 | 0 | (3,617) | 0 | 0 | 3.125 | 2.631 | FA | 10,677 | 25,625 | 01/01/2020 | 08/01/2038 | 832,813 |
| 92818H-MY-4 | VIRGINIA PUBLIC SCH AUTH FING REF S2019A | SD | 1.B FE | 3,416,546 | 3,280,000 | 3,111,933 | 3,335,017 | 0 | (14,468) | 0 | 0 | 3.125 | 2.631 | FA | 42,708 | 102,500 | 01/01/2020 | 08/01/2038 | 3,331,250 |
| 92818H-PP-0 | VIRGINIA PUBLIC SCH AUTH FING S2019C | | 1.B FE | 1,153,772 | 1,170,000 | 1,074,083 | 1,158,510 | 0 | 825 | 0 | 0 | 2.750 | 2.850 | FA | 13,406 | 32,175 | 10/22/2019 | 08/01/2037 | 1,186,088 |
| 92818H-PP-0 | VIRGINIA PUBLIC SCH AUTH FING S2019C | SD | 1.B FE | 4,072,717 | 4,130,000 | 3,791,423 | 4,089,442 | 0 | 2,913 | 0 | 0 | 2.750 | 2.850 | FA | 47,323 | 113,575 | 10/22/2019 | 08/01/2037 | 4,186,788 |
| 92818N-NG-9 | VIRGINIA RES AUTH INFRAS TXBL REF S2020A | | 1.A FE | 400,000 | 400,000 | 381,916 | 400,000 | 0 | 0 | 0 | 0 | 2.050 | 2.050 | MN | 1,367 | 8,200 | 05/21/2020 | 11/01/2028 | 404,100 |
| 92818N-NL-8 | VIRGINIA RES AUTH INFRAS TXBL REF S2020A | | 1.A FE | 825,000 | 825,000 | 733,574 | 825,000 | 0 | 0 | 0 | 0 | 2.350 | 2.350 | MN | 3,231 | 19,388 | 05/21/2020 | 11/01/2032 | 834,694 |
| 92818N-NM-6 | VIRGINIA RES AUTH INFRAS TXBL REF S2020A | | 1.A FE | 600,000 | 600,000 | 525,108 | 600,000 | 0 | 0 | 0 | 0 | 2.450 | 2.450 | MN | 2,450 | 14,700 | 05/21/2020 | 11/01/2033 | 607,350 |
| 92818N-NN-4 | VIRGINIA RES AUTH INFRAS TXBL REF S2020A | | 1.A FE | 880,000 | 880,000 | 759,150 | 880,000 | 0 | 0 | 0 | 0 | 2.550 | 2.550 | MN | 3,740 | 22,440 | 05/21/2020 | 11/01/2034 | 891,220 |
| 92818N-NP-9 | VIRGINIA RES AUTH INFRAS TXBL REF S2020A | | 1.A FE | 445,000 | 445,000 | 377,120 | 445,000 | 0 | 0 | 0 | 0 | 2.600 | 2.600 | MN | 1,928 | 11,570 | 05/21/2020 | 11/01/2035 | 450,785 |
| 92818N-NQ-7 | VIRGINIA RES AUTH INFRAS TXBL REF S2020A | | 1.A FE | 1,000,000 | 1,000,000 | 799,230 | 999,974 | 0 | 0 | 0 | 0 | 3.100 | 3.100 | MN | 5,167 | 31,000 | 05/21/2020 | 11/01/2042 | 157,610 |
| 92818M-T7-5 | VIRGINIA RESOURCES AUTH INFRA REF S2012B | | 1.A FE | 108,563 | 105,000 | 105,017 | 105,000 | 0 | 0 | 0 | 0 | 3.000 | 3.000 | MN | 525 | 3,150 | 01/01/2020 | 11/01/2030 | 106,575 |
| 92818N-U6-3 | VIRGINIA RESOURCES AUTH INFRA REF S2014A | | 1.A FE | 594,917 | 545,000 | 545,240 | 544,973 | 0 | (134) | 0 | 0 | 4.000 | 4.000 | MN | 3,633 | 21,800 | 01/01/2020 | 11/01/2035 | 555,900 |
| 92818N-X2-9 | VIRGINIA RESOURCES AUTH INFRA REF S2014B | | 1.A FE | 1,132,806 | 1,055,000 | 1,055,601 | 1,054,952 | 0 | (212) | 0 | 0 | 3.750 | 3.750 | MN | 6,594 | 39,563 | 01/01/2020 | 11/01/2032 | 1,074,781 |
| 92818L-3C-4 | VIRGINIA RESOURCES AUTH INFRA REF S2016A | | 1.A FE | 1,083,975 | 970,000 | 974,375 | 980,293 | 0 | (12,086) | 0 | 0 | 4.000 | 2.700 | MN | 6,467 | 38,800 | 05/11/2016 | 11/01/2037 | 989,400 |
| 92818L-3C-4 | VIRGINIA RESOURCES AUTH INFRA REF S2016A | SD | 1.A FE | 553,163 | 495,000 | 497,232 | 500,253 | 0 | (6,168) | 0 | 0 | 4.000 | 2.700 | MN | 3,300 | 19,800 | 05/11/2016 | 11/01/2037 | 504,900 |
| 92818M-AY-6 | VIRGINIA RESOURCES AUTH INFRA REF S2016C | | 1.A FE | 5,454,600 | 5,000,000 | 5,022,550 | 5,043,154 | 0 | (50,608) | 0 | 0 | 4.000 | 2.940 | MN | 33,333 | 200,000 | 11/02/2016 | 11/01/2037 | 5,100,000 |
| 92818M-KN-9 | VIRGINIA RESOURCES AUTH INFRA REF S2017B | | 1.A FE | 162,825 | 150,000 | 152,193 | 152,598 | 0 | (1,361) | 0 | 0 | 4.000 | 3.020 | MN | 1,000 | 6,000 | 08/03/2017 | 11/01/2037 | 153,000 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 92818M-KN-9 | VIRGINIA RESOURCES AUTH INFRA REF S2017B | SD | 1.A FE | 488,475 | 450,000 | 456,579 | 457,793 | 0 | (4,082) | 0 | 0 | 4.000 | 3.020 | MN | 3,000 | 18,000 | 08/03/2017 | 11/01/2037 | 459,000 |
| 92818N-DJ-4 | VIRGINIA RESOURCES AUTH INFRA REF S2019B | | 1.A FE | 711,451 | 695,000 | 644,738 | 701,922 | 0 | (1,695) | 0 | 0 | 3.000 | 2.724 | MN | 3,475 | 20,850 | 01/01/2020 | 11/01/2039 | 705,425 |
| 92818N-DJ-4 | VIRGINIA RESOURCES AUTH INFRA REF S2019B | SD | 1.A FE | 204,734 | 200,000 | 185,536 | 201,992 | 0 | (488) | 0 | 0 | 3.000 | 2.724 | MN | 1,000 | 6,000 | 01/01/2020 | 11/01/2039 | 203,000 |
| 92818P-2J-1 | VIRGINIA RESOURCES AUTH INFRA REV S2025A | | 1.A FE | 4,444,774 | 4,465,000 | 4,488,843 | 4,444,723 | 0 | (50) | 0 | 0 | 4.500 | 4.532 | MN | 33,488 | 89,858 | 05/07/2025 | 11/01/2050 | 1,002,050 |
| 92818M-JH-4 | VIRGINIA RESOURCES AUTH INFRA S2011B | | 1.A FE | 5,716 | 5,000 | 5,009 | 5,000 | 0 | 0 | 0 | 0 | 5.000 | 5.000 | MN | 42 | 250 | 11/02/2011 | 11/01/2028 | 5,125 |
| 92818M-JJ-0 | VIRGINIA RESOURCES AUTH INFRA S2011B | | 1.A FE | 51,039 | 45,000 | 45,081 | 45,000 | 0 | 0 | 0 | 0 | 5.000 | 5.000 | MN | 375 | 2,250 | 11/02/2011 | 11/01/2029 | 46,125 |
| 92818M-JK-7 | VIRGINIA RESOURCES AUTH INFRA S2011B | | 1.A FE | 28,197 | 25,000 | 25,043 | 25,000 | 0 | 0 | 0 | 0 | 5.000 | 5.000 | MN | 208 | 1,250 | 11/02/2011 | 11/01/2030 | 25,625 |
| 92818M-3V-0 | VIRGINIA RESOURCES AUTH INFRA S2019A | | 1.A FE | 2,263,157 | 2,185,000 | 2,102,036 | 2,217,625 | 0 | (8,053) | 0 | 0 | 2.750 | 2.340 | MN | 10,015 | 60,088 | 01/01/2020 | 11/01/2034 | 2,215,044 |
| 92818P-JT-1 | VIRGINIA RESOURCES AUTH INFRA S2022 | | 1.A FE | 2,140,474 | 2,160,000 | 2,210,630 | 2,143,190 | 0 | 807 | 0 | 0 | 4.000 | 4.070 | MN | 14,400 | 86,400 | 05/11/2022 | 11/01/2040 | 2,203,200 |
| 92818P-JT-1 | VIRGINIA RESOURCES AUTH INFRA S2022 | SD | 1.A FE | 39,638 | 40,000 | 40,938 | 39,689 | 0 | 15 | 0 | 0 | 4.000 | 4.070 | MN | 267 | 1,600 | 05/11/2022 | 11/01/2040 | 40,800 |
| 97381Y-AM-2 | WINDY GAP FIRMING PROJ WTR ENT REV S21 | | 1.C FE | 4,097,486 | 3,350,000 | 3,479,712 | 3,782,110 | 0 | (74,130) | 0 | 0 | 4.000 | 1.560 | JJ | 61,789 | 134,000 | 08/13/2021 | 07/15/2037 | 3,417,000 |
| 97381Y-AN-0 | WINDY GAP FIRMING PROJ WTR ENT REV S21 | | 1.C FE | 5,522,248 | 4,170,000 | 4,546,634 | 4,950,244 | 0 | (134,249) | 0 | 0 | 5.000 | 1.470 | JJ | 96,142 | 208,500 | 08/13/2021 | 07/15/2038 | 4,274,250 |
| 97381Y-AP-5 | WINDY GAP FIRMING PROJ WTR ENT REV S21 | | 1.C FE | 5,670,354 | 4,675,000 | 4,794,166 | 5,251,596 | 0 | (98,594) | 0 | 0 | 4.000 | 1.660 | JJ | 86,228 | 187,000 | 08/13/2021 | 07/15/2039 | 4,768,500 |
| 97381Y-AQ-3 | WINDY GAP FIRMING PROJ WTR ENT REV S21 | | 1.C FE | 5,882,746 | 4,475,000 | 4,816,666 | 5,288,792 | 0 | (139,609) | 0 | 0 | 5.000 | 1.560 | JJ | 103,174 | 223,750 | 08/13/2021 | 07/15/2040 | 4,586,875 |
| 97381Y-AR-1 | WINDY GAP FIRMING PROJ WTR ENT REV S21 | | 1.C FE | 12,058,100 | 10,000,000 | 10,086,500 | 11,193,991 | 0 | (203,696) | 0 | 0 | 4.000 | 1.730 | JJ | 184,444 | 400,000 | 08/13/2021 | 07/15/2041 | 10,200,000 |
| 0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue | | | | 2,278,019,054 | 2,118,093,560 | 2,109,572,171 | 2,196,106,975 | 13,883 | (12,585,154) | 0 | 0 | XXX | XXX | XXX | 24,305,701 | 66,916,311 | XXX | XXX | 1,884,352,898 |
| Issuer credit obligations - corporate bonds (unaffiliated) | | | | | | | | | | | | | | | | | | | |
| 88579Y-AV-3 | 3M COMPANY | | 1.G FE | 700,968 | 700,000 | 691,509 | 700,074 | 0 | (156) | 0 | 0 | 2.250 | 2.227 | MS | 4,463 | 15,750 | 01/01/2020 | 09/19/2026 | 707,875 |
| 88579Y-AV-3 | 3M COMPANY | | 1.G FE | 1,835,237 | 1,925,000 | 1,901,650 | 1,916,745 | 0 | 11,191 | 0 | 0 | 2.250 | 2.856 | MS | 12,272 | 43,313 | 12/18/2017 | 09/19/2026 | 1,946,656 |
| 88579Y-AY-7 | 3M COMPANY | | 1.G FE | 1,987,720 | 2,000,000 | 1,967,800 | 1,997,492 | 0 | 1,318 | 0 | 0 | 2.875 | 2.946 | AO | 12,139 | 57,500 | 09/21/2017 | 10/15/2027 | 2,028,750 |
| 00253P-AA-6 | AAR ESCROW ISSUER LLC (144A) | | 3.B FE | 1,020,350 | 1,000,000 | 1,035,350 | 1,015,154 | 0 | (5,196) | 0 | 0 | 6.750 | 6.000 | MS | 19,875 | 67,500 | 03/11/2025 | 03/15/2029 | 1,033,750 |
| 00037B-AF-9 | ABB FINANCE USA | | 1.F FE | 4,045,560 | 4,000,000 | 4,019,880 | 4,010,876 | 0 | (5,135) | 0 | 0 | 3.800 | 3.658 | AO | 37,156 | 152,000 | 05/25/2018 | 04/03/2028 | 4,076,000 |
| 00037B-AF-9 | ABB FINANCE USA | | 1.F FE | 4,000,000 | 4,000,000 | 4,019,880 | 4,000,000 | 0 | 0 | 0 | 0 | 3.800 | 3.800 | AO | 37,156 | 152,000 | 03/26/2018 | 04/03/2028 | 4,076,000 |
| 002824-BF-6 | ABBOTT LABORATORIES | | 1.D FE | 1,693,710 | 1,696,000 | 1,696,373 | 1,695,686 | 0 | 287 | 0 | 0 | 3.750 | 3.768 | MN | 5,300 | 63,600 | 04/10/2018 | 11/30/2026 | 1,727,814 |
| 002824-BF-6 | ABBOTT LABORATORIES | | 1.D FE | 2,955,000 | 3,000,000 | 3,000,660 | 2,994,013 | 0 | 6,210 | 0 | 0 | 3.750 | 3.971 | MN | 9,375 | 112,500 | 12/04/2018 | 11/30/2026 | 3,056,274 |
| 002824-BQ-2 | ABBOTT LABORATORIES | | 1.D FE | 11,236,920 | 12,000,000 | 10,738,680 | 11,610,409 | 0 | 81,576 | 0 | 0 | 1.400 | 2.161 | JD | 0 | 168,000 | 03/23/2021 | 06/30/2030 | 12,084,000 |
| 00287Y-AY-5 | ABBVIE INC | | 1.G FE | 4,821,000 | 5,000,000 | 4,989,500 | 4,967,641 | 0 | 83,168 | 0 | 0 | 3.200 | 4.963 | MN | 20,889 | 160,000 | 03/13/2024 | 05/14/2026 | 5,080,000 |
| 00287Y-CY-3 | ABBVIE INC | | 1.G FE | 4,650,750 | 5,000,000 | 4,925,550 | 4,692,436 | 0 | 25,168 | 0 | 0 | 4.550 | 5.406 | MS | 66,986 | 227,500 | 04/18/2024 | 03/15/2035 | 5,113,750 |
| 00287Y-CY-3 | ABBVIE INC | | 1.G FE | 9,182,900 | 10,000,000 | 9,851,100 | 9,305,799 | 0 | 56,466 | 0 | 0 | 4.550 | 5.521 | MS | 133,972 | 455,000 | 09/25/2023 | 03/15/2035 | 10,227,500 |
| 00287Y-DU-0 | ABBVIE INC | | 1.G FE | 2,990,550 | 3,000,000 | 3,084,060 | 2,991,811 | 0 | 764 | 0 | 0 | 5.050 | 5.090 | MS | 44,608 | 151,500 | 02/22/2024 | 03/15/2034 | 3,075,750 |
| 00724P-AD-1 | ADOBE INC | | 1.E FE | 4,262,000 | 4,000,000 | 3,747,000 | 4,118,942 | 0 | (29,920) | 0 | 0 | 2.300 | 1.499 | FA | 38,333 | 92,000 | 01/27/2021 | 02/01/2030 | 4,046,000 |
| 00724P-AF-6 | ADOBE INC | | 1.E FE | 6,989,570 | 7,000,000 | 7,179,830 | 6,992,423 | 0 | 1,960 | 0 | 0 | 4.800 | 4.834 | AO | 81,200 | 336,000 | 04/01/2024 | 04/04/2029 | 7,168,000 |
| 00724P-AJ-8 | ADOBE INC | | 1.E FE | 5,183,693 | 5,000,000 | 5,182,200 | 5,182,336 | 0 | (1,356) | 0 | 0 | 4.950 | 3.947 | JJ | 112,750 | 0 | 12/19/2025 | 01/17/2030 | 5,123,750 |
| 00108W-AH-3 | AEP TEXAS INC | | 2.A FE | 543,724 | 500,000 | 498,325 | 512,575 | 0 | (5,555) | 0 | 0 | 3.950 | 2.747 | JD | 1,646 | 19,750 | 01/01/2020 | 06/01/2028 | 509,875 |
| 00108W-AH-3 | AEP TEXAS INC | | 2.A FE | 2,394,769 | 2,410,000 | 2,401,927 | 2,405,701 | 0 | 1,636 | 0 | 0 | 3.950 | 4.027 | JD | 7,933 | 95,195 | 05/16/2018 | 06/01/2028 | 2,457,598 |
| 00115A-AE-9 | AEP TRANSMISSION CO LLC | | 1.F FE | 2,016,640 | 2,000,000 | 1,985,660 | 2,001,427 | 0 | (2,050) | 0 | 0 | 3.100 | 2.993 | JD | 5,167 | 62,000 | 09/25/2017 | 12/01/2026 | 2,031,000 |
| 00115A-AR-0 | AEP TRANSMISSION CO LLC | | 1.F FE | 4,996,700 | 5,000,000 | 5,109,050 | 4,996,916 | 0 | 255 | 0 | 0 | 5.150 | 5.158 | AO | 64,375 | 257,500 | 03/11/2024 | 04/01/2034 | 5,128,750 |
| 00846U-AN-1 | AGILENT TECHNOLOGIES INC | | 2.A FE | 14,973,300 | 15,000,000 | 13,589,850 | 14,985,154 | 0 | 2,616 | 0 | 0 | 2.300 | 2.320 | MS | 104,458 | 345,000 | 03/03/2021 | 03/12/2031 | 15,172,500 |
| 00846U-AN-1 | AGILENT TECHNOLOGIES INC | | 2.A FE | 8,544,874 | 8,600,000 | 7,791,514 | 8,569,335 | 0 | 5,456 | 0 | 0 | 2.300 | 2.373 | MS | 59,889 | 197,800 | 04/22/2021 | 03/12/2031 | 8,698,900 |
| 009158-BC-9 | AIR PRODUCTS & CHEMICALS | | 1.F FE | 5,647,180 | 5,320,000 | 4,899,348 | 5,472,080 | 0 | (35,650) | 0 | 0 | 2.050 | 1.335 | MN | 13,935 | 109,060 | 12/11/2020 | 05/15/2030 | 5,374,530 |
| 009158-BC-9 | AIR PRODUCTS & CHEMICALS | | 1.F FE | 8,773,600 | 10,000,000 | 9,209,300 | 9,260,057 | 0 | 152,320 | 0 | 0 | 2.050 | 3.907 | MN | 26,194 | 205,000 | 08/25/2022 | 05/15/2030 | 10,102,500 |
| 009158-BC-9 | AIR PRODUCTS & CHEMICALS | | 1.F FE | 9,825,125 | 11,215,000 | 10,328,230 | 10,376,181 | 0 | 172,577 | 0 | 0 | 2.050 | 3.928 | MN | 29,377 | 229,908 | 08/25/2022 | 05/15/2030 | 11,329,954 |
| 009158-BF-2 | AIR PRODUCTS & CHEMICALS | | 1.F FE | 14,974,050 | 15,000,000 | 15,302,850 | 14,979,221 | 0 | 2,263 | 0 | 0 | 4.800 | 4.822 | MS | 236,000 | 720,000 | 02/27/2023 | 03/03/2033 | 15,360,000 |
| 01400E-AA-1 | ALCON FINANCE CORP (144A) | | 2.A FE | 1,990,160 | 2,000,000 | 1,982,520 | 1,998,836 | 0 | 1,497 | 0 | 0 | 2.750 | 2.828 | MS | 14,972 | 55,000 | 09/16/2019 | 09/23/2026 | 2,027,500 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 01741R-AH-5 | ALLEGHENY TECH | | 3.C FE | 951,250 | 1,000,000 | 1,005,060 | 975,729 | 0 | 11,374 | 0 | 0 | 5.875 | 7.250 | JD | 4,896 | 58,750 | 09/29/2023 | 12/01/2027 | 1,029,375 |
| 01748N-AE-4 | ALLEGION US HOLDING CO | | 2.B FE | 999,670 | 1,000,000 | 991,790 | 999,894 | 0 | 37 | 0 | 0 | 3.550 | 3.554 | AO | 8,875 | 35,500 | 09/19/2017 | 10/01/2027 | 1,017,750 |
| 01748N-AE-4 | ALLEGION US HOLDING CO | | 2.B FE | 997,580 | 1,000,000 | 991,790 | 999,473 | 0 | 265 | 0 | 0 | 3.550 | 3.579 | AO | 8,875 | 35,500 | 09/18/2017 | 10/01/2027 | 1,017,750 |
| 01748T-AC-5 | ALLEGION US HOLDING CO | | 2.B FE | 4,999,900 | 5,000,000 | 5,219,600 | 5,000,000 | 0 | 0 | 0 | 0 | 5.411 | 5.411 | JJ | 135,275 | 270,550 | 06/07/2022 | 07/01/2032 | 5,135,275 |
| 01748T-AC-5 | ALLEGION US HOLDING CO | | 2.B FE | 2,850,390 | 3,000,000 | 3,131,760 | 2,882,055 | 0 | 14,365 | 0 | 0 | 5.411 | 6.154 | JJ | 81,165 | 162,330 | 09/21/2023 | 07/01/2032 | 3,081,165 |
| 02079K-AL-1 | ALPHABET INC LS:1.1M | LS | 1.C FE | 4,929,250 | 5,000,000 | 4,976,000 | 4,932,853 | 0 | 3,603 | 0 | 0 | 4.500 | 4.678 | MN | 28,750 | 121,250 | 04/28/2025 | 05/15/2035 | 5,112,500 |
| 02079K-AL-1 | ALPHABET INC LS:1.1M | LS | 1.C FE | 4,902,950 | 5,000,000 | 4,976,000 | 4,907,915 | 0 | 4,965 | 0 | 0 | 4.500 | 4.745 | MN | 28,750 | 121,250 | 05/01/2025 | 05/15/2035 | 5,112,500 |
| 02079K-AC-1 | ALPHABET INC LS:201K | LS | 1.C FE | 696,522 | 700,000 | 692,867 | 699,645 | 0 | 551 | 0 | 0 | 1.998 | 2.079 | FA | 5,284 | 13,986 | 01/01/2020 | 08/15/2026 | 706,993 |
| 02079K-AC-1 | ALPHABET INC LS:574K | LS | 1.C FE | 1,967,300 | 2,000,000 | 1,979,620 | 1,997,730 | 0 | 3,553 | 0 | 0 | 1.998 | 2.181 | FA | 15,096 | 39,960 | 08/15/2016 | 08/15/2026 | 2,019,980 |
| 02079K-AC-1 | ALPHABET INC LS:574K | LS | 1.C FE | 1,958,380 | 2,000,000 | 1,979,620 | 1,997,116 | 0 | 4,520 | 0 | 0 | 1.998 | 2.231 | FA | 15,096 | 39,960 | 08/02/2016 | 08/15/2026 | 2,019,980 |
| 02209S-AU-7 | ALTRIA GROUP INC | | 2.B FE | 995,900 | 1,000,000 | 991,640 | 999,651 | 0 | 452 | 0 | 0 | 2.625 | 2.672 | MS | 7,656 | 26,250 | 09/13/2016 | 09/16/2026 | 1,013,125 |
| 023135-BC-9 | AMAZON.COM INC | | 1.E FE | 3,992,840 | 4,000,000 | 3,970,560 | 3,998,566 | 0 | 779 | 0 | 0 | 3.150 | 3.171 | FA | 45,150 | 126,000 | 08/15/2017 | 08/22/2027 | 4,063,000 |
| 023135-BC-9 | AMAZON.COM INC | | 1.E FE | 1,950,140 | 2,000,000 | 1,985,280 | 1,990,164 | 0 | 5,694 | 0 | 0 | 3.150 | 3.459 | FA | 22,575 | 63,000 | 02/07/2018 | 08/22/2027 | 2,031,500 |
| 023135-BY-1 | AMAZON.COM INC | | 1.E FE | 11,837,027 | 11,818,000 | 11,283,354 | 11,824,358 | 0 | (2,816) | 0 | 0 | 1.650 | 1.625 | MN | 26,541 | 194,997 | 05/18/2021 | 05/12/2028 | 11,915,499 |
| 023135-BY-1 | AMAZON.COM INC | | 1.E FE | 3,186,709 | 3,182,000 | 3,038,046 | 3,183,575 | 0 | (697) | 0 | 0 | 1.650 | 1.627 | MN | 7,146 | 52,503 | 05/18/2021 | 05/12/2028 | 3,208,252 |
| 023135-BZ-8 | AMAZON.COM INC | | 1.D FE | 5,002,200 | 5,000,000 | 4,519,550 | 5,001,214 | 0 | (220) | 0 | 0 | 2.100 | 2.095 | MN | 14,292 | 105,000 | 05/24/2021 | 05/12/2031 | 5,052,500 |
| 023135-BZ-8 | AMAZON.COM INC | | 1.D FE | 24,995,500 | 25,000,000 | 22,597,750 | 24,997,206 | 0 | 441 | 0 | 0 | 2.100 | 2.102 | MN | 71,458 | 525,000 | 05/10/2021 | 05/12/2031 | 25,262,500 |
| 023135-BZ-8 | AMAZON.COM INC | | 1.D FE | 9,974,000 | 10,000,000 | 9,039,100 | 9,985,264 | 0 | 2,548 | 0 | 0 | 2.100 | 2.129 | MN | 28,583 | 210,000 | 05/17/2021 | 05/12/2031 | 10,105,000 |
| 023135-CQ-7 | AMAZON.COM INC | | 1.D FE | 19,985,800 | 20,000,000 | 20,537,800 | 19,990,757 | 0 | 1,936 | 0 | 0 | 4.650 | 4.662 | JD | 77,500 | 930,000 | 11/29/2022 | 12/01/2029 | 20,465,000 |
| 023135-CV-6 | AMAZON.COM INC | | 1.D FE | 4,987,750 | 5,000,000 | 4,981,700 | 4,987,624 | 0 | (126) | 0 | 0 | 4.650 | 4.681 | MN | 26,479 | 0 | 11/17/2025 | 11/20/2035 | 5,116,250 |
| 02343U-AG-0 | AMCOR FINANCE USA INC | | 2.B FE | 1,008,460 | 1,000,000 | 998,190 | 1,000,094 | 0 | (1,405) | 0 | 0 | 3.625 | 3.486 | AO | 6,344 | 36,250 | 06/13/2019 | 04/28/2026 | 1,018,125 |
| 02343U-AG-0 | AMCOR FINANCE USA INC | | 2.B FE | 999,790 | 1,000,000 | 998,190 | 999,913 | 0 | 2 | 0 | 0 | 3.625 | 3.629 | AO | 6,344 | 36,250 | 06/13/2019 | 04/28/2026 | 1,018,125 |
| 02343U-AH-8 | AMCOR FINANCE USA INC | | 2.B FE | 3,992,880 | 4,000,000 | 4,027,000 | 3,997,583 | 0 | 870 | 0 | 0 | 4.500 | 4.525 | MN | 23,000 | 180,000 | 06/13/2019 | 05/15/2028 | 4,090,000 |
| 02344A-AH-1 | AMCOR FLEXIBLES NORTH AMERICA | | 2.B FE | 3,104,070 | 3,000,000 | 3,100,620 | 3,103,693 | 0 | (377) | 0 | 0 | 5.500 | 5.016 | MS | 47,667 | 0 | 12/15/2025 | 03/17/2035 | 3,082,500 |
| 02344A-AH-1 | AMCOR FLEXIBLES NORTH AMERICA | | 2.B FE | 4,975,700 | 5,000,000 | 5,167,700 | 4,976,710 | 0 | 1,010 | 0 | 0 | 5.500 | 5.564 | MS | 79,444 | 137,500 | 03/12/2025 | 03/17/2035 | 5,137,500 |
| 081437-AS-4 | AMCOR FLEXIBLES NORTH AMERICA | | 2.B FE | 1,004,450 | 1,000,000 | 991,590 | 1,000,315 | 0 | (674) | 0 | 0 | 3.100 | 3.030 | MS | 9,128 | 31,000 | 06/13/2019 | 09/15/2026 | 1,015,500 |
| 081437-AS-4 | AMCOR FLEXIBLES NORTH AMERICA | | 2.B FE | 998,680 | 1,000,000 | 991,590 | 999,826 | 0 | 201 | 0 | 0 | 3.100 | 3.121 | MS | 9,128 | 31,000 | 06/13/2019 | 09/15/2026 | 1,015,500 |
| 081437-AT-2 | AMCOR FLEXIBLES NORTH AMERICA | | 2.B FE | 5,275,585 | 4,978,000 | 4,622,173 | 5,118,110 | 0 | (31,581) | 0 | 0 | 2.630 | 1.932 | JD | 4,364 | 130,921 | 10/20/2020 | 06/19/2030 | 5,043,461 |
| 081437-AT-2 | AMCOR FLEXIBLES NORTH AMERICA | | 2.B FE | 3,000,000 | 3,000,000 | 2,785,560 | 3,000,000 | 0 | 0 | 0 | 0 | 2.630 | 2.630 | JD | 2,630 | 78,900 | 06/12/2020 | 06/19/2030 | 3,039,450 |
| 02361D-AS-9 | AMEREN ILLINOIS | | 1.F FE | 1,010,940 | 1,000,000 | 998,040 | 1,002,760 | 0 | (1,224) | 0 | 0 | 3.800 | 3.664 | MN | 4,856 | 38,000 | 07/02/2018 | 05/15/2028 | 1,019,000 |
| 02361D-AS-9 | AMEREN ILLINOIS | | 1.F FE | 3,996,400 | 4,000,000 | 3,992,160 | 3,998,875 | 0 | 391 | 0 | 0 | 3.800 | 3.811 | MN | 19,422 | 152,000 | 05/14/2018 | 05/15/2028 | 4,076,000 |
| 02361D-AV-2 | AMEREN ILLINOIS | | 1.F FE | 1,009,160 | 1,000,000 | 884,580 | 1,004,546 | 0 | (944) | 0 | 0 | 1.550 | 1.448 | MN | 1,981 | 15,500 | 12/17/2020 | 11/15/2030 | 1,007,750 |
| 02361D-AV-2 | AMEREN ILLINOIS | | 1.F FE | 2,499,300 | 2,500,000 | 2,211,450 | 2,499,635 | 0 | 69 | 0 | 0 | 1.550 | 1.553 | MN | 4,951 | 38,750 | 11/12/2020 | 11/15/2030 | 2,519,375 |
| 02361D-AV-2 | AMEREN ILLINOIS | | 1.F FE | 1,994,480 | 2,000,000 | 1,769,160 | 1,997,186 | 0 | 549 | 0 | 0 | 1.550 | 1.580 | MN | 3,961 | 31,000 | 11/10/2020 | 11/15/2030 | 2,015,500 |
| 02361D-AV-2 | AMEREN ILLINOIS | | 1.F FE | 4,665,500 | 5,000,000 | 4,422,900 | 4,821,310 | 0 | 34,238 | 0 | 0 | 1.550 | 2.330 | MN | 9,903 | 77,500 | 03/30/2021 | 11/15/2030 | 5,038,750 |
| 02361D-AY-6 | AMEREN ILLINOIS | | 1.F FE | 4,845,950 | 5,000,000 | 4,804,450 | 4,890,116 | 0 | 13,965 | 0 | 0 | 3.850 | 4.231 | MS | 64,167 | 192,500 | 08/29/2022 | 09/01/2032 | 5,096,250 |
| 025816-CP-2 | AMERICAN EXPRESS CO | | 1.F FE | 2,142,700 | 2,000,000 | 1,987,220 | 2,034,865 | 0 | (27,195) | 0 | 0 | 3.300 | 1.888 | MN | 10,633 | 66,000 | 12/02/2021 | 05/03/2027 | 2,033,000 |
| 025816-DW-6 | AMERICAN EXPRESS CO | | 1.F FE | 2,000,000 | 2,000,000 | 2,061,760 | 2,000,000 | 0 | 0 | 0 | 0 | 5.284 | 5.284 | JJ | 45,501 | 105,680 | 07/22/2024 | 07/26/2035 | 2,052,840 |
| 025816-EH-8 | AMERICAN EXPRESS CO | | 1.F FE | 5,310,750 | 5,000,000 | 5,281,200 | 5,308,672 | 0 | (2,078) | 0 | 0 | 5.667 | 4.835 | AO | 51,948 | 0 | 12/03/2025 | 04/25/2036 | 5,141,675 |
| 025816-EH-8 | AMERICAN EXPRESS CO | | 1.F FE | 3,000,000 | 3,000,000 | 3,168,720 | 3,000,000 | 0 | 0 | 0 | 0 | 5.667 | 5.667 | AO | 31,169 | 85,005 | 04/21/2025 | 04/25/2036 | 3,085,005 |
| 025816-EK-1 | AMERICAN EXPRESS CO | | 1.F FE | 2,002,360 | 2,000,000 | 2,036,060 | 2,002,189 | 0 | (171) | 0 | 0 | 4.918 | 4.900 | JJ | 42,623 | 0 | 07/22/2025 | 07/20/2033 | 2,049,180 |
| 02665W-BH-3 | AMERICAN HONDA FINANCE | | 1.G FE | 996,980 | 1,000,000 | 989,370 | 999,753 | 0 | 329 | 0 | 0 | 2.300 | 2.334 | MS | 7,156 | 23,000 | 09/06/2016 | 09/09/2026 | 1,011,500 |
| 02665W-CE-9 | AMERICAN HONDA FINANCE | | 1.G FE | 2,694,108 | 2,500,000 | 2,475,850 | 2,554,435 | 0 | (24,717) | 0 | 0 | 3.500 | 2.440 | FA | 33,056 | 87,500 | 01/01/2020 | 02/15/2028 | 2,543,750 |
| 02665W-CE-9 | AMERICAN HONDA FINANCE | | 1.G FE | 1,994,140 | 2,000,000 | 1,980,680 | 1,998,524 | 0 | 633 | 0 | 0 | 3.500 | 3.535 | FA | 26,444 | 70,000 | 02/12/2018 | 02/15/2028 | 2,035,000 |
| 02665W-EK-3 | AMERICAN HONDA FINANCE | | 1.G FE | 9,987,700 | 10,000,000 | 10,071,600 | 9,997,625 | 0 | 4,212 | 0 | 0 | 5.250 | 5.295 | JJ | 253,750 | 525,000 | 07/05/2023 | 07/07/2026 | 10,262,500 |
| 03027X-AK-6 | AMERICAN TOWER CORP | | 2.A FE | 990,040 | 1,000,000 | 994,990 | 999,077 | 0 | 1,090 | 0 | 0 | 3.375 | 3.490 | AO | 7,125 | 33,750 | 05/10/2016 | 10/15/2026 | 1,016,875 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 03027X-AM-2 | AMERICAN TOWER CORP | | 2.A FE | 999,330 | 1,000,000 | 990,960 | 999,910 | 0 | 76 | 0 | 0 | 3.125 | 3.133 | JJ | 14,410 | 31,250 | 09/28/2016 | 01/15/2027 | 1,015,625 |
| 03027X-AR-1 | AMERICAN TOWER CORP | | 2.A FE | 1,989,520 | 2,000,000 | 1,982,580 | 1,997,562 | 0 | 1,121 | 0 | 0 | 3.600 | 3.662 | JJ | 33,200 | 72,000 | 12/05/2017 | 01/15/2028 | 2,036,000 |
| 03027X-BG-4 | AMERICAN TOWER CORP | | 2.A FE | 2,906,490 | 3,000,000 | 2,681,850 | 2,951,037 | 0 | 9,575 | 0 | 0 | 1.875 | 2.236 | AO | 11,875 | 56,250 | 02/22/2021 | 10/15/2030 | 3,028,125 |
| 03027X-BM-1 | AMERICAN TOWER CORP | | 2.A FE | 2,008,940 | 2,000,000 | 1,837,480 | 2,004,871 | 0 | (892) | 0 | 0 | 2.700 | 2.648 | AO | 11,400 | 54,000 | 03/25/2021 | 04/15/2031 | 2,027,000 |
| 03027X-BM-1 | AMERICAN TOWER CORP | | 2.A FE | 2,994,210 | 3,000,000 | 2,756,220 | 2,996,703 | 0 | 561 | 0 | 0 | 2.700 | 2.722 | AO | 17,100 | 81,000 | 03/24/2021 | 04/15/2031 | 3,040,500 |
| 03027X-BS-8 | AMERICAN TOWER CORP | | 2.A FE | 4,972,200 | 5,000,000 | 4,443,500 | 4,983,197 | 0 | 2,707 | 0 | 0 | 2.300 | 2.363 | MS | 33,861 | 115,000 | 09/23/2021 | 09/15/2031 | 5,057,500 |
| 03027X-BW-9 | AMERICAN TOWER CORP | | 2.A FE | 994,910 | 1,000,000 | 973,750 | 996,530 | 0 | 475 | 0 | 0 | 4.050 | 4.113 | MS | 11,925 | 40,500 | 03/29/2022 | 03/15/2032 | 1,020,250 |
| 03027X-CM-0 | AMERICAN TOWER CORP | | 2.A FE | 4,972,750 | 5,000,000 | 5,149,050 | 4,975,667 | 0 | 3,021 | 0 | 0 | 5.400 | 5.468 | JJ | 112,500 | 187,500 | 11/18/2024 | 01/31/2035 | 5,135,000 |
| 03027X-CP-3 | AMERICAN TOWER CORP | | 2.A FE | 8,285,360 | 8,000,000 | 8,205,360 | 8,277,569 | 0 | (7,791) | 0 | 0 | 5.350 | 4.867 | MS | 126,022 | 0 | 09/11/2025 | 03/15/2035 | 8,214,000 |
| 03027X-CP-3 | AMERICAN TOWER CORP | | 2.A FE | 6,980,680 | 7,000,000 | 7,179,690 | 6,981,282 | 0 | 602 | 0 | 0 | 5.350 | 5.386 | MS | 110,269 | 188,290 | 03/11/2025 | 03/15/2035 | 7,187,250 |
| 03027X-CR-9 | AMERICAN TOWER CORP | | 2.A FE | 2,990,550 | 3,000,000 | 3,001,530 | 2,990,530 | 0 | (21) | 0 | 0 | 4.700 | 4.753 | JD | 10,183 | 0 | 12/02/2025 | 12/15/2032 | 3,070,500 |
| 03028P-C*-5 | AMERICAN TRANSMISSION COMPANY | | 1.G | 4,000,000 | 4,000,000 | 4,002,506 | 4,000,000 | 0 | 0 | 0 | 0 | 4.170 | 4.170 | MS | 49,113 | 166,800 | 08/18/2010 | 03/14/2026 | 4,082,937 |
| 03028P-H@-8 | AMERICAN TRANSMISSION COMPANY | | 1.G | 5,000,000 | 5,000,000 | 4,989,786 | 5,000,000 | 0 | 0 | 0 | 0 | 3.700 | 3.700 | JJ | 83,764 | 185,000 | 04/19/2018 | 07/18/2028 | 5,092,500 |
| 03028P-M#-0 | AMERICAN TRANSMISSION COMPANY | | 1.G | 4,000,000 | 4,000,000 | 4,307,315 | 4,000,000 | 0 | 0 | 0 | 0 | 5.820 | 5.820 | AO | 42,680 | 232,800 | 04/16/2024 | 04/25/2034 | 4,116,400 |
| 03040W-AN-5 | AMERICAN WATER CAPITAL CORP | | 2.A FE | 998,180 | 1,000,000 | 990,620 | 999,796 | 0 | 200 | 0 | 0 | 3.000 | 3.021 | JD | 2,500 | 30,000 | 11/14/2016 | 12/01/2026 | 1,015,000 |
| 03040W-AQ-8 | AMERICAN WATER CAPITAL CORP | | 2.A FE | 2,990,130 | 3,000,000 | 2,955,750 | 2,998,087 | 0 | 1,061 | 0 | 0 | 2.950 | 2.988 | MS | 29,500 | 88,500 | 08/07/2017 | 09/01/2027 | 3,044,250 |
| 03040W-AQ-8 | AMERICAN WATER CAPITAL CORP | | 2.A FE | 979,110 | 1,000,000 | 985,250 | 995,883 | 0 | 2,352 | 0 | 0 | 2.950 | 3.204 | MS | 9,833 | 29,500 | 01/18/2018 | 09/01/2027 | 1,014,750 |
| 03040W-AS-4 | AMERICAN WATER CAPITAL CORP | | 2.A FE | 2,999,430 | 3,000,000 | 2,988,240 | 2,999,733 | 0 | 53 | 0 | 0 | 3.750 | 3.752 | MS | 37,500 | 112,500 | 08/06/2018 | 09/01/2028 | 3,056,250 |
| 03040W-BF-1 | AMERICAN WATER CAPITAL CORP | | 2.A FE | 4,980,750 | 5,000,000 | 5,157,200 | 4,981,667 | 0 | 917 | 0 | 0 | 5.250 | 5.300 | MS | 87,500 | 134,167 | 02/24/2025 | 03/01/2035 | 5,131,250 |
| 03076C-AH-9 | AMERIPRISE FINANCIAL | | 1.G FE | 998,930 | 1,000,000 | 993,480 | 999,892 | 0 | 115 | 0 | 0 | 2.875 | 2.887 | MS | 8,465 | 28,750 | 08/08/2016 | 09/15/2026 | 1,014,375 |
| 031162-CJ-7 | AMGEN INC | | 2.A FE | 999,390 | 1,000,000 | 992,490 | 999,940 | 0 | 68 | 0 | 0 | 2.600 | 2.607 | FA | 9,533 | 26,000 | 08/10/2016 | 08/19/2026 | 1,013,000 |
| 031162-CQ-1 | AMGEN INC | | 2.A FE | 996,010 | 1,000,000 | 987,910 | 999,140 | 0 | 432 | 0 | 0 | 3.200 | 3.247 | MN | 5,244 | 32,000 | 10/31/2017 | 11/02/2027 | 1,016,000 |
| 031162-CZ-1 | AMGEN INC | | 2.A FE | 9,932,800 | 10,000,000 | 8,714,600 | 9,959,291 | 0 | 6,260 | 0 | 0 | 2.000 | 2.072 | JJ | 92,222 | 200,000 | 08/05/2021 | 01/15/2032 | 10,100,000 |
| 031162-DB-3 | AMGEN INC | | 2.A FE | 4,995,400 | 5,000,000 | 4,718,300 | 4,998,180 | 0 | 662 | 0 | 0 | 1.650 | 1.664 | FA | 31,167 | 82,500 | 08/05/2021 | 08/15/2028 | 5,041,250 |
| 031162-DJ-6 | AMGEN INC | | 2.A FE | 1,984,660 | 2,000,000 | 1,955,780 | 1,988,774 | 0 | 1,300 | 0 | 0 | 4.200 | 4.291 | MS | 28,000 | 84,000 | 08/17/2022 | 03/01/2033 | 2,042,000 |
| 032095-AJ-0 | AMPHENOL CORP | | 1.G FE | 9,992,000 | 10,000,000 | 9,504,800 | 9,996,340 | 0 | 786 | 0 | 0 | 2.800 | 2.809 | FA | 105,778 | 280,000 | 09/05/2019 | 02/15/2030 | 10,140,000 |
| 032095-AL-5 | AMPHENOL CORP | | 1.G FE | 5,012,300 | 5,000,000 | 4,468,450 | 5,007,136 | 0 | (1,174) | 0 | 0 | 2.200 | 2.173 | MS | 32,389 | 110,000 | 09/09/2021 | 09/15/2031 | 5,055,000 |
| 032095-AL-5 | AMPHENOL CORP | | 1.G FE | 4,997,300 | 5,000,000 | 4,468,450 | 4,998,327 | 0 | 260 | 0 | 0 | 2.200 | 2.206 | MS | 32,389 | 110,000 | 09/08/2021 | 09/15/2031 | 5,055,000 |
| 032095-AR-2 | AMPHENOL CORP | | 1.G FE | 4,074,796 | 4,075,000 | 4,159,801 | 4,074,621 | 0 | (91) | 0 | 0 | 5.000 | 5.001 | JJ | 93,951 | 144,323 | 12/03/2024 | 01/15/2035 | 4,176,875 |
| 43475R-AN-6 | AMRIZE LTD | | 2.A FE | 1,014,400 | 1,000,000 | 994,590 | 1,000,813 | 0 | (1,670) | 0 | 0 | 3.500 | 3.326 | MS | 9,625 | 37,500 | 09/21/2016 | 09/22/2026 | 1,017,500 |
| 43475R-AN-6 | AMRIZE LTD | | 2.A FE | 997,710 | 1,000,000 | 994,590 | 999,749 | 0 | 285 | 0 | 0 | 3.500 | 3.530 | MS | 9,625 | 37,500 | 12/07/2017 | 09/22/2026 | 1,017,500 |
| 43475R-AR-7 | AMRIZE LTD | | 2.A FE | 20,895,201 | 20,700,000 | 21,175,065 | 20,875,597 | 0 | (19,604) | 0 | 0 | 4.950 | 4.723 | AO | 239,085 | 512,325 | 06/23/2025 | 04/07/2030 | 21,212,325 |
| 43475R-AT-3 | AMRIZE LTD | | 2.A FE | 5,193,900 | 5,000,000 | 5,158,950 | 5,188,821 | 0 | (5,079) | 0 | 0 | 5.400 | 4.877 | AO | 63,000 | 135,000 | 09/15/2025 | 04/07/2035 | 5,135,000 |
| 43475R-AT-3 | AMRIZE LTD | | 2.A FE | 1,030,190 | 1,000,000 | 1,031,790 | 1,029,820 | 0 | (370) | 0 | 0 | 5.400 | 4.985 | AO | 12,600 | 0 | 11/13/2025 | 04/07/2035 | 1,027,000 |
| 43475R-AT-3 | AMRIZE LTD | | 2.A FE | 5,011,250 | 5,000,000 | 5,158,950 | 5,010,411 | 0 | (839) | 0 | 0 | 5.400 | 5.370 | AO | 63,000 | 135,000 | 04/29/2025 | 04/07/2035 | 5,135,000 |
| 43475R-AT-3 | AMRIZE LTD | | 2.A FE | 10,020,900 | 10,000,000 | 10,317,900 | 10,019,327 | 0 | (1,573) | 0 | 0 | 5.400 | 5.372 | AO | 126,000 | 270,000 | 04/30/2025 | 04/07/2035 | 10,270,000 |
| 43475R-AT-3 | AMRIZE LTD | | 2.A FE | 9,944,900 | 10,000,000 | 10,317,900 | 9,947,255 | 0 | 2,355 | 0 | 0 | 5.400 | 5.472 | AO | 126,000 | 270,000 | 05/08/2025 | 04/07/2035 | 10,270,000 |
| 43475R-AT-3 | AMRIZE LTD | | 2.A FE | 4,916,000 | 5,000,000 | 5,158,950 | 4,920,211 | 0 | 4,211 | 0 | 0 | 5.400 | 5.622 | AO | 63,000 | 135,000 | 04/10/2025 | 04/07/2035 | 5,135,000 |
| 032654-AN-5 | ANALOG DEVICES INC | | 1.G FE | 1,011,120 | 1,000,000 | 997,540 | 1,001,008 | 0 | (1,420) | 0 | 0 | 3.500 | 3.351 | JD | 2,528 | 35,000 | 01/04/2018 | 12/05/2026 | 1,017,500 |
| 032654-AN-5 | ANALOG DEVICES INC | | 1.G FE | 975,370 | 1,000,000 | 997,540 | 996,964 | 0 | 3,134 | 0 | 0 | 3.500 | 3.834 | JD | 2,528 | 35,000 | 03/08/2018 | 12/05/2026 | 1,017,500 |
| 032654-AN-5 | ANALOG DEVICES INC | | 1.G FE | 972,420 | 1,000,000 | 997,540 | 996,567 | 0 | 3,544 | 0 | 0 | 3.500 | 3.878 | JD | 2,528 | 35,000 | 04/10/2018 | 12/05/2026 | 1,017,500 |
| 032654-AV-7 | ANALOG DEVICES INC | | 1.F FE | 14,914,200 | 15,000,000 | 13,330,800 | 14,948,147 | 0 | 8,347 | 0 | 0 | 2.100 | 2.164 | AO | 78,750 | 315,000 | 09/28/2021 | 10/01/2031 | 15,157,500 |
| 032654-BA-2 | ANALOG DEVICES INC | | 1.G FE | 4,592,000 | 5,000,000 | 4,976,150 | 4,862,182 | 0 | 88,570 | 0 | 0 | 3.450 | 5.444 | JD | 7,667 | 172,500 | 10/07/2022 | 06/15/2027 | 5,086,250 |
| 032654-BE-4 | ANALOG DEVICES INC LS:2.5M | LS | 1.F FE | 24,978,000 | 25,000,000 | 25,348,250 | 24,979,616 | 0 | 1,616 | 0 | 0 | 4.500 | 4.520 | JD | 50,000 | 559,375 | 06/12/2025 | 06/15/2030 | 25,562,500 |
| 035240-AV-2 | ANHEUSER-BUSCH INBEV FIN | | 1.G FE | 7,191,440 | 8,000,000 | 7,815,440 | 7,434,192 | 0 | 110,850 | 0 | 0 | 3.500 | 5.317 | JD | 23,333 | 280,000 | 09/25/2023 | 06/01/2030 | 8,140,000 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 03522A-AH-3 | ANHEUSER-BUSCH INBEV WORLDWIDE INC | | 2.C FE | 4,976,600 | 5,000,000 | 4,951,150 | 4,976,776 | 0 | 176 | 0 | 0 | 4.700 | 4.758 | FA | 97,917 | 0 | 12/11/2025 | 02/01/2036 | 5,117,500 |
| 03522A-AH-3 | ANHEUSER-BUSCH INBEV WORLDWIDE INC | | 2.C FE | 4,756,300 | 5,000,000 | 4,951,150 | 4,767,041 | 0 | 10,741 | 0 | 0 | 4.700 | 5.302 | FA | 97,917 | 117,500 | 05/19/2025 | 02/01/2036 | 5,117,500 |
| 03523T-BY-3 | ANHEUSER-BUSCH INBEV WORLDWIDE INC | | 1.G FE | 5,042,850 | 5,000,000 | 5,169,400 | 5,039,986 | 0 | (2,864) | 0 | 0 | 5.000 | 4.881 | JD | 11,111 | 250,000 | 03/10/2025 | 06/15/2034 | 5,125,000 |
| 03523T-BY-3 | ANHEUSER-BUSCH INBEV WORLDWIDE INC | | 1.G FE | 4,979,800 | 5,000,000 | 5,169,400 | 4,982,156 | 0 | 1,643 | 0 | 0 | 5.000 | 5.052 | JD | 11,111 | 250,000 | 03/19/2024 | 06/15/2034 | 5,125,000 |
| 037833-BZ-2 | APPLE INC | | 1.B FE | 997,270 | 1,000,000 | 992,850 | 999,808 | 0 | 300 | 0 | 0 | 2.450 | 2.481 | FA | 10,004 | 24,500 | 07/28/2016 | 08/04/2026 | 1,012,250 |
| 037833-CJ-7 | APPLE INC | | 1.B FE | 1,597,779 | 1,500,000 | 1,495,785 | 1,513,076 | 0 | (14,946) | 0 | 0 | 3.350 | 2.316 | FA | 19,821 | 50,250 | 01/01/2020 | 02/09/2027 | 1,525,125 |
| 037833-CJ-7 | APPLE INC | | 1.B FE | 5,000,000 | 5,000,000 | 4,985,950 | 5,000,000 | 0 | 0 | 0 | 0 | 3.350 | 3.350 | FA | 66,069 | 167,500 | 02/02/2017 | 02/09/2027 | 5,083,750 |
| 037833-CR-9 | APPLE INC | | 1.B FE | 1,000,000 | 1,000,000 | 995,130 | 1,000,000 | 0 | 0 | 0 | 0 | 3.200 | 3.200 | MN | 4,444 | 32,000 | 05/04/2017 | 05/11/2027 | 1,016,000 |
| 037833-DK-3 | APPLE INC | | 1.B FE | 997,090 | 1,000,000 | 990,760 | 999,365 | 0 | 314 | 0 | 0 | 3.000 | 3.034 | MN | 4,000 | 30,000 | 11/06/2017 | 11/13/2027 | 1,015,000 |
| 037833-ED-8 | APPLE INC | | 1.B FE | 9,986,200 | 10,000,000 | 8,923,100 | 9,992,636 | 0 | 1,361 | 0 | 0 | 1.650 | 1.665 | FA | 65,542 | 165,000 | 02/02/2021 | 02/08/2031 | 10,082,500 |
| 037833-ED-8 | APPLE INC | | 1.B FE | 9,939,600 | 10,000,000 | 8,923,100 | 9,967,829 | 0 | 5,972 | 0 | 0 | 1.650 | 1.716 | FA | 65,542 | 165,000 | 02/08/2021 | 02/08/2031 | 10,082,500 |
| 037833-FB-1 | APPLE INC LS:5.6M | LS | 1.B FE | 11,920,800 | 12,000,000 | 12,301,320 | 11,924,117 | 0 | 3,317 | 0 | 0 | 4.750 | 4.834 | MN | 77,583 | 285,000 | 05/05/2025 | 05/12/2035 | 12,285,000 |
| 038222-AL-9 | APPLIED MATERIALS | | 1.F FE | 1,002,420 | 1,000,000 | 995,300 | 1,000,282 | 0 | (273) | 0 | 0 | 3.300 | 3.271 | AO | 8,250 | 33,000 | 03/29/2017 | 04/01/2027 | 1,016,500 |
| 038222-AL-9 | APPLIED MATERIALS | | 1.F FE | 996,450 | 1,000,000 | 995,300 | 999,456 | 0 | 393 | 0 | 0 | 3.300 | 3.342 | AO | 8,250 | 33,000 | 03/28/2017 | 04/01/2027 | 1,016,500 |
| 038336-AA-1 | APTARGROUP INC | | 2.B FE | 2,922,420 | 3,000,000 | 2,808,390 | 2,948,093 | 0 | 7,239 | 0 | 0 | 3.600 | 3.916 | MS | 31,800 | 108,000 | 03/31/2022 | 03/15/2032 | 3,054,000 |
| 038336-AA-1 | APTARGROUP INC | | 2.B FE | 3,422,720 | 3,980,000 | 3,725,797 | 3,520,632 | 0 | 59,811 | 0 | 0 | 3.600 | 5.843 | MS | 42,188 | 143,280 | 04/26/2024 | 03/15/2032 | 4,051,640 |
| 038336-AB-9 | APTARGROUP INC | | 2.B FE | 5,023,300 | 5,000,000 | 5,044,450 | 5,022,643 | 0 | (657) | 0 | 0 | 4.750 | 4.651 | MS | 27,049 | 0 | 11/20/2025 | 03/30/2031 | 5,118,750 |
| 039482-AB-0 | ARCHER-DANIELS-MIDLAND | | 1.F FE | 4,404,444 | 4,375,000 | 4,228,656 | 4,390,937 | 0 | (3,693) | 0 | 0 | 3.250 | 3.152 | MS | 37,127 | 142,188 | 03/16/2022 | 03/27/2030 | 4,446,094 |
| 039482-AB-0 | ARCHER-DANIELS-MIDLAND | | 1.F FE | 3,179,282 | 3,292,000 | 3,181,883 | 3,225,642 | 0 | 14,156 | 0 | 0 | 3.250 | 3.768 | MS | 27,936 | 106,990 | 07/26/2022 | 03/27/2030 | 3,345,495 |
| 039482-AD-6 | ARCHER-DANIELS-MIDLAND | | 1.F FE | 3,074,490 | 3,000,000 | 2,759,610 | 3,047,410 | 0 | (7,317) | 0 | 0 | 2.900 | 2.610 | MS | 29,000 | 87,000 | 03/01/2022 | 03/01/2032 | 3,043,500 |
| 039482-AD-6 | ARCHER-DANIELS-MIDLAND | | 1.F FE | 2,021,427 | 2,080,000 | 1,913,330 | 2,041,388 | 0 | 5,565 | 0 | 0 | 2.900 | 3.234 | MS | 20,107 | 60,320 | 03/29/2022 | 03/01/2032 | 2,110,160 |
| 039482-AD-6 | ARCHER-DANIELS-MIDLAND | | 1.F FE | 6,566,420 | 7,000,000 | 6,439,090 | 6,702,501 | 0 | 42,224 | 0 | 0 | 2.900 | 3.676 | MS | 67,667 | 203,000 | 08/17/2022 | 03/01/2032 | 7,101,500 |
| 040555-CV-4 | ARIZONA PUBLIC SERVICE CO | | 2.A FE | 995,370 | 1,000,000 | 990,360 | 999,612 | 0 | 510 | 0 | 0 | 2.550 | 2.603 | MS | 7,508 | 25,500 | 09/15/2016 | 09/15/2026 | 1,012,750 |
| 045054-AF-0 | ASHTEAD CAPITAL INC (144A) | | 2.C FE | 240,000 | 250,000 | 249,955 | 247,930 | 0 | 1,190 | 0 | 0 | 4.375 | 4.909 | FA | 4,132 | 11,188 | 03/07/2018 | 08/15/2027 | 255,469 |
| 045054-AF-0 | ASHTEAD CAPITAL INC (144A) | | 2.C FE | 710,434 | 741,000 | 740,867 | 734,661 | 0 | 3,645 | 0 | 0 | 4.375 | 4.927 | FA | 12,247 | 33,160 | 03/12/2018 | 08/15/2027 | 757,209 |
| 045054-AF-0 | ASHTEAD CAPITAL INC (144A) | | 2.C FE | 950,000 | 1,000,000 | 999,820 | 989,546 | 0 | 6,006 | 0 | 0 | 4.375 | 5.051 | FA | 16,528 | 44,750 | 04/02/2018 | 08/15/2027 | 1,021,875 |
| 045054-AF-0 | ASHTEAD CAPITAL INC (144A) | | 2.C FE | 940,000 | 1,000,000 | 999,820 | 987,317 | 0 | 7,279 | 0 | 0 | 4.375 | 5.197 | FA | 16,528 | 44,750 | 05/02/2018 | 08/15/2027 | 1,021,875 |
| 045054-AF-0 | ASHTEAD CAPITAL INC (144A) | | 2.C FE | 927,500 | 1,000,000 | 999,820 | 984,516 | 0 | 8,870 | 0 | 0 | 4.375 | 5.381 | FA | 16,528 | 44,750 | 05/17/2018 | 08/15/2027 | 1,021,875 |
| 045054-AR-4 | ASHTEAD CAPITAL INC (144A) | | 2.C FE | 3,097,800 | 3,000,000 | 3,175,680 | 3,086,788 | 0 | (9,078) | 0 | 0 | 5.950 | 5.476 | AO | 37,683 | 178,500 | 10/21/2024 | 10/15/2033 | 3,089,250 |
| 04505A-AA-7 | ASHTEAD CAPITAL INC (144A) | | 2.C FE | 5,142,000 | 5,000,000 | 5,174,350 | 5,139,999 | 0 | (2,001) | 0 | 0 | 5.500 | 4.981 | FA | 106,944 | 0 | 11/19/2025 | 08/11/2032 | 5,137,500 |
| 04505A-AA-7 | ASHTEAD CAPITAL INC (144A) | | 2.C FE | 5,047,950 | 5,000,000 | 5,174,350 | 5,033,844 | 0 | (4,339) | 0 | 0 | 5.500 | 5.373 | FA | 106,944 | 280,000 | 08/10/2022 | 08/11/2032 | 5,137,500 |
| 04505A-AA-7 | ASHTEAD CAPITAL INC (144A) | | 2.C FE | 2,987,910 | 3,000,000 | 3,104,610 | 2,991,106 | 0 | 1,063 | 0 | 0 | 5.500 | 5.553 | FA | 64,167 | 168,000 | 08/05/2022 | 08/11/2032 | 3,082,500 |
| 04505A-AA-7 | ASHTEAD CAPITAL INC (144A) | | 2.C FE | 1,980,180 | 2,000,000 | 2,069,740 | 1,985,570 | 0 | 1,741 | 0 | 0 | 5.500 | 5.631 | FA | 42,778 | 112,000 | 08/04/2022 | 08/11/2032 | 2,055,000 |
| 04636N-AB-9 | ASTRAZENECA FINANCE LLC | | 1.E FE | 9,480,400 | 10,397,000 | 9,468,548 | 9,524,073 | 0 | 43,673 | 0 | 0 | 2.250 | 3.991 | MN | 21,444 | 116,966 | 09/11/2025 | 05/28/2031 | 10,513,966 |
| 04636N-AB-9 | ASTRAZENECA FINANCE LLC | | 1.E FE | 455,535 | 500,000 | 455,350 | 457,653 | 0 | 2,118 | 0 | 0 | 2.250 | 4.007 | MN | 1,031 | 5,625 | 09/11/2025 | 05/28/2031 | 505,625 |
| 04636N-AF-0 | ASTRAZENECA FINANCE LLC | | 1.E FE | 13,971,720 | 14,000,000 | 14,314,720 | 13,985,948 | 0 | 5,588 | 0 | 0 | 4.875 | 4.921 | MS | 223,708 | 682,500 | 02/28/2023 | 03/03/2028 | 14,341,250 |
| 04636N-AH-6 | ASTRAZENECA FINANCE LLC | | 1.E FE | 2,064,072 | 2,037,000 | 2,105,667 | 2,057,951 | 0 | (2,506) | 0 | 0 | 4.875 | 4.699 | MS | 32,550 | 99,304 | 06/15/2023 | 03/03/2033 | 2,086,652 |
| 04636N-AL-7 | ASTRAZENECA FINANCE LLC LS:100K | LS | 1.E FE | 4,994,750 | 5,000,000 | 5,134,300 | 4,996,234 | 0 | 991 | 0 | 0 | 4.850 | 4.874 | FA | 84,201 | 242,500 | 02/21/2024 | 02/26/2029 | 5,121,250 |
| 04636N-AN-3 | ASTRAZENECA FINANCE LLC LS:690K | LS | 1.E FE | 10,435,230 | 10,466,000 | 10,835,764 | 10,438,291 | 0 | 2,622 | 0 | 0 | 5.000 | 5.039 | FA | 181,701 | 523,300 | 11/13/2024 | 02/26/2034 | 10,727,650 |
| 00206R-GL-0 | AT&T INC | | 2.B FE | 5,015,950 | 5,000,000 | 5,005,150 | 5,006,031 | 0 | (3,008) | 0 | 0 | 4.100 | 4.033 | FA | 77,444 | 205,000 | 07/28/2022 | 02/15/2028 | 5,102,500 |
| 00206R-GL-0 | AT&T INC | | 2.B FE | 2,138,110 | 2,141,000 | 2,143,205 | 2,140,185 | 0 | 324 | 0 | 0 | 4.100 | 4.117 | FA | 33,162 | 87,781 | 12/01/2017 | 02/15/2028 | 2,184,891 |
| 00206R-HT-2 | AT&T INC | | 2.B FE | 1,010,630 | 1,000,000 | 999,800 | 999,995 | 0 | (1,491) | 0 | 0 | 3.875 | 3.819 | JJ | 17,868 | 38,750 | 06/05/2019 | 01/15/2026 | 1,019,375 |
| 00206R-HV-7 | AT&T INC | | 2.B FE | 1,908,600 | 2,000,000 | 1,989,560 | 1,992,197 | 0 | 14,044 | 0 | 0 | 2.950 | 3.686 | JJ | 27,206 | 59,000 | 06/05/2019 | 07/15/2026 | 2,029,500 |
| 00206R-HV-7 | AT&T INC | | 2.B FE | 4,798,100 | 5,000,000 | 4,973,900 | 4,970,079 | 0 | 53,730 | 0 | 0 | 2.950 | 4.082 | JJ | 68,014 | 147,500 | 08/22/2022 | 07/15/2026 | 5,073,750 |
| 00206R-JY-9 | AT&T INC | | 2.B FE | 10,057,400 | 10,000,000 | 9,188,700 | 10,032,197 | 0 | (5,717) | 0 | 0 | 2.750 | 2.683 | JD | 22,917 | 275,000 | 05/19/2021 | 06/01/2031 | 10,137,500 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 00206R-JY-9 | AT&T INC | | 2.B FE | 3,005,940 | 3,000,000 | 2,756,610 | 3,003,326 | 0 | (586) | 0 | 0 | 2.750 | 2.727 | JD | 6,875 | 82,500 | 05/04/2021 | 06/01/2031 | 3,041,250 |
| 00206R-MT-6 | AT&T INC | | 2.B FE | 5,108,900 | 5,000,000 | 5,185,900 | 5,098,167 | 0 | (9,901) | 0 | 0 | 5.400 | 5.094 | FA | 102,000 | 270,000 | 11/25/2024 | 02/15/2034 | 5,135,000 |
| 00206R-MT-6 | AT&T INC | | 2.B FE | 5,027,800 | 5,000,000 | 5,185,900 | 5,026,076 | 0 | (1,724) | 0 | 0 | 5.400 | 5.318 | FA | 102,000 | 135,000 | 04/21/2025 | 02/15/2034 | 5,135,000 |
| 00206R-MY-5 | AT&T INC | | 2.B FE | 4,994,350 | 5,000,000 | 5,125,600 | 4,994,845 | 0 | 495 | 0 | 0 | 5.375 | 5.387 | FA | 155,278 | 0 | 05/28/2025 | 08/15/2035 | 5,134,375 |
| 00206R-NC-2 | AT&T INC | | 2.B FE | 4,984,650 | 5,000,000 | 4,940,200 | 4,984,585 | 0 | (65) | 0 | 0 | 4.900 | 4.938 | MN | 66,014 | 0 | 09/18/2025 | 11/01/2035 | 5,122,500 |
| 01741R-AN-2 | ATI INC | | 3.C FE | 2,020,000 | 2,000,000 | 2,114,120 | 2,011,134 | 0 | (3,821) | 0 | 0 | 7.250 | 7.009 | FA | 54,778 | 145,000 | 08/14/2023 | 08/15/2030 | 2,072,500 |
| 01741R-AN-2 | ATI INC | | 3.C FE | 1,008,750 | 1,000,000 | 1,057,060 | 1,004,857 | 0 | (1,671) | 0 | 0 | 7.250 | 7.039 | FA | 27,389 | 72,500 | 08/09/2023 | 08/15/2030 | 1,036,250 |
| 01741R-AN-2 | ATI INC | | 3.C FE | 1,000,000 | 1,000,000 | 1,057,060 | 1,000,000 | 0 | 0 | 0 | 0 | 7.250 | 7.250 | FA | 27,389 | 72,500 | 08/07/2023 | 08/15/2030 | 1,036,250 |
| 048303-CH-2 | ATLANTIC CITY ELECTRIC | | 1.F FE | 3,652,250 | 3,241,000 | 3,249,556 | 3,391,325 | 0 | (57,040) | 0 | 0 | 4.000 | 2.114 | AO | 27,368 | 129,640 | 03/25/2021 | 10/15/2028 | 3,305,820 |
| 048303-CH-2 | ATLANTIC CITY ELECTRIC | | 1.F FE | 4,999,600 | 5,000,000 | 5,013,200 | 4,999,628 | 0 | 44 | 0 | 0 | 4.000 | 4.001 | AO | 42,222 | 200,000 | 10/10/2018 | 10/15/2028 | 5,100,000 |
| 048303-CJ-8 | ATLANTIC CITY ELECTRIC | | 1.F FE | 1,033,450 | 1,187,000 | 1,076,645 | 1,087,250 | 0 | 16,854 | 0 | 0 | 2.300 | 4.109 | MS | 8,039 | 27,301 | 08/24/2022 | 03/15/2031 | 1,200,651 |
| 049560-AN-5 | ATMOS ENERGY CORP | | 1.F FE | 1,004,060 | 1,000,000 | 990,890 | 1,000,582 | 0 | (453) | 0 | 0 | 3.000 | 2.952 | JD | 1,333 | 30,000 | 06/06/2017 | 06/15/2027 | 1,015,000 |
| 049560-AN-5 | ATMOS ENERGY CORP | | 1.F FE | 1,994,500 | 2,000,000 | 1,981,780 | 1,999,077 | 0 | 599 | 0 | 0 | 3.000 | 3.032 | JD | 2,667 | 60,000 | 06/05/2017 | 06/15/2027 | 2,030,000 |
| 049560-AR-6 | ATMOS ENERGY CORP | | 1.G FE | 1,015,220 | 1,000,000 | 951,980 | 1,005,830 | 0 | (1,597) | 0 | 0 | 2.625 | 2.448 | MS | 7,729 | 26,250 | 10/02/2019 | 09/15/2029 | 1,013,125 |
| 049560-AR-6 | ATMOS ENERGY CORP | | 1.G FE | 2,029,580 | 2,000,000 | 1,903,960 | 2,011,329 | 0 | (3,104) | 0 | 0 | 2.625 | 2.453 | MS | 15,458 | 52,500 | 10/02/2019 | 09/15/2029 | 2,026,250 |
| 049560-AR-6 | ATMOS ENERGY CORP | | 1.G FE | 4,997,000 | 5,000,000 | 4,759,900 | 4,998,668 | 0 | 312 | 0 | 0 | 2.625 | 2.632 | MS | 38,646 | 131,250 | 09/25/2019 | 09/15/2029 | 5,065,625 |
| 049560-AZ-8 | ATMOS ENERGY CORP | | 1.F FE | 3,156,270 | 3,000,000 | 3,245,490 | 3,134,965 | 0 | (14,109) | 0 | 0 | 5.900 | 5.178 | MN | 22,617 | 177,000 | 06/18/2024 | 11/15/2033 | 3,088,500 |
| 049560-AZ-8 | ATMOS ENERGY CORP | | 1.F FE | 1,997,400 | 2,000,000 | 2,163,660 | 1,997,886 | 0 | 190 | 0 | 0 | 5.900 | 5.916 | MN | 15,078 | 118,000 | 10/05/2023 | 11/15/2033 | 2,059,000 |
| 049560-BC-8 | ATMOS ENERGY CORP LS:2.4M | LS | 1.G FE | 2,493,675 | 2,500,000 | 2,582,650 | 2,493,928 | 0 | 253 | 0 | 0 | 5.200 | 5.231 | FA | 66,806 | 0 | 06/17/2025 | 08/15/2035 | 2,565,000 |
| 049560-BC-8 | ATMOS ENERGY CORP LS:4.8M | LS | 1.G FE | 4,994,175 | 4,972,000 | 5,136,374 | 4,993,696 | 0 | (479) | 0 | 0 | 5.200 | 5.140 | FA | 132,863 | 0 | 07/28/2025 | 08/15/2035 | 5,101,272 |
| 052769-AE-6 | AUTODESK INC | | 2.A FE | 993,720 | 1,000,000 | 994,230 | 998,933 | 0 | 694 | 0 | 0 | 3.500 | 3.575 | JD | 1,556 | 35,000 | 06/05/2017 | 06/15/2027 | 1,017,500 |
| 052769-AE-6 | AUTODESK INC | | 2.A FE | 4,903,450 | 5,000,000 | 4,971,150 | 4,980,286 | 0 | 12,891 | 0 | 0 | 3.500 | 3.780 | JD | 7,778 | 175,000 | 05/22/2019 | 06/15/2027 | 5,087,500 |
| 053015-AF-0 | AUTOMATIC DATA PROCESSING | | 1.D FE | 4,012,070 | 4,051,000 | 3,586,026 | 4,031,626 | 0 | 3,991 | 0 | 0 | 1.250 | 1.356 | MS | 16,879 | 50,638 | 12/16/2020 | 09/01/2030 | 4,076,319 |
| 053015-AF-0 | AUTOMATIC DATA PROCESSING | | 1.D FE | 13,403,311 | 14,340,000 | 12,694,055 | 13,849,886 | 0 | 99,153 | 0 | 0 | 1.250 | 2.021 | MS | 59,750 | 179,250 | 04/27/2021 | 09/01/2030 | 14,429,625 |
| 053015-AF-0 | AUTOMATIC DATA PROCESSING | | 1.D FE | 3,708,480 | 4,000,000 | 3,540,880 | 3,846,985 | 0 | 30,874 | 0 | 0 | 1.250 | 2.115 | MS | 16,667 | 50,000 | 04/29/2021 | 09/01/2030 | 4,025,000 |
| 053015-AF-0 | AUTOMATIC DATA PROCESSING | | 1.D FE | 926,550 | 1,000,000 | 885,220 | 961,443 | 0 | 7,778 | 0 | 0 | 1.250 | 2.122 | MS | 4,167 | 12,500 | 04/29/2021 | 09/01/2030 | 1,006,250 |
| 053015-AJ-2 | AUTOMATIC DATA PROCESSING | | 1.D FE | 3,992,680 | 4,000,000 | 4,098,680 | 3,993,027 | 0 | 347 | 0 | 0 | 4.750 | 4.781 | MN | 27,972 | 95,000 | 05/06/2025 | 05/08/2032 | 4,095,000 |
| 05329R-AA-1 | AUTONATION INC | | 2.C FE | 2,554,736 | 2,735,000 | 2,572,240 | 2,557,537 | 0 | 2,801 | 0 | 0 | 3.850 | 5.088 | MS | 35,099 | 0 | 11/19/2025 | 03/01/2032 | 2,787,649 |
| 05329W-AP-7 | AUTONATION INC | | 2.C FE | 999,250 | 1,000,000 | 993,190 | 999,805 | 0 | 82 | 0 | 0 | 3.800 | 3.809 | MN | 4,856 | 38,000 | 11/07/2017 | 11/15/2027 | 1,019,000 |
| 05329W-AT-9 | AUTONATION INC | | 2.C FE | 4,332,972 | 4,200,000 | 4,355,190 | 4,331,551 | 0 | (1,421) | 0 | 0 | 5.890 | 5.443 | MS | 72,840 | 0 | 11/14/2025 | 03/15/2035 | 4,323,690 |
| 053332-AT-9 | AUTOZONE INC | | 2.B FE | 1,999,480 | 2,000,000 | 1,994,700 | 1,999,867 | 0 | 1 | 0 | 0 | 3.125 | 3.128 | AO | 12,153 | 62,500 | 04/18/2016 | 04/21/2026 | 2,031,250 |
| 053332-AT-9 | AUTOZONE INC | | 2.B FE | 968,250 | 1,000,000 | 997,350 | 998,723 | 0 | 3,828 | 0 | 0 | 3.125 | 3.526 | AO | 6,076 | 31,250 | 12/08/2016 | 04/21/2026 | 1,015,625 |
| 053332-AV-4 | AUTOZONE INC | | 2.B FE | 999,950 | 1,000,000 | 996,280 | 1,000,000 | 0 | 0 | 0 | 0 | 3.750 | 3.750 | JD | 3,125 | 37,500 | 04/06/2017 | 06/01/2027 | 1,018,750 |
| 053332-BJ-0 | AUTOZONE INC | | 2.B FE | 4,994,550 | 5,000,000 | 5,145,150 | 4,996,038 | 0 | 991 | 0 | 0 | 5.100 | 5.124 | JJ | 117,583 | 267,042 | 06/24/2024 | 07/15/2029 | 5,127,500 |
| 053484-AE-1 | AVALONBAY COMMUNITIES | | 1.G FE | 2,998,170 | 3,000,000 | 3,131,640 | 2,998,343 | 0 | 152 | 0 | 0 | 5.300 | 5.308 | JD | 10,600 | 159,000 | 12/04/2023 | 12/07/2033 | 3,079,500 |
| 053484-AG-6 | AVALONBAY COMMUNITIES | | 1.G FE | 4,968,600 | 5,000,000 | 5,068,650 | 4,969,667 | 0 | 1,067 | 0 | 0 | 5.000 | 5.080 | FA | 118,750 | 0 | 06/30/2025 | 08/01/2035 | 5,125,000 |
| 05348E-AX-7 | AVALONBAY COMMUNITIES | | 1.G FE | 999,660 | 1,000,000 | 996,530 | 999,946 | 0 | 17 | 0 | 0 | 2.950 | 2.954 | MN | 3,769 | 29,500 | 05/04/2016 | 05/11/2026 | 1,014,422 |
| 05348E-AY-5 | AVALONBAY COMMUNITIES | | 1.G FE | 996,890 | 1,000,000 | 992,480 | 999,696 | 0 | 344 | 0 | 0 | 2.900 | 2.936 | AO | 6,122 | 29,000 | 09/26/2016 | 10/15/2026 | 1,014,500 |
| 05348E-BA-6 | AVALONBAY COMMUNITIES | | 1.G FE | 996,540 | 1,000,000 | 992,890 | 999,428 | 0 | 382 | 0 | 0 | 3.350 | 3.391 | MN | 4,281 | 33,500 | 05/03/2017 | 05/15/2027 | 1,016,750 |
| 05348E-BC-2 | AVALONBAY COMMUNITIES | | 1.G FE | 995,990 | 1,000,000 | 986,340 | 999,071 | 0 | 430 | 0 | 0 | 3.200 | 3.247 | JJ | 14,756 | 32,000 | 11/08/2017 | 01/15/2028 | 1,016,000 |
| 05348E-BC-2 | AVALONBAY COMMUNITIES | | 1.G FE | 1,877,560 | 2,000,000 | 1,972,680 | 1,970,215 | 0 | 13,749 | 0 | 0 | 3.200 | 3.967 | JJ | 29,511 | 64,000 | 05/04/2018 | 01/15/2028 | 2,032,000 |
| 05368V-AA-4 | AVIENT CORP (144A) | | 3.C FE | 2,030,000 | 2,000,000 | 2,066,660 | 2,012,645 | 0 | (7,428) | 0 | 0 | 7.125 | 6.692 | FA | 59,375 | 142,500 | 07/21/2023 | 08/01/2030 | 2,071,250 |
| 05368V-AA-4 | AVIENT CORP (144A) | | 3.C FE | 1,000,000 | 1,000,000 | 1,033,330 | 1,000,000 | 0 | 0 | 0 | 0 | 7.125 | 7.125 | FA | 29,688 | 71,250 | 07/10/2023 | 08/01/2030 | 1,035,625 |
| 05453G-AC-9 | AXALTA COATING SYSTEMS | | 3.C FE | 1,715,000 | 2,000,000 | 1,930,600 | 1,830,634 | 0 | 47,535 | 0 | 0 | 3.375 | 6.409 | FA | 25,500 | 67,500 | 06/08/2023 | 02/15/2029 | 2,033,750 |
| 05723K-AE-0 | BAKER HUGHES INC | | 1.G FE | 3,000,000 | 3,000,000 | 2,969,100 | 3,000,000 | 0 | 0 | 0 | 0 | 3.337 | 3.337 | JD | 4,449 | 100,110 | 12/06/2017 | 12/15/2027 | 3,050,055 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 05723K-AE-0 | BAKER HUGHES INC | | 1.G FE | 1,976,620 | 2,000,000 | 1,979,400 | 1,994,727 | 0 | 2,551 | 0 | 0 | 3.337 | 3.477 | JD | 2,966 | 66,740 | 01/10/2018 | 12/15/2027 | 2,033,370 |
| 059165-EG-1 | BALTIMORE GAS & ELECTRIC | | 1.G FE | 937,400 | 1,000,000 | 990,970 | 995,275 | 0 | 7,375 | 0 | 0 | 2.400 | 3.170 | FA | 9,067 | 24,000 | 02/21/2017 | 08/15/2026 | 1,012,000 |
| 059165-EN-6 | BALTIMORE GAS & ELECTRIC | | 1.G FE | 5,108,250 | 5,000,000 | 4,524,950 | 5,060,803 | 0 | (10,967) | 0 | 0 | 2.250 | 2.003 | JD | 5,000 | 112,500 | 07/06/2021 | 06/15/2031 | 5,056,250 |
| 059165-EN-6 | BALTIMORE GAS & ELECTRIC | | 1.G FE | 5,038,150 | 5,000,000 | 4,524,950 | 5,021,350 | 0 | (3,825) | 0 | 0 | 2.250 | 2.163 | JD | 5,000 | 112,500 | 06/09/2021 | 06/15/2031 | 5,056,250 |
| 059165-EN-6 | BALTIMORE GAS & ELECTRIC | | 1.G FE | 8,537,995 | 8,500,000 | 7,692,415 | 8,521,287 | 0 | (3,803) | 0 | 0 | 2.250 | 2.199 | JD | 8,500 | 191,250 | 06/08/2021 | 06/15/2031 | 8,595,625 |
| 06051G-FX-2 | BANK OF AMERICA CORP | | 1.G FE | 1,006,810 | 1,000,000 | 998,810 | 1,000,169 | 0 | (816) | 0 | 0 | 3.500 | 3.419 | AO | 7,000 | 35,000 | 04/15/2016 | 04/19/2026 | 1,017,500 |
| 06051G-FX-2 | BANK OF AMERICA CORP | | 1.G FE | 998,330 | 1,000,000 | 998,810 | 999,867 | 0 | 156 | 0 | 0 | 3.500 | 3.520 | AO | 7,000 | 35,000 | 04/14/2016 | 04/19/2026 | 1,017,500 |
| 06051G-GF-0 | BANK OF AMERICA CORP | | 1.G FE | 3,000,000 | 3,000,000 | 2,993,670 | 3,000,000 | 0 | 0 | 0 | 0 | 3.824 | 3.824 | JJ | 51,305 | 114,720 | 01/17/2017 | 01/20/2028 | 3,057,360 |
| 06051G-GL-7 | BANK OF AMERICA CORP | | 1.G FE | 3,000,000 | 3,000,000 | 2,987,700 | 3,000,000 | 0 | 0 | 0 | 0 | 3.705 | 3.705 | AO | 20,686 | 111,150 | 04/19/2017 | 04/24/2028 | 3,055,575 |
| 06051G-GR-4 | BANK OF AMERICA CORP | | 1.G FE | 2,023,120 | 2,000,000 | 1,986,900 | 2,004,265 | 0 | (2,643) | 0 | 0 | 3.593 | 3.450 | JJ | 31,938 | 71,860 | 12/20/2017 | 07/21/2028 | 2,035,930 |
| 06051G-GR-4 | BANK OF AMERICA CORP | | 1.G FE | 2,000,000 | 2,000,000 | 1,986,900 | 2,000,000 | 0 | 0 | 0 | 0 | 3.593 | 3.593 | JJ | 31,938 | 71,860 | 07/18/2017 | 07/21/2028 | 2,035,930 |
| 06051G-HG-7 | BANK OF AMERICA CORP | | 1.E FE | 544,886 | 500,000 | 499,295 | 512,932 | 0 | (5,693) | 0 | 0 | 3.970 | 2.737 | MS | 6,396 | 19,850 | 01/01/2020 | 03/05/2029 | 509,925 |
| 06051G-HG-7 | BANK OF AMERICA CORP | | 1.E FE | 2,000,000 | 2,000,000 | 1,997,180 | 2,000,000 | 0 | 0 | 0 | 0 | 3.970 | 3.970 | MS | 25,584 | 79,400 | 02/28/2018 | 03/05/2029 | 2,039,700 |
| 06051G-HM-4 | BANK OF AMERICA CORP | | 1.G FE | 3,355,080 | 3,000,000 | 3,014,340 | 3,112,356 | 0 | (41,801) | 0 | 0 | 4.271 | 2.746 | JJ | 56,235 | 128,130 | 10/04/2019 | 07/23/2029 | 3,064,065 |
| 06051G-HM-4 | BANK OF AMERICA CORP | | 1.G FE | 2,007,280 | 2,000,000 | 2,009,560 | 2,002,115 | 0 | (784) | 0 | 0 | 4.271 | 4.226 | JJ | 37,490 | 85,420 | 07/19/2018 | 07/23/2029 | 2,042,710 |
| 06051G-HX-0 | BANK OF AMERICA CORP | | 1.G FE | 1,008,785 | 1,000,000 | 951,970 | 1,003,674 | 0 | (908) | 0 | 0 | 2.884 | 2.781 | AO | 5,528 | 28,840 | 01/01/2020 | 10/22/2030 | 1,014,420 |
| 06051G-JF-7 | BANK OF AMERICA CORP | | 1.G FE | 4,955,350 | 5,000,000 | 4,492,950 | 4,975,088 | 0 | 4,191 | 0 | 0 | 1.898 | 1.993 | JJ | 41,651 | 94,900 | 02/03/2021 | 07/23/2031 | 5,047,450 |
| 06051G-JZ-3 | BANK OF AMERICA CORP | | 1.G FE | 10,000,000 | 10,000,000 | 9,542,200 | 10,000,000 | 0 | 0 | 0 | 0 | 2.087 | 2.087 | JD | 9,855 | 208,700 | 06/07/2021 | 06/14/2029 | 10,104,350 |
| 06051G-KY-4 | BANK OF AMERICA CORP | | 1.G FE | 10,270,400 | 10,000,000 | 10,200,100 | 10,192,112 | 0 | (24,549) | 0 | 0 | 5.015 | 4.671 | JJ | 221,496 | 501,500 | 08/17/2022 | 07/22/2033 | 10,250,750 |
| 06051G-MM-8 | BANK OF AMERICA CORP | | 1.E FE | 5,270,400 | 5,000,000 | 5,216,100 | 5,268,765 | 0 | (1,635) | 0 | 0 | 5.511 | 4.773 | JJ | 120,170 | 0 | 12/03/2025 | 01/24/2036 | 5,137,775 |
| 06051G-MM-8 | BANK OF AMERICA CORP | | 1.E FE | 5,233,550 | 5,000,000 | 5,216,100 | 5,232,427 | 0 | (1,123) | 0 | 0 | 5.511 | 4.870 | JJ | 120,170 | 0 | 12/08/2025 | 01/24/2036 | 5,137,775 |
| 06051G-MW-6 | BANK OF AMERICA CORP | | 1.E FE | 7,000,000 | 7,000,000 | 7,289,800 | 7,000,000 | 0 | 0 | 0 | 0 | 5.464 | 5.464 | MN | 55,247 | 191,240 | 05/06/2025 | 05/09/2036 | 7,191,240 |
| 06051G-GW-3 | BANK OF AMERICA CORP (144A) | | 1.D FE | 7,810,230 | 7,710,000 | 7,615,475 | 7,736,651 | 0 | (12,930) | 0 | 0 | 3.419 | 3.236 | JD | 8,055 | 263,605 | 10/18/2019 | 12/20/2028 | 7,841,802 |
| 06406F-AC-7 | BANK OF NEW YORK MELLON CORP | | 1.F FE | 996,450 | 1,000,000 | 996,300 | 999,819 | 0 | 376 | 0 | 0 | 2.800 | 2.841 | MN | 4,433 | 28,000 | 04/25/2016 | 05/04/2026 | 1,014,000 |
| 06406R-AB-3 | BANK OF NEW YORK MELLON CORP | | 1.F FE | 1,431,145 | 1,415,000 | 1,408,647 | 1,417,030 | 0 | (1,811) | 0 | 0 | 3.442 | 3.306 | FA | 19,482 | 48,704 | 02/28/2017 | 02/07/2028 | 1,439,352 |
| 06406R-AB-3 | BANK OF NEW YORK MELLON CORP | | 1.F FE | 2,000,000 | 2,000,000 | 1,991,020 | 2,000,000 | 0 | 0 | 0 | 0 | 3.442 | 3.442 | FA | 27,536 | 68,840 | 01/31/2017 | 02/07/2028 | 2,034,420 |
| 06406R-AD-9 | BANK OF NEW YORK MELLON CORP | | 1.F FE | 999,580 | 1,000,000 | 993,660 | 999,909 | 0 | 47 | 0 | 0 | 3.250 | 3.255 | MN | 4,063 | 32,500 | 05/09/2017 | 05/16/2027 | 1,016,250 |
| 06406R-AD-9 | BANK OF NEW YORK MELLON CORP | | 1.F FE | 1,943,700 | 2,000,000 | 1,987,320 | 1,990,371 | 0 | 6,673 | 0 | 0 | 3.250 | 3.610 | MN | 8,125 | 65,000 | 02/12/2018 | 05/16/2027 | 2,032,500 |
| 06406R-AH-0 | BANK OF NEW YORK MELLON CORP | | 1.F FE | 559,291 | 500,000 | 501,690 | 517,689 | 0 | (7,331) | 0 | 0 | 3.850 | 2.278 | AO | 3,369 | 19,250 | 01/01/2020 | 04/28/2028 | 509,625 |
| 06406R-BW-6 | BANK OF NEW YORK MELLON CORP | | 1.D FE | 5,184,550 | 5,000,000 | 5,168,700 | 5,182,765 | 0 | (1,785) | 0 | 0 | 5.188 | 4.646 | MS | 77,099 | 0 | 11/25/2025 | 03/14/2035 | 5,129,700 |
| 06406R-CJ-4 | BANK OF NEW YORK MELLON CORP | | 1.D FE | 5,040,150 | 5,000,000 | 5,182,400 | 5,012,605 | 0 | (27,545) | 0 | 0 | 5.316 | 4.313 | JD | 18,458 | 129,947 | 06/04/2025 | 06/06/2036 | 5,132,900 |
| 05526D-BB-0 | BAT CAPITAL CORP | | 2.A FE | 790,000 | 790,000 | 784,454 | 790,000 | 0 | 0 | 0 | 0 | 3.557 | 3.557 | FA | 10,616 | 28,100 | 08/08/2017 | 08/15/2027 | 804,050 |
| 071813-BY-4 | BAXTER INTERNATIONAL | | 3.A FE | 5,608,845 | 4,950,000 | 4,822,686 | 4,822,686 | 219,553 | (75,904) | 0 | 0 | 3.950 | 2.245 | AO | 48,881 | 195,525 | 05/11/2021 | 04/01/2030 | 5,047,763 |
| 071813-BY-4 | BAXTER INTERNATIONAL | | 3.A FE | 2,024,067 | 2,061,000 | 2,007,991 | 2,007,991 | 55,211 | 4,599 | 0 | 0 | 3.950 | 4.225 | AO | 20,352 | 81,410 | 07/25/2022 | 04/01/2030 | 2,101,705 |
| 071813-CB-3 | BAXTER INTERNATIONAL | | 2.C FE | 9,529,200 | 10,000,000 | 8,567,600 | 9,735,492 | 0 | 46,907 | 0 | 0 | 1.730 | 2.267 | AO | 43,250 | 173,000 | 06/01/2021 | 04/01/2031 | 10,086,500 |
| 07274N-AL-7 | BAYER US FINANCE II LLC (144A) | | 2.B FE | 4,963,550 | 5,000,000 | 5,006,400 | 4,987,845 | 0 | 3,736 | 0 | 0 | 4.375 | 4.463 | JD | 9,722 | 218,750 | 06/18/2018 | 12/15/2028 | 5,109,375 |
| 075887-BW-8 | BECTON DICKINSON | | 2.B FE | 304,529 | 304,000 | 302,854 | 304,079 | 0 | (59) | 0 | 0 | 3.700 | 3.679 | JD | 781 | 11,248 | 05/23/2017 | 06/06/2027 | 309,624 |
| 075887-BW-8 | BECTON DICKINSON | | 2.B FE | 1,000,000 | 1,000,000 | 996,230 | 1,000,000 | 0 | 0 | 0 | 0 | 3.700 | 3.700 | JD | 2,569 | 37,000 | 05/22/2017 | 06/06/2027 | 1,018,500 |
| 075887-BW-8 | BECTON DICKINSON | | 2.B FE | 3,722,340 | 3,769,000 | 3,754,791 | 3,754,124 | 0 | 9,857 | 0 | 0 | 3.700 | 3.985 | JD | 9,684 | 139,453 | 08/17/2022 | 06/06/2027 | 3,838,727 |
| 075887-CL-1 | BECTON DICKINSON | | 2.B FE | 2,861,220 | 3,000,000 | 2,668,080 | 2,924,237 | 0 | 13,731 | 0 | 0 | 1.957 | 2.486 | FA | 22,832 | 58,710 | 03/08/2021 | 02/11/2031 | 3,029,355 |
| 075887-CL-1 | BECTON DICKINSON | | 2.B FE | 4,725,650 | 5,000,000 | 4,446,800 | 4,849,105 | 0 | 27,261 | 0 | 0 | 1.957 | 2.591 | FA | 38,053 | 97,850 | 03/30/2021 | 02/11/2031 | 5,048,925 |
| 075887-CP-2 | BECTON DICKINSON | | 2.B FE | 5,000,000 | 5,000,000 | 4,933,600 | 5,000,000 | 0 | 0 | 0 | 0 | 4.298 | 4.298 | FA | 77,006 | 214,900 | 08/08/2022 | 08/22/2032 | 5,107,450 |
| 075887-CP-2 | BECTON DICKINSON | | 2.B FE | 9,996,000 | 10,000,000 | 9,867,200 | 9,996,674 | 0 | 365 | 0 | 0 | 4.298 | 4.303 | FA | 154,012 | 429,800 | 08/09/2022 | 08/22/2032 | 10,214,900 |
| 090572-AQ-1 | BIO-RAD LABORATORIES INC LS:462K | LS | 2.B FE | 6,981,310 | 7,000,000 | 6,611,220 | 6,987,404 | 0 | 1,732 | 0 | 0 | 3.700 | 3.732 | MS | 76,261 | 259,000 | 02/23/2022 | 03/15/2032 | 7,129,500 |
| 09247X-AN-1 | BLACKROCK INC | | 1.D FE | 1,005,170 | 1,000,000 | 994,580 | 1,000,686 | 0 | (574) | 0 | 0 | 3.200 | 3.139 | MS | 9,422 | 32,000 | 04/06/2017 | 03/15/2027 | 1,016,000 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 09247X-AN-1 | BLACKROCK INC | | 1.D FE | 1,991,900 | 2,000,000 | 1,989,160 | 1,998,812 | 0 | 901 | 0 | 0 | 3.200 | 3.248 | MS | 18,844 | 64,000 | 03/21/2017 | 03/15/2027 | 2,032,000 |
| 09247X-AN-1 | BLACKROCK INC | | 1.D FE | 2,585,284 | 2,600,000 | 2,585,908 | 2,597,723 | 0 | 1,757 | 0 | 0 | 3.200 | 3.272 | MS | 24,498 | 83,200 | 01/29/2018 | 03/15/2027 | 2,641,600 |
| 09247X-AN-1 | BLACKROCK INC | | 1.D FE | 973,540 | 1,000,000 | 994,580 | 995,918 | 0 | 3,230 | 0 | 0 | 3.200 | 3.546 | MS | 9,422 | 32,000 | 03/14/2018 | 03/15/2027 | 1,016,000 |
| 09247X-AQ-4 | BLACKROCK INC | | 1.D FE | 2,119,446 | 2,100,000 | 1,966,860 | 2,108,467 | 0 | (1,955) | 0 | 0 | 2.400 | 2.296 | AO | 8,400 | 50,400 | 02/05/2020 | 04/30/2030 | 2,125,200 |
| 09247X-AR-2 | BLACKROCK INC | | 1.D FE | 3,859,114 | 3,783,000 | 3,402,392 | 3,824,244 | 0 | (8,140) | 0 | 0 | 1.900 | 1.664 | JJ | 30,548 | 71,877 | 08/04/2021 | 01/28/2031 | 3,818,939 |
| 09247X-AR-2 | BLACKROCK INC | | 1.D FE | 5,061,550 | 5,000,000 | 4,496,950 | 5,033,653 | 0 | (6,622) | 0 | 0 | 1.900 | 1.754 | JJ | 40,375 | 95,000 | 08/30/2021 | 01/28/2031 | 5,047,500 |
| 09259E-AC-2 | BLACKROCK TCP CAPITAL CORP LS:908K | LS | 3.A FE | 1,019,630 | 1,000,000 | 1,004,790 | 1,004,790 | (11,477) | (3,363) | 0 | 0 | 6.950 | 6.400 | MN | 5,792 | 69,500 | 03/11/2025 | 05/30/2029 | 1,034,750 |
| 05565E-AH-8 | BMW US CAPITAL LLC (144A) | | 1.F FE | 2,997,930 | 3,000,000 | 2,990,280 | 2,999,789 | 0 | 161 | 0 | 0 | 2.800 | 2.808 | AO | 18,667 | 84,000 | 04/04/2016 | 04/11/2026 | 3,042,000 |
| 05565E-AH-8 | BMW US CAPITAL LLC (144A) | | 1.F FE | 1,062,878 | 1,125,000 | 1,121,355 | 1,118,105 | 0 | 23,505 | 0 | 0 | 2.800 | 5.006 | AO | 7,000 | 31,500 | 07/25/2023 | 04/11/2026 | 1,140,750 |
| 05565E-AT-2 | BMW US CAPITAL LLC (144A) | | 1.F FE | 3,978,400 | 4,000,000 | 3,970,320 | 3,996,721 | 0 | 2,394 | 0 | 0 | 3.300 | 3.364 | AO | 31,167 | 132,000 | 03/30/2017 | 04/06/2027 | 4,066,000 |
| 05565E-CH-6 | BMW US CAPITAL LLC (144A) | | 1.F FE | 7,508,088 | 7,585,000 | 7,676,779 | 7,550,331 | 0 | 25,640 | 0 | 0 | 4.900 | 5.275 | AO | 91,884 | 371,665 | 04/18/2024 | 04/02/2027 | 7,770,833 |
| 05565E-CR-4 | BMW US CAPITAL LLC (144A) | | 1.F FE | 1,148,172 | 1,150,000 | 1,165,525 | 1,148,580 | 0 | 339 | 0 | 0 | 4.650 | 4.686 | FA | 20,499 | 53,475 | 08/07/2024 | 08/13/2029 | 1,176,738 |
| 05565E-CG-8 | BMW US CAPITAL LLC (144A) LS:3.0M | LS | 1.F FE | 2,998,710 | 3,000,000 | 3,008,640 | 2,999,354 | 0 | 415 | 0 | 0 | 5.050 | 5.073 | AO | 37,454 | 151,500 | 03/25/2024 | 04/02/2026 | 3,075,750 |
| 097023-BU-8 | BOEING CO | | 2.C FE | 2,796,750 | 3,000,000 | 2,955,990 | 2,969,023 | 0 | 25,444 | 0 | 0 | 2.800 | 3.710 | MS | 28,000 | 84,000 | 05/15/2018 | 03/01/2027 | 3,042,000 |
| 097023-BX-2 | BOEING CO | | 2.C FE | 1,041,533 | 1,000,000 | 982,310 | 1,010,862 | 0 | (5,451) | 0 | 0 | 3.250 | 2.665 | MS | 10,833 | 32,500 | 01/01/2020 | 03/01/2028 | 1,016,250 |
| 097023-BX-2 | BOEING CO | | 2.C FE | 1,357,923 | 1,375,000 | 1,350,676 | 1,370,742 | 0 | 1,845 | 0 | 0 | 3.250 | 3.398 | MS | 14,896 | 44,688 | 03/19/2018 | 03/01/2028 | 1,397,344 |
| 097023-BX-2 | BOEING CO | | 2.C FE | 981,760 | 1,000,000 | 982,310 | 995,477 | 0 | 1,963 | 0 | 0 | 3.250 | 3.467 | MS | 10,833 | 32,500 | 02/22/2018 | 03/01/2028 | 1,016,250 |
| 097023-CA-1 | BOEING CO | | 2.C FE | 4,877,050 | 5,000,000 | 4,902,350 | 4,960,254 | 0 | 13,001 | 0 | 0 | 3.450 | 3.747 | MN | 28,750 | 172,500 | 10/29/2018 | 11/01/2028 | 5,086,250 |
| 09951L-AC-7 | BOOZ ALLEN HAMILTON INC LS:2.0M | LS | 2.C FE | 1,980,880 | 2,000,000 | 2,084,680 | 1,984,362 | 0 | 1,566 | 0 | 0 | 5.950 | 6.079 | FA | 48,592 | 119,000 | 08/01/2023 | 08/04/2033 | 2,059,500 |
| 09951L-AC-7 | BOOZ ALLEN HAMILTON INC LS:2.3M | LS | 2.C FE | 2,366,815 | 2,300,000 | 2,397,382 | 2,359,755 | 0 | (6,435) | 0 | 0 | 5.950 | 5.515 | FA | 55,880 | 136,850 | 11/19/2024 | 08/04/2033 | 2,368,425 |
| 09951L-AD-5 | BOOZ ALLEN HAMILTON INC LS:5E+M | LS | 2.C FE | 4,998,050 | 5,000,000 | 5,183,650 | 4,998,037 | 0 | (13) | 0 | 0 | 5.950 | 5.954 | AO | 62,806 | 174,368 | 03/11/2025 | 04/15/2035 | 5,148,750 |
| 100743-AK-9 | BOSTON GAS COMPANY (144A) | | 2.A FE | 1,751,439 | 1,745,000 | 1,722,245 | 1,746,039 | 0 | (735) | 0 | 0 | 3.150 | 3.105 | FA | 22,903 | 54,968 | 10/11/2017 | 08/01/2027 | 1,772,484 |
| 100743-AK-9 | BOSTON GAS COMPANY (144A) | | 2.A FE | 999,060 | 1,000,000 | 986,960 | 999,814 | 0 | 102 | 0 | 0 | 3.150 | 3.161 | FA | 13,125 | 31,500 | 07/31/2017 | 08/01/2027 | 1,015,750 |
| 100743-AK-9 | BOSTON GAS COMPANY (144A) | | 2.A FE | 2,139,238 | 2,170,000 | 2,141,703 | 2,139,865 | 0 | 627 | 0 | 0 | 3.150 | 4.063 | FA | 28,481 | 0 | 12/19/2025 | 08/01/2027 | 2,204,178 |
| 100743-AL-7 | BOSTON GAS COMPANY (144A) | | 2.A FE | 3,083,250 | 3,000,000 | 2,869,050 | 3,031,018 | 0 | (8,773) | 0 | 0 | 3.001 | 2.675 | FA | 37,513 | 90,030 | 08/08/2019 | 08/01/2029 | 3,045,015 |
| 10112R-AY-0 | BOSTON PROPERTIES LP | | 2.B FE | 1,985,420 | 2,000,000 | 1,979,720 | 1,998,728 | 0 | 1,591 | 0 | 0 | 2.750 | 2.833 | AO | 13,750 | 55,000 | 08/08/2016 | 10/01/2026 | 2,027,500 |
| 10112R-BG-8 | BOSTON PROPERTIES LP | | 2.B FE | 2,998,230 | 3,000,000 | 3,140,610 | 2,999,077 | 0 | 327 | 0 | 0 | 6.750 | 6.763 | JD | 16,875 | 202,500 | 11/07/2022 | 12/01/2027 | 3,101,250 |
| 101137-AS-6 | BOSTON SCIENTIFIC | | 1.G FE | 1,000,320 | 1,000,000 | 1,002,280 | 1,000,075 | 0 | (34) | 0 | 0 | 4.000 | 3.996 | MS | 13,333 | 40,000 | 02/23/2018 | 03/01/2028 | 1,020,000 |
| 101137-AS-6 | BOSTON SCIENTIFIC | | 1.G FE | 998,280 | 1,000,000 | 1,002,280 | 999,524 | 0 | 187 | 0 | 0 | 4.000 | 4.021 | MS | 13,333 | 40,000 | 02/22/2018 | 03/01/2028 | 1,020,000 |
| 101137-AS-6 | BOSTON SCIENTIFIC | | 1.G FE | 7,683,759 | 8,060,000 | 8,078,377 | 7,896,302 | 0 | 69,657 | 0 | 0 | 4.000 | 4.998 | MS | 107,467 | 322,400 | 10/06/2022 | 03/01/2028 | 8,221,200 |
| 101137-BA-4 | BOSTON SCIENTIFIC | | 1.G FE | 10,218,200 | 10,000,000 | 9,415,300 | 10,108,553 | 0 | (24,482) | 0 | 0 | 2.650 | 2.375 | JD | 22,083 | 265,000 | 04/26/2021 | 06/01/2030 | 10,132,500 |
| 101137-BA-4 | BOSTON SCIENTIFIC | | 1.G FE | 5,044,800 | 5,000,000 | 4,707,650 | 5,022,243 | 0 | (4,989) | 0 | 0 | 2.650 | 2.537 | JD | 11,042 | 132,500 | 03/29/2021 | 06/01/2030 | 5,066,250 |
| 103304-BV-2 | BOYD GAMING CORP (144A) | | 3.C FE | 2,711,250 | 3,000,000 | 2,933,160 | 2,788,031 | 0 | 31,659 | 0 | 0 | 4.750 | 6.300 | MS | 41,958 | 142,500 | 06/14/2023 | 06/15/2031 | 3,035,625 |
| 10373Q-AZ-3 | BP CAP MARKETS AMERICA | | 1.E FE | 2,099,193 | 2,182,000 | 2,176,240 | 2,144,089 | 0 | 27,772 | 0 | 0 | 3.588 | 4.995 | AO | 16,745 | 78,290 | 05/07/2024 | 04/14/2027 | 2,221,145 |
| 10373Q-AZ-3 | BP CAP MARKETS AMERICA | | 1.E FE | 2,576,236 | 2,678,000 | 2,670,930 | 2,631,410 | 0 | 34,130 | 0 | 0 | 3.588 | 4.997 | AO | 20,552 | 96,087 | 05/07/2024 | 04/14/2027 | 2,726,043 |
| 10373Q-BX-7 | BP CAP MARKETS AMERICA | | 1.E FE | 2,996,790 | 3,000,000 | 3,058,920 | 2,998,094 | 0 | 470 | 0 | 0 | 4.699 | 4.718 | AO | 31,718 | 140,970 | 01/05/2024 | 04/10/2029 | 3,070,485 |
| 10373Q-CA-6 | BP CAP MARKETS AMERICA | | 1.E FE | 10,422,400 | 10,000,000 | 10,319,800 | 10,414,166 | 0 | (8,234) | 0 | 0 | 5.227 | 4.639 | MN | 63,886 | 261,350 | 10/15/2025 | 11/17/2034 | 10,261,350 |
| 10373Q-CA-6 | BP CAP MARKETS AMERICA | | 1.E FE | 5,200,550 | 5,000,000 | 5,159,900 | 5,196,598 | 0 | (3,952) | 0 | 0 | 5.227 | 4.668 | MN | 31,943 | 130,675 | 10/14/2025 | 11/17/2034 | 5,130,675 |
| 10373Q-CA-6 | BP CAP MARKETS AMERICA | | 1.E FE | 10,000,000 | 10,000,000 | 10,319,800 | 10,000,000 | 0 | 0 | 0 | 0 | 5.227 | 5.227 | MN | 63,886 | 522,700 | 05/15/2024 | 11/17/2034 | 10,261,350 |
| 110122-BB-3 | BRISTOL-MYERS SQUIBB | | 1.F FE | 999,070 | 1,000,000 | 995,480 | 999,848 | 0 | 103 | 0 | 0 | 3.250 | 3.261 | FA | 11,194 | 32,500 | 02/23/2017 | 02/27/2027 | 1,016,250 |
| 110122-BB-3 | BRISTOL-MYERS SQUIBB | | 1.F FE | 993,920 | 1,000,000 | 995,480 | 999,162 | 0 | 676 | 0 | 0 | 3.250 | 3.322 | FA | 11,194 | 32,500 | 02/22/2017 | 02/27/2027 | 1,016,250 |
| 110122-CN-6 | BRISTOL-MYERS SQUIBB | | 1.F FE | 3,000,690 | 3,000,000 | 2,992,530 | 2,999,995 | 0 | (206) | 0 | 0 | 3.200 | 3.196 | JD | 4,267 | 96,000 | 05/08/2019 | 06/15/2026 | 3,048,000 |
| 110122-DQ-8 | BRISTOL-MYERS SQUIBB | | 1.F FE | 4,991,650 | 5,000,000 | 4,431,750 | 4,995,762 | 0 | 829 | 0 | 0 | 1.450 | 1.468 | MN | 9,667 | 72,500 | 11/09/2020 | 11/13/2030 | 5,036,250 |
| 110122-DU-9 | BRISTOL-MYERS SQUIBB | | 1.F FE | 3,982,400 | 4,000,000 | 3,712,360 | 3,988,421 | 0 | 1,658 | 0 | 0 | 2.950 | 3.001 | MS | 34,744 | 118,000 | 02/16/2022 | 03/15/2032 | 4,059,000 |
| 110122-DU-9 | BRISTOL-MYERS SQUIBB | | 1.F FE | 4,883,150 | 5,000,000 | 4,640,450 | 4,922,807 | 0 | 11,046 | 0 | 0 | 2.950 | 3.226 | MS | 43,431 | 147,500 | 03/29/2022 | 03/15/2032 | 5,073,750 |
| 110122-EH-7 | BRISTOL-MYERS SQUIBB | | 1.F FE | 15,639,450 | 15,000,000 | 15,598,350 | 15,632,263 | 0 | (7,187) | 0 | 0 | 5.200 | 4.558 | FA | 279,500 | 0 | 11/20/2025 | 02/22/2034 | 15,390,000 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 11134L-AR-0 | BROADCOM CORP / CAYMAN FINANCE | | 1.G FE | 999,550 | 1,000,000 | 991,830 | 999,911 | 0 | 36 | 0 | 0 | 3.500 | 3.504 | JJ | 16,139 | 35,000 | 10/10/2017 | 01/15/2028 | 1,017,500 |
| 11135F-AQ-4 | BROADCOM INC | | 1.G FE | 2,963,250 | 3,000,000 | 2,988,810 | 2,970,023 | 0 | 5,385 | 0 | 0 | 4.150 | 4.379 | MN | 15,908 | 124,500 | 09/25/2024 | 11/15/2030 | 3,062,250 |
| 11135F-BX-8 | BROADCOM INC | | 1.G FE | 2,999,340 | 3,000,000 | 3,089,520 | 2,999,463 | 0 | 122 | 0 | 0 | 5.050 | 5.055 | JJ | 71,121 | 151,500 | 07/09/2024 | 07/12/2029 | 3,075,750 |
| 11135F-CB-5 | BROADCOM INC | | 1.G FE | 3,992,960 | 4,000,000 | 4,027,440 | 3,994,136 | 0 | 1,113 | 0 | 0 | 4.350 | 4.388 | FA | 65,733 | 151,283 | 09/26/2024 | 02/15/2030 | 4,087,000 |
| 11135F-CC-3 | BROADCOM INC | | 1.G FE | 4,986,950 | 5,000,000 | 5,015,800 | 4,988,415 | 0 | 1,407 | 0 | 0 | 4.550 | 4.593 | FA | 85,944 | 197,799 | 09/26/2024 | 02/15/2032 | 5,113,750 |
| 11135F-CC-3 | BROADCOM INC | | 1.G FE | 4,876,900 | 5,000,000 | 5,015,800 | 4,893,680 | 0 | 14,322 | 0 | 0 | 4.550 | 4.956 | FA | 85,944 | 197,799 | 10/22/2024 | 02/15/2032 | 5,113,750 |
| 11135F-CY-5 | BROADCOM INC | | 1.G FE | 2,998,680 | 3,000,000 | 2,961,390 | 2,998,501 | 0 | (179) | 0 | 0 | 4.800 | 4.806 | FA | 36,800 | 0 | 09/29/2025 | 02/15/2036 | 3,072,000 |
| 11135F-BR-1 | BROADCOM INC (144A) | | 1.G FE | 2,998,530 | 3,000,000 | 2,988,180 | 2,999,122 | 0 | 205 | 0 | 0 | 4.000 | 4.008 | AO | 25,333 | 120,000 | 03/31/2022 | 04/15/2029 | 3,060,000 |
| 114259-AN-4 | BROOKLYN UNION GAS (144A) | | 2.A FE | 1,125,215 | 1,065,000 | 1,063,722 | 1,065,176 | 0 | (6,453) | 0 | 0 | 3.407 | 3.168 | MS | 11,188 | 36,285 | 05/03/2016 | 03/10/2026 | 1,083,142 |
| 114259-AN-4 | BROOKLYN UNION GAS (144A) | | 2.A FE | 4,000,000 | 4,000,000 | 3,995,200 | 4,000,000 | 0 | 0 | 0 | 0 | 3.407 | 3.407 | MS | 42,020 | 136,280 | 03/07/2016 | 03/10/2026 | 4,068,140 |
| 114259-AT-1 | BROOKLYN UNION GAS (144A) | | 2.A FE | 5,000,000 | 5,000,000 | 4,934,900 | 5,000,000 | 0 | 0 | 0 | 0 | 3.865 | 3.865 | MS | 62,806 | 193,250 | 02/27/2019 | 03/04/2029 | 5,096,625 |
| 115637-AU-4 | BROWN-FORMAN | | 1.G FE | 5,000,200 | 5,000,000 | 5,070,250 | 5,000,000 | 0 | 0 | 0 | 0 | 4.750 | 4.750 | AO | 50,139 | 237,500 | 03/22/2023 | 04/15/2033 | 5,118,750 |
| 117043-AT-6 | BRUNSWICK CORP | | 2.C FE | 1,992,060 | 2,000,000 | 1,752,500 | 1,995,265 | 0 | 771 | 0 | 0 | 2.400 | 2.445 | FA | 17,733 | 48,000 | 08/05/2021 | 08/18/2031 | 2,024,000 |
| 117043-AU-3 | BRUNSWICK CORP | | 2.C FE | 2,995,560 | 3,000,000 | 2,868,540 | 2,996,721 | 0 | 390 | 0 | 0 | 4.400 | 4.418 | MS | 38,867 | 132,000 | 03/22/2022 | 09/15/2032 | 3,066,000 |
| 12189L-BA-8 | BURLINGTON NORTHERN SANTA FE | | 1.F FE | 999,110 | 1,000,000 | 994,090 | 999,862 | 0 | 84 | 0 | 0 | 3.250 | 3.259 | JD | 1,444 | 32,500 | 03/07/2017 | 06/15/2027 | 1,016,250 |
| 12189L-BA-8 | BURLINGTON NORTHERN SANTA FE | | 1.F FE | 997,470 | 1,000,000 | 994,090 | 999,595 | 0 | 261 | 0 | 0 | 3.250 | 3.278 | JD | 1,444 | 32,500 | 03/06/2017 | 06/15/2027 | 1,016,250 |
| 12189L-BA-8 | BURLINGTON NORTHERN SANTA FE | | 1.F FE | 1,068,122 | 1,100,000 | 1,093,499 | 1,094,190 | 0 | 3,811 | 0 | 0 | 3.250 | 3.625 | JD | 1,589 | 35,750 | 04/23/2018 | 06/15/2027 | 1,117,875 |
| 12189L-BA-8 | BURLINGTON NORTHERN SANTA FE | | 1.F FE | 2,912,610 | 3,000,000 | 2,982,270 | 2,984,069 | 0 | 10,448 | 0 | 0 | 3.250 | 3.627 | JD | 4,333 | 97,500 | 04/23/2018 | 06/15/2027 | 3,048,750 |
| 127055-AK-7 | CABOT CORP | | 2.B FE | 1,006,140 | 1,000,000 | 993,850 | 1,000,332 | 0 | (710) | 0 | 0 | 3.400 | 3.326 | MS | 10,011 | 34,000 | 09/08/2016 | 09/15/2026 | 1,017,000 |
| 127055-AK-7 | CABOT CORP | | 2.B FE | 998,490 | 1,000,000 | 993,850 | 999,841 | 0 | 171 | 0 | 0 | 3.400 | 3.418 | MS | 10,011 | 34,000 | 09/06/2016 | 09/15/2026 | 1,017,000 |
| 127055-AL-5 | CABOT CORP | | 2.B FE | 1,548,417 | 1,465,000 | 1,452,884 | 1,496,368 | 0 | (8,982) | 0 | 0 | 4.000 | 3.301 | JJ | 29,300 | 58,600 | 09/04/2019 | 07/01/2029 | 1,494,300 |
| 133131-AW-2 | CAMDEN PROPERTY TRUST | | 1.G FE | 996,970 | 1,000,000 | 1,004,280 | 998,984 | 0 | 320 | 0 | 0 | 4.100 | 4.137 | AO | 8,656 | 41,000 | 10/04/2018 | 10/15/2028 | 1,020,500 |
| 134429-BG-3 | CAMPBELL SOUP CO | | 2.C FE | 3,995,480 | 4,000,000 | 4,000,680 | 3,998,624 | 0 | 496 | 0 | 0 | 4.150 | 4.164 | MS | 48,878 | 166,000 | 03/12/2018 | 03/15/2028 | 4,083,000 |
| 134429-BL-2 | CAMPBELL SOUP CO | | 2.C FE | 999,180 | 1,000,000 | 1,002,390 | 999,732 | 0 | 331 | 0 | 0 | 5.300 | 5.344 | MS | 14,869 | 53,000 | 03/19/2024 | 03/20/2026 | 1,026,500 |
| 14149Y-BJ-6 | CARDINAL HEALTH | | 2.B FE | 2,005,320 | 2,000,000 | 1,986,600 | 2,000,795 | 0 | (597) | 0 | 0 | 3.410 | 3.378 | JD | 3,031 | 68,200 | 06/02/2017 | 06/15/2027 | 2,034,100 |
| 14149Y-BJ-6 | CARDINAL HEALTH | | 2.B FE | 2,000,000 | 2,000,000 | 1,986,600 | 2,000,000 | 0 | 0 | 0 | 0 | 3.410 | 3.410 | JD | 3,031 | 68,200 | 06/01/2017 | 06/15/2027 | 2,034,100 |
| 14149Y-BS-6 | CARDINAL HEALTH | | 2.B FE | 4,985,950 | 5,000,000 | 5,166,050 | 4,986,772 | 0 | 1,006 | 0 | 0 | 5.350 | 5.387 | MN | 34,181 | 262,299 | 11/13/2024 | 11/15/2034 | 5,133,750 |
| 14149Y-BV-9 | CARDINAL HEALTH INC | | 2.B FE | 4,975,800 | 5,000,000 | 5,083,350 | 4,976,076 | 0 | 276 | 0 | 0 | 5.150 | 5.212 | MS | 88,694 | 0 | 08/14/2025 | 09/15/2035 | 5,128,750 |
| 141781-BW-3 | CARGILL INC (144A) | | 1.F FE | 1,998,340 | 2,000,000 | 1,952,760 | 1,998,964 | 0 | 135 | 0 | 0 | 4.000 | 4.009 | JD | 2,000 | 80,000 | 04/20/2022 | 06/22/2032 | 2,040,000 |
| 141781-BW-3 | CARGILL INC (144A) | | 1.F FE | 4,966,950 | 5,000,000 | 4,881,900 | 4,977,672 | 0 | 2,951 | 0 | 0 | 4.000 | 4.079 | JD | 5,000 | 200,000 | 04/19/2022 | 06/22/2032 | 5,100,000 |
| 141781-BZ-6 | CARGILL INC (144A) | | 1.F FE | 4,995,350 | 5,000,000 | 5,194,500 | 4,996,201 | 0 | 410 | 0 | 0 | 5.125 | 5.137 | AO | 56,944 | 256,250 | 10/06/2022 | 10/11/2032 | 5,128,125 |
| 142339-AH-3 | CARLISLE COS INC | | 2.B FE | 1,992,020 | 2,000,000 | 1,990,900 | 1,998,193 | 0 | 868 | 0 | 0 | 3.750 | 3.798 | JD | 6,250 | 75,000 | 11/13/2017 | 12/01/2027 | 2,037,500 |
| 142339-AN-0 | CARLISLE COS INC | | 2.B FE | 2,989,650 | 3,000,000 | 3,063,450 | 2,989,725 | 0 | 75 | 0 | 0 | 5.250 | 5.294 | MS | 57,313 | 0 | 08/13/2025 | 09/15/2035 | 3,078,750 |
| 14448C-AL-8 | CARRIER GLOBAL CORP | | 2.A FE | 2,008,160 | 2,000,000 | 1,855,220 | 2,004,367 | 0 | (827) | 0 | 0 | 2.700 | 2.652 | FA | 20,400 | 54,000 | 03/09/2021 | 02/15/2031 | 2,027,000 |
| 14448C-AL-8 | CARRIER GLOBAL CORP | | 2.A FE | 5,891,178 | 7,068,000 | 6,556,347 | 6,291,472 | 0 | 129,287 | 0 | 0 | 2.700 | 5.168 | FA | 72,094 | 190,836 | 09/19/2022 | 02/15/2031 | 7,163,418 |
| 14448C-AQ-7 | CARRIER GLOBAL CORP | | 2.A FE | 1,006,160 | 1,000,000 | 941,890 | 1,002,637 | 0 | (637) | 0 | 0 | 2.722 | 2.650 | FA | 10,283 | 27,220 | 02/14/2020 | 02/15/2030 | 1,013,610 |
| 14448C-AQ-7 | CARRIER GLOBAL CORP | | 2.A FE | 3,999,680 | 4,000,000 | 3,767,560 | 3,999,777 | 0 | 35 | 0 | 0 | 2.722 | 2.723 | FA | 41,132 | 108,880 | 02/13/2020 | 02/15/2030 | 4,054,440 |
| 14448C-AQ-7 | CARRIER GLOBAL CORP | | 2.A FE | 2,626,890 | 3,000,000 | 2,825,670 | 2,781,468 | 0 | 46,998 | 0 | 0 | 2.722 | 4.685 | FA | 30,849 | 81,660 | 07/06/2022 | 02/15/2030 | 3,040,830 |
| 14448C-AQ-7 | CARRIER GLOBAL CORP | | 2.A FE | 2,585,640 | 3,000,000 | 2,825,670 | 2,744,375 | 0 | 54,485 | 0 | 0 | 2.722 | 5.036 | FA | 30,849 | 81,660 | 12/06/2022 | 02/15/2030 | 3,040,830 |
| 14913U-AJ-9 | CATERPILLAR FINANCIAL SERVICES | | 1.F FE | 2,995,920 | 3,000,000 | 3,084,300 | 2,997,124 | 0 | 770 | 0 | 0 | 4.850 | 4.881 | FA | 50,117 | 145,500 | 02/22/2024 | 02/27/2029 | 3,072,750 |
| 14913U-AL-4 | CATERPILLAR FINANCIAL SERVICES | | 1.F FE | 4,994,500 | 5,000,000 | 5,085,150 | 4,997,088 | 0 | 1,799 | 0 | 0 | 5.000 | 5.040 | MN | 32,639 | 250,000 | 05/07/2024 | 05/14/2027 | 5,125,000 |
| 14913U-AQ-3 | CATERPILLAR FINANCIAL SERVICES | | 1.F FE | 4,986,450 | 5,000,000 | 5,076,050 | 4,989,660 | 0 | 2,519 | 0 | 0 | 4.375 | 4.436 | FA | 82,031 | 218,750 | 08/12/2024 | 08/16/2029 | 5,109,375 |
| 14913U-AU-4 | CATERPILLAR FINANCIAL SERVICES | | 1.F FE | 4,991,850 | 5,000,000 | 5,131,900 | 4,993,264 | 0 | 1,490 | 0 | 0 | 4.700 | 4.737 | MN | 30,028 | 235,000 | 11/12/2024 | 11/15/2029 | 5,117,500 |
| 149123-CL-3 | CATERPILLAR INC | | 1.F FE | 5,236,350 | 5,000,000 | 5,185,600 | 5,232,061 | 0 | (4,289) | 0 | 0 | 5.200 | 4.572 | MN | 33,222 | 130,000 | 10/16/2025 | 05/15/2035 | 5,130,000 |
| 149123-CK-5 | CATERPILLAR INC LS:2.4M | LS | 1.F FE | 14,891,550 | 15,000,000 | 13,514,850 | 14,940,845 | 0 | 10,674 | 0 | 0 | 1.900 | 1.980 | MS | 86,292 | 285,000 | 03/02/2021 | 03/12/2031 | 15,142,500 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 03073E-AP-0 | CENCORA INC | | 2.A FE | 997,550 | 1,000,000 | 991,800 | 999,444 | 0 | 264 | 0 | 0 | 3.450 | 3.479 | JD | 1,533 | 34,500 | 11/29/2017 | 12/15/2027 | 1,017,250 |
| 03073E-AY-1 | CENCORA INC | | 2.A FE | 5,009,400 | 5,000,000 | 5,123,650 | 5,007,996 | 0 | (1,190) | 0 | 0 | 5.150 | 5.127 | FA | 97,278 | 175,958 | 12/03/2024 | 02/15/2035 | 5,128,750 |
| 03073E-AY-1 | CENCORA INC | | 2.A FE | 4,997,250 | 5,000,000 | 5,123,650 | 4,996,826 | 0 | (265) | 0 | 0 | 5.150 | 5.158 | FA | 97,278 | 175,958 | 12/02/2024 | 02/15/2035 | 5,128,750 |
| 15189X-AQ-1 | CENTERPOINT ENERGY HOUSTON | | 1.F FE | 1,024,806 | 1,126,000 | 1,115,033 | 1,116,260 | 0 | 14,129 | 0 | 0 | 2.400 | 3.722 | MS | 9,008 | 27,024 | 10/02/2018 | 09/01/2026 | 1,139,512 |
| 15189X-AR-9 | CENTERPOINT ENERGY HOUSTON | | 1.F FE | 1,986,920 | 2,000,000 | 1,983,960 | 1,998,361 | 0 | 1,437 | 0 | 0 | 3.000 | 3.076 | FA | 25,000 | 60,000 | 01/09/2017 | 02/01/2027 | 2,030,000 |
| 15189X-BB-3 | CENTERPOINT ENERGY HOUSTON | | 1.F FE | 2,992,680 | 3,000,000 | 3,056,610 | 2,994,170 | 0 | 628 | 0 | 0 | 4.950 | 4.981 | AO | 37,125 | 148,500 | 03/20/2023 | 04/01/2033 | 3,074,250 |
| 15189X-BE-7 | CENTERPOINT ENERGY HOUSTON | | 1.F FE | 3,986,080 | 4,000,000 | 4,091,920 | 3,987,846 | 0 | 1,139 | 0 | 0 | 5.150 | 5.195 | MS | 68,094 | 206,000 | 02/26/2024 | 03/01/2034 | 4,103,000 |
| 15189X-BG-2 | CENTERPOINT ENERGY HOUSTON LS:238K | LS | 1.F FE | 4,991,650 | 5,000,000 | 5,122,650 | 4,992,688 | 0 | 1,038 | 0 | 0 | 4.800 | 4.837 | MS | 70,000 | 132,000 | 02/24/2025 | 03/15/2030 | 5,120,000 |
| 15189W-AL-4 | CENTERPOINT ENERGY RESOURCES | | 2.A FE | 535,131 | 500,000 | 499,755 | 509,586 | 0 | (4,583) | 0 | 0 | 4.000 | 3.005 | AO | 5,000 | 20,000 | 01/01/2020 | 04/01/2028 | 510,000 |
| 15189W-AL-4 | CENTERPOINT ENERGY RESOURCES | | 2.A FE | 1,998,840 | 2,000,000 | 1,999,020 | 1,999,602 | 0 | 124 | 0 | 0 | 4.000 | 4.007 | AO | 20,000 | 80,000 | 03/26/2018 | 04/01/2028 | 2,040,000 |
| 15189W-AL-4 | CENTERPOINT ENERGY RESOURCES | | 2.A FE | 3,379,655 | 3,450,000 | 3,448,310 | 3,431,131 | 0 | 7,754 | 0 | 0 | 4.000 | 4.255 | AO | 34,500 | 138,000 | 05/23/2018 | 04/01/2028 | 3,519,000 |
| 15189W-AS-9 | CENTERPOINT ENERGY RESOURCES | | 2.A FE | 3,009,360 | 3,000,000 | 3,100,410 | 3,008,288 | 0 | (755) | 0 | 0 | 5.400 | 5.359 | JJ | 81,000 | 166,950 | 06/18/2024 | 07/01/2034 | 3,081,000 |
| 15201G-AB-5 | CENTERPOINT ENERGY RESTORATION II S25-A2 | | 1.A FE | 6,499,834 | 6,500,000 | 6,467,045 | 6,499,342 | 0 | (492) | 0 | 0 | 4.826 | 4.824 | JD | 90,622 | 0 | 09/09/2025 | 06/15/2039 | 809,822 |
| 153527-AM-8 | CENTRAL GARDEN & PET CO | | 3.B FE | 1,052,513 | 1,105,000 | 1,109,884 | 1,091,331 | 10,867 | 5,984 | 0 | 0 | 5.125 | 5.761 | FA | 23,596 | 56,631 | 03/23/2018 | 02/01/2028 | 1,133,316 |
| 153527-AM-8 | CENTRAL GARDEN & PET CO | | 3.B FE | 807,500 | 850,000 | 853,757 | 838,881 | 7,492 | 4,866 | 0 | 0 | 5.125 | 5.798 | FA | 18,151 | 43,563 | 04/06/2018 | 02/01/2028 | 871,781 |
| 153527-AP-1 | CENTRAL GARDEN & PET CO (144A) | | 3.B FE | 1,677,500 | 2,000,000 | 1,894,280 | 1,759,501 | 0 | 36,217 | 0 | 0 | 4.125 | 6.853 | AO | 13,750 | 82,500 | 08/15/2023 | 04/30/2031 | 2,041,250 |
| 153527-AP-1 | CENTRAL GARDEN & PET CO (144A) | | 3.B FE | 835,000 | 1,000,000 | 947,140 | 877,222 | 0 | 18,453 | 0 | 0 | 4.125 | 6.915 | AO | 6,875 | 41,250 | 08/03/2023 | 04/30/2031 | 1,020,625 |
| 154051-L@-3 | CENTRAL MAINE POWER COMPANY | | 1.E Z | 13,000,000 | 13,000,000 | 13,009,425 | 13,000,000 | 0 | 0 | 0 | 0 | 5.100 | 5.100 | JD | 29,467 | 0 | 09/30/2025 | 12/15/2035 | 13,331,500 |
| 12541W-AA-8 | CH ROBINSON WORLDWIDE | | 2.A FE | 1,988,040 | 2,000,000 | 2,006,460 | 1,996,697 | 0 | 1,302 | 0 | 0 | 4.200 | 4.274 | AO | 17,733 | 84,000 | 04/09/2018 | 04/15/2028 | 2,042,000 |
| 12541W-AA-8 | CH ROBINSON WORLDWIDE | | 2.A FE | 1,973,080 | 2,000,000 | 2,006,460 | 1,992,646 | 0 | 2,947 | 0 | 0 | 4.200 | 4.368 | AO | 17,733 | 84,000 | 05/03/2018 | 04/15/2028 | 2,042,000 |
| 808513-BG-9 | CHARLES SCHWAB CORP | | 1.F FE | 2,000,940 | 2,000,000 | 1,755,700 | 2,000,473 | 0 | (91) | 0 | 0 | 1.650 | 1.645 | MS | 10,083 | 33,000 | 12/09/2020 | 03/11/2031 | 2,016,500 |
| 808513-BG-9 | CHARLES SCHWAB CORP | | 1.F FE | 14,970,600 | 15,000,000 | 13,167,750 | 14,984,268 | 0 | 2,854 | 0 | 0 | 1.650 | 1.671 | MS | 75,625 | 247,500 | 12/08/2020 | 03/11/2031 | 15,123,750 |
| 808513-BG-9 | CHARLES SCHWAB CORP | | 1.F FE | 10,263,341 | 10,360,000 | 9,094,526 | 10,308,173 | 0 | 9,433 | 0 | 0 | 1.650 | 1.751 | MS | 52,232 | 170,940 | 01/26/2021 | 03/11/2031 | 10,445,470 |
| 808513-BP-9 | CHARLES SCHWAB CORP | | 1.F FE | 998,310 | 1,000,000 | 962,090 | 999,426 | 0 | 245 | 0 | 0 | 2.000 | 2.026 | MS | 5,611 | 20,000 | 03/16/2021 | 03/20/2028 | 1,010,000 |
| 808513-BS-3 | CHARLES SCHWAB CORP | | 1.F FE | 9,980,500 | 10,000,000 | 9,058,800 | 9,988,830 | 0 | 1,910 | 0 | 0 | 2.300 | 2.322 | MN | 30,667 | 230,000 | 05/11/2021 | 05/13/2031 | 10,115,000 |
| 808513-CA-1 | CHARLES SCHWAB CORP | | 1.F FE | 2,993,280 | 3,000,000 | 2,752,980 | 2,995,553 | 0 | 638 | 0 | 0 | 2.900 | 2.926 | MS | 28,517 | 87,000 | 03/01/2022 | 03/03/2032 | 3,043,500 |
| 808513-CL-7 | CHARLES SCHWAB CORP | | 1.F FE | 5,000,000 | 5,000,000 | 4,968,650 | 5,000,000 | 0 | 0 | 0 | 0 | 4.914 | 4.914 | MN | 32,078 | 0 | 11/12/2025 | 11/14/2036 | 5,122,850 |
| 808513-CL-7 | CHARLES SCHWAB CORP | | 1.F FE | 4,995,150 | 5,000,000 | 4,968,650 | 4,995,039 | 0 | (111) | 0 | 0 | 4.914 | 4.925 | MN | 32,078 | 0 | 12/04/2025 | 11/14/2036 | 5,122,850 |
| 808513-CL-7 | CHARLES SCHWAB CORP | | 1.F FE | 2,996,160 | 3,000,000 | 2,981,190 | 2,996,118 | 0 | (42) | 0 | 0 | 4.914 | 4.929 | MN | 19,247 | 0 | 12/11/2025 | 11/14/2036 | 3,073,710 |
| 161175-BJ-2 | CHARTER COMM OPT | | 2.C FE | 991,660 | 1,000,000 | 986,090 | 998,028 | 0 | 861 | 0 | 0 | 3.750 | 3.846 | FA | 14,167 | 37,500 | 06/27/2017 | 02/15/2028 | 1,018,750 |
| 161175-BJ-2 | CHARTER COMM OPT | | 2.C FE | 923,900 | 1,000,000 | 986,090 | 980,489 | 0 | 8,527 | 0 | 0 | 3.750 | 4.725 | FA | 14,167 | 37,500 | 04/09/2018 | 02/15/2028 | 1,018,750 |
| 161175-CD-4 | CHARTER COMM OPT | | 2.C FE | 6,988,450 | 7,000,000 | 6,554,170 | 6,994,858 | 0 | 1,606 | 0 | 0 | 2.250 | 2.275 | JJ | 72,625 | 157,500 | 09/27/2021 | 01/15/2029 | 7,078,750 |
| 161175-CJ-1 | CHARTER COMM OPT | | 2.C FE | 1,992,680 | 2,000,000 | 1,884,700 | 1,994,721 | 0 | 591 | 0 | 0 | 4.400 | 4.442 | AO | 22,000 | 88,000 | 03/10/2022 | 04/01/2033 | 2,044,000 |
| 166498-AA-9 | CHESTERFIELD REINSURANCE CO | | 1.F FE | 21,250,000 | 21,250,000 | 23,667,281 | 21,250,000 | 0 | 0 | 0 | 0 | 7.125 | 7.125 | JD | 67,292 | 1,514,063 | 02/24/2023 | 03/15/2043 | 21,628,516 |
| 166764-BL-3 | CHEVRON CORP | | 1.C FE | 522,633 | 500,000 | 498,595 | 500,489 | 0 | (3,896) | 0 | 0 | 2.954 | 2.161 | MN | 1,846 | 14,770 | 01/01/2020 | 05/16/2026 | 507,385 |
| 166764-BL-3 | CHEVRON CORP | | 1.C FE | 3,030,810 | 3,000,000 | 2,991,570 | 3,000,578 | 0 | (4,884) | 0 | 0 | 2.954 | 2.789 | MN | 11,078 | 88,620 | 03/27/2019 | 05/16/2026 | 3,044,310 |
| 166764-BL-3 | CHEVRON CORP | | 1.C FE | 999,770 | 1,000,000 | 997,190 | 999,948 | 0 | 9 | 0 | 0 | 2.954 | 2.957 | MN | 3,693 | 29,540 | 12/04/2017 | 05/16/2026 | 1,014,770 |
| 166764-BL-3 | CHEVRON CORP | | 1.C FE | 5,735,400 | 6,000,000 | 5,983,140 | 5,985,430 | 0 | 36,886 | 0 | 0 | 2.954 | 3.597 | MN | 22,155 | 177,240 | 06/04/2018 | 05/16/2026 | 6,088,620 |
| 166756-AR-7 | CHEVRON USA INC | | 1.D FE | 996,880 | 1,000,000 | 1,002,410 | 999,268 | 0 | 332 | 0 | 0 | 3.850 | 3.887 | JJ | 17,753 | 38,500 | 08/08/2017 | 01/15/2028 | 1,019,250 |
| 166756-BD-7 | CHEVRON USA INC | | 1.D FE | 4,999,550 | 5,000,000 | 5,116,750 | 4,999,677 | 0 | 127 | 0 | 0 | 4.687 | 4.687 | AO | 49,474 | 149,073 | 02/24/2025 | 04/15/2030 | 5,117,175 |
| 166756-BE-5 | CHEVRON USA INC | | 1.D FE | 4,015,280 | 4,000,000 | 4,118,520 | 4,013,792 | 0 | (1,488) | 0 | 0 | 4.819 | 4.753 | AO | 40,694 | 122,617 | 02/27/2025 | 04/15/2032 | 4,096,380 |
| 166756-BE-5 | CHEVRON USA INC | | 1.D FE | 4,999,500 | 5,000,000 | 5,148,150 | 4,999,637 | 0 | 137 | 0 | 0 | 4.819 | 4.819 | AO | 50,867 | 153,271 | 02/24/2025 | 04/15/2032 | 5,120,475 |
| 166756-BF-2 | CHEVRON USA INC | | 1.D FE | 1,845,774 | 1,800,000 | 1,845,000 | 1,845,533 | 0 | (241) | 0 | 0 | 4.980 | 4.634 | AO | 18,924 | 0 | 12/10/2025 | 04/15/2035 | 1,844,820 |
| 166756-BF-2 | CHEVRON USA INC | | 1.D FE | 4,999,500 | 5,000,000 | 5,125,000 | 4,999,643 | 0 | 143 | 0 | 0 | 4.980 | 4.980 | AO | 52,567 | 158,392 | 02/24/2025 | 04/15/2035 | 5,124,500 |
| 166756-BL-9 | CHEVRON USA INC | | 1.D FE | 4,987,750 | 5,000,000 | 5,061,200 | 4,987,882 | 0 | 132 | 0 | 0 | 4.850 | 4.879 | AO | 92,958 | 0 | 08/25/2025 | 10/15/2035 | 5,121,250 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 169905-AF-3 | CHOICE HOTELS | | 2.C FE | 4,970,200 | 5,000,000 | 4,866,450 | 4,986,885 | 0 | 3,024 | 0 | 0 | 3.700 | 3.772 | JD | 15,417 | 185,000 | 11/13/2019 | 12/01/2029 | 5,092,500 |
| 171340-AN-2 | CHURCH & DWIGHT CO | | 2.A FE | 1,001,920 | 1,000,000 | 989,020 | 1,000,310 | 0 | (215) | 0 | 0 | 3.150 | 3.127 | FA | 13,125 | 31,500 | 08/08/2017 | 08/01/2027 | 1,015,750 |
| 171340-AN-2 | CHURCH & DWIGHT CO | | 2.A FE | 998,970 | 1,000,000 | 989,020 | 999,799 | 0 | 112 | 0 | 0 | 3.150 | 3.162 | FA | 13,125 | 31,500 | 07/20/2017 | 08/01/2027 | 1,015,750 |
| 17136M-AA-0 | CHURCH & DWIGHT CO | | 2.A FE | 2,298,746 | 2,545,000 | 2,265,305 | 2,384,042 | 0 | 23,923 | 0 | 0 | 2.300 | 3.485 | JD | 2,602 | 58,535 | 04/05/2022 | 12/15/2031 | 2,574,268 |
| 17136M-AC-6 | CHURCH & DWIGHT CO | | 2.A FE | 3,136,350 | 3,000,000 | 3,191,010 | 3,099,898 | 0 | (12,434) | 0 | 0 | 5.600 | 5.003 | MN | 21,467 | 168,000 | 11/28/2022 | 11/15/2032 | 3,084,000 |
| 17136M-AC-6 | CHURCH & DWIGHT CO | | 2.A FE | 9,981,500 | 10,000,000 | 10,636,700 | 9,985,739 | 0 | 1,573 | 0 | 0 | 5.600 | 5.624 | MN | 71,556 | 560,000 | 10/31/2022 | 11/15/2032 | 10,280,000 |
| 125523-AH-3 | CIGNA GROUP | | 2.A FE | 2,996,010 | 3,000,000 | 3,027,840 | 2,998,579 | 0 | 412 | 0 | 0 | 4.375 | 4.391 | AO | 27,708 | 131,250 | 09/06/2018 | 10/15/2028 | 3,065,625 |
| 125523-CT-5 | CIGNA GROUP | | 2.A FE | 4,994,450 | 5,000,000 | 5,136,400 | 4,995,723 | 0 | 1,058 | 0 | 0 | 5.000 | 5.026 | MN | 31,944 | 250,000 | 02/05/2024 | 05/15/2029 | 5,125,000 |
| 17252M-AN-0 | CINTAS CORPORATION NO 2 | | 1.G FE | 1,005,400 | 1,000,000 | 998,610 | 1,000,641 | 0 | (618) | 0 | 0 | 3.700 | 3.634 | AO | 9,250 | 37,000 | 03/15/2017 | 04/01/2027 | 1,018,500 |
| 17252M-AN-0 | CINTAS CORPORATION NO 2 | | 1.G FE | 1,004,180 | 1,000,000 | 998,610 | 1,000,495 | 0 | (477) | 0 | 0 | 3.700 | 3.649 | AO | 9,250 | 37,000 | 03/10/2017 | 04/01/2027 | 1,018,500 |
| 17252M-AN-0 | CINTAS CORPORATION NO 2 | | 1.G FE | 1,992,320 | 2,000,000 | 1,997,220 | 1,998,801 | 0 | 854 | 0 | 0 | 3.700 | 3.746 | AO | 18,500 | 74,000 | 03/09/2017 | 04/01/2027 | 2,037,000 |
| 17252M-AN-0 | CINTAS CORPORATION NO 2 | | 1.G FE | 2,970,450 | 3,000,000 | 2,995,830 | 2,995,152 | 0 | 3,615 | 0 | 0 | 3.700 | 3.830 | AO | 27,750 | 111,000 | 03/21/2018 | 04/01/2027 | 3,055,500 |
| 17252M-AQ-3 | CINTAS CORPORATION NO 2 | | 1.G FE | 2,957,940 | 3,000,000 | 2,936,670 | 2,971,237 | 0 | 3,874 | 0 | 0 | 4.000 | 4.173 | MN | 20,000 | 120,000 | 05/02/2022 | 05/01/2032 | 3,060,000 |
| 17275R-BC-5 | CISCO SYSTEMS | | 1.D FE | 1,021,810 | 1,000,000 | 998,380 | 1,000,354 | 0 | (2,479) | 0 | 0 | 2.950 | 2.698 | FA | 10,079 | 29,500 | 03/21/2016 | 02/28/2026 | 1,014,750 |
| 17275R-BL-5 | CISCO SYSTEMS | | 1.D FE | 1,998,240 | 2,000,000 | 1,982,100 | 1,999,820 | 0 | 193 | 0 | 0 | 2.500 | 2.510 | MS | 14,028 | 50,000 | 09/13/2016 | 09/20/2026 | 2,025,000 |
| 17275R-BQ-4 | CISCO SYSTEMS | | 1.E FE | 2,476,775 | 2,500,000 | 2,528,675 | 2,490,029 | 0 | 8,055 | 0 | 0 | 4.800 | 5.155 | FA | 41,667 | 120,000 | 04/25/2024 | 02/26/2027 | 2,560,000 |
| 17275R-BP-6 | CISCO SYSTEMS LS:229K | LS | 1.E FE | 5,015,200 | 5,000,000 | 5,008,000 | 5,000,649 | 0 | (8,260) | 0 | 0 | 4.900 | 4.734 | FA | 85,069 | 245,000 | 03/11/2024 | 02/26/2026 | 5,122,500 |
| 17275R-BX-9 | CISCO SYSTEMS LS:436K | LS | 1.E FE | 4,996,250 | 5,000,000 | 5,141,150 | 4,996,538 | 0 | 288 | 0 | 0 | 4.750 | 4.767 | FA | 83,785 | 118,750 | 02/19/2025 | 02/24/2030 | 5,118,750 |
| 17275R-BP-6 | CISCO SYSTEMS LS:458K | LS | 1.E FE | 9,997,700 | 10,000,000 | 10,016,000 | 9,998,550 | 0 | 519 | 0 | 0 | 4.900 | 4.912 | FA | 170,139 | 490,000 | 02/26/2024 | 02/26/2026 | 10,245,000 |
| 17275R-BP-6 | CISCO SYSTEMS LS:458K | LS | 1.E FE | 9,997,000 | 10,000,000 | 10,016,000 | 9,998,492 | 0 | 874 | 0 | 0 | 4.900 | 4.916 | FA | 170,139 | 490,000 | 02/26/2024 | 02/26/2026 | 10,245,000 |
| 17325F-BP-2 | CITIBANK NA | | 1.E FE | 8,000,000 | 8,000,000 | 8,232,240 | 8,000,000 | 0 | 0 | 0 | 0 | 4.914 | 4.914 | MN | 34,944 | 196,560 | 05/21/2025 | 05/29/2030 | 8,196,560 |
| 172967-KG-5 | CITIGROUP INC | | 1.G FE | 998,670 | 1,000,000 | 999,880 | 999,975 | 0 | 146 | 0 | 0 | 3.700 | 3.716 | JJ | 17,369 | 37,000 | 01/05/2016 | 01/12/2026 | 1,018,500 |
| 172967-KN-0 | CITIGROUP INC | | 1.G FE | 997,980 | 1,000,000 | 998,220 | 999,857 | 0 | 199 | 0 | 0 | 3.400 | 3.424 | MN | 5,667 | 34,000 | 04/26/2016 | 05/01/2026 | 1,017,000 |
| 172967-KY-6 | CITIGROUP INC | | 1.G FE | 1,998,820 | 2,000,000 | 1,988,700 | 1,999,829 | 0 | 133 | 0 | 0 | 3.200 | 3.207 | AO | 12,444 | 64,000 | 10/17/2016 | 10/21/2026 | 2,032,000 |
| 172967-LD-1 | CITIGROUP INC | | 1.G FE | 1,000,000 | 1,000,000 | 998,380 | 1,000,000 | 0 | 0 | 0 | 0 | 3.887 | 3.887 | JJ | 18,463 | 38,870 | 01/04/2017 | 01/10/2028 | 1,019,435 |
| 172967-LP-4 | CITIGROUP INC | | 1.G FE | 1,000,000 | 1,000,000 | 993,920 | 1,000,000 | 0 | 0 | 0 | 0 | 3.668 | 3.668 | JJ | 15,997 | 36,680 | 07/17/2017 | 07/24/2028 | 1,018,340 |
| 172967-LW-9 | CITIGROUP INC | | 1.G FE | 2,000,000 | 2,000,000 | 1,999,020 | 2,000,000 | 0 | 0 | 0 | 0 | 4.075 | 4.075 | AO | 15,394 | 81,500 | 04/16/2018 | 04/23/2029 | 2,040,750 |
| 172967-ME-8 | CITIGROUP INC | | 1.G FE | 5,000,000 | 5,000,000 | 4,956,200 | 5,000,000 | 0 | 0 | 0 | 0 | 3.980 | 3.980 | MS | 55,831 | 199,000 | 03/13/2019 | 03/20/2030 | 5,099,500 |
| 172967-MY-4 | CITIGROUP INC | | 1.G FE | 7,000,000 | 7,000,000 | 6,355,020 | 7,000,000 | 0 | 0 | 0 | 0 | 2.561 | 2.561 | MN | 29,878 | 179,270 | 04/27/2021 | 05/01/2032 | 7,089,635 |
| 172967-NN-7 | CITIGROUP INC | | 1.G FE | 15,000,000 | 15,000,000 | 14,323,350 | 15,000,000 | 0 | 0 | 0 | 0 | 3.785 | 3.785 | MS | 164,017 | 567,750 | 03/10/2022 | 03/17/2033 | 15,283,875 |
| 172967-QH-7 | CITIGROUP INC | | 1.G FE | 7,100,450 | 7,000,000 | 7,068,460 | 7,097,527 | 0 | (2,923) | 0 | 0 | 5.174 | 4.990 | MS | 110,666 | 0 | 09/08/2025 | 09/11/2036 | 7,181,090 |
| 172967-QH-7 | CITIGROUP INC | | 1.G FE | 3,036,120 | 3,000,000 | 3,029,340 | 3,035,133 | 0 | (987) | 0 | 0 | 5.174 | 5.019 | MS | 47,428 | 0 | 09/18/2025 | 09/11/2036 | 3,077,610 |
| 172967-QH-7 | CITIGROUP INC | | 1.G FE | 4,000,000 | 4,000,000 | 4,039,120 | 4,000,000 | 0 | 0 | 0 | 0 | 5.174 | 5.174 | MS | 63,238 | 0 | 09/04/2025 | 09/11/2036 | 4,103,480 |
| 17327C-BA-0 | CITIGROUP INC | | 1.G FE | 10,000,000 | 10,000,000 | 10,234,300 | 10,000,000 | 0 | 0 | 0 | 0 | 5.333 | 5.333 | MS | 139,251 | 266,650 | 03/20/2025 | 03/27/2036 | 10,266,650 |
| 75524K-PG-3 | CITIZENS BANK NA | | 1.G FE | 7,000,000 | 7,000,000 | 7,054,320 | 7,000,000 | 0 | 0 | 0 | 0 | 4.575 | 4.575 | FA | 126,321 | 320,250 | 08/04/2022 | 08/09/2028 | 7,160,125 |
| 174610-AS-4 | CITIZENS FINANCIAL GROUP | | 2.A FE | 2,993,400 | 3,000,000 | 2,793,420 | 2,997,061 | 0 | 664 | 0 | 0 | 2.500 | 2.525 | FA | 30,208 | 75,000 | 02/03/2020 | 02/06/2030 | 3,037,500 |
| 174610-AS-4 | CITIZENS FINANCIAL GROUP | | 2.A FE | 1,984,060 | 2,000,000 | 1,862,280 | 1,992,943 | 0 | 1,606 | 0 | 0 | 2.500 | 2.591 | FA | 20,139 | 50,000 | 02/06/2020 | 02/06/2030 | 2,025,000 |
| 186108-CK-0 | CLEVELAND ELECTRIC ILLUMINATING CO(144A) | | 2.A FE | 1,906,840 | 2,000,000 | 1,967,820 | 1,975,594 | 0 | 10,120 | 0 | 0 | 3.500 | 4.071 | AO | 17,500 | 70,000 | 03/22/2018 | 04/01/2028 | 2,035,000 |
| 189054-AV-1 | CLOROX CO | | 2.A FE | 999,660 | 1,000,000 | 987,570 | 999,903 | 0 | 37 | 0 | 0 | 3.100 | 3.104 | AO | 7,750 | 31,000 | 09/26/2017 | 10/01/2027 | 1,015,500 |
| 189054-AW-9 | CLOROX CO | | 2.A FE | 3,026,460 | 3,000,000 | 3,004,440 | 3,007,055 | 0 | (3,120) | 0 | 0 | 3.900 | 3.784 | MN | 14,950 | 117,000 | 01/17/2019 | 05/15/2028 | 3,058,500 |
| 189054-AW-9 | CLOROX CO | | 2.A FE | 4,990,950 | 5,000,000 | 5,007,400 | 4,997,352 | 0 | 974 | 0 | 0 | 3.900 | 3.922 | MN | 24,917 | 195,000 | 05/07/2018 | 05/15/2028 | 5,097,500 |
| 189054-AY-5 | CLOROX CO | | 2.A FE | 4,976,350 | 5,000,000 | 5,058,750 | 4,987,471 | 0 | 3,338 | 0 | 0 | 4.400 | 4.480 | MN | 36,667 | 220,000 | 05/05/2022 | 05/01/2029 | 5,110,000 |
| 189054-AZ-2 | CLOROX CO | | 2.A FE | 2,012,740 | 2,000,000 | 2,023,260 | 2,008,517 | 0 | (1,190) | 0 | 0 | 4.600 | 4.519 | MN | 15,333 | 92,000 | 05/10/2022 | 05/01/2032 | 2,046,000 |
| 189054-AZ-2 | CLOROX CO | | 2.A FE | 2,984,400 | 3,000,000 | 3,034,890 | 2,989,074 | 0 | 1,428 | 0 | 0 | 4.600 | 4.666 | MN | 23,000 | 138,000 | 05/05/2022 | 05/01/2032 | 3,069,000 |
| 191216-CE-8 | COCA-COLA CO | | 1.E FE | 1,045,619 | 1,000,000 | 991,170 | 1,009,200 | 0 | (6,407) | 0 | 0 | 2.900 | 2.228 | MN | 2,900 | 29,000 | 01/01/2020 | 05/25/2027 | 1,014,500 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 191216-CE-8 | COCA-COLA CO | | 1.E FE | 994,840 | 1,000,000 | 991,170 | 999,125 | 0 | 591 | 0 | 0 | 2.900 | 2.963 | MN | 2,900 | 29,000 | 12/19/2017 | 05/25/2027 | 1,014,500 |
| 191216-CM-0 | COCA-COLA CO | | 1.E FE | 974,864 | 1,000,000 | 942,210 | 989,726 | 0 | 2,634 | 0 | 0 | 2.125 | 2.418 | MS | 6,788 | 21,250 | 01/01/2020 | 09/06/2029 | 1,010,625 |
| 191216-DE-7 | COCA-COLA CO | | 1.E FE | 4,125,083 | 4,378,000 | 3,847,343 | 4,236,983 | 0 | 25,426 | 0 | 0 | 1.375 | 2.030 | MS | 17,725 | 60,198 | 06/07/2021 | 03/15/2031 | 4,408,099 |
| 191216-DK-3 | COCA-COLA CO | | 1.E FE | 9,994,600 | 10,000,000 | 9,069,200 | 9,996,949 | 0 | 533 | 0 | 0 | 2.000 | 2.006 | MS | 64,444 | 200,000 | 03/02/2021 | 03/05/2031 | 10,100,000 |
| 191216-DP-2 | COCA-COLA CO | | 1.E FE | 24,979,250 | 25,000,000 | 22,604,000 | 24,987,386 | 0 | 1,934 | 0 | 0 | 2.250 | 2.259 | JJ | 275,000 | 562,500 | 04/28/2021 | 01/05/2032 | 25,281,250 |
| 191216-DR-8 | COCA-COLA CO | | 1.E FE | 5,007,400 | 5,000,000 | 5,214,050 | 5,003,597 | 0 | (1,374) | 0 | 0 | 5.000 | 4.989 | MN | 33,333 | 250,000 | 05/07/2024 | 05/13/2034 | 5,125,000 |
| 194162-AP-8 | COLGATE-PALMOLIVE | | 1.E FE | 4,920,900 | 5,000,000 | 4,714,050 | 4,944,622 | 0 | 7,311 | 0 | 0 | 3.250 | 3.438 | FA | 61,389 | 162,500 | 08/08/2022 | 08/15/2032 | 5,081,250 |
| 194162-AP-8 | COLGATE-PALMOLIVE | | 1.E FE | 4,814,050 | 5,000,000 | 4,714,050 | 4,869,066 | 0 | 17,135 | 0 | 0 | 3.250 | 3.699 | FA | 61,389 | 162,500 | 08/22/2022 | 08/15/2032 | 5,081,250 |
| 194162-AP-8 | COLGATE-PALMOLIVE | | 1.E FE | 9,529,000 | 10,000,000 | 9,428,100 | 9,667,268 | 0 | 43,344 | 0 | 0 | 3.250 | 3.823 | FA | 122,778 | 325,000 | 08/30/2022 | 08/15/2032 | 10,162,500 |
| 194162-AT-0 | COLGATE-PALMOLIVE CO | | 1.E FE | 4,997,350 | 5,000,000 | 5,035,550 | 4,997,423 | 0 | 73 | 0 | 0 | 4.200 | 4.212 | MN | 35,000 | 104,417 | 04/28/2025 | 05/01/2030 | 5,105,000 |
| 19828T-AA-4 | COLUMBIA PIPELINES OPCO (144A) | | 2.A FE | 2,006,220 | 2,000,000 | 2,118,740 | 2,004,247 | 0 | (806) | 0 | 0 | 5.927 | 5.872 | FA | 44,782 | 118,540 | 08/03/2023 | 08/15/2030 | 2,059,270 |
| 19828T-AA-4 | COLUMBIA PIPELINES OPCO (144A) | | 2.A FE | 2,999,940 | 3,000,000 | 3,178,110 | 3,000,000 | 0 | 0 | 0 | 0 | 5.927 | 5.927 | FA | 67,173 | 177,810 | 08/02/2023 | 08/15/2030 | 3,088,905 |
| 19828T-AG-1 | COLUMBIA PIPELINES OPCO (144A) | | 2.A FE | 5,000,000 | 5,000,000 | 5,116,750 | 5,000,000 | 0 | 0 | 0 | 0 | 5.439 | 5.439 | FA | 102,737 | 120,111 | 03/03/2025 | 02/15/2035 | 5,135,975 |
| 20030N-BY-6 | COMCAST CORP | | 1.G FE | 529,716 | 500,000 | 497,265 | 503,890 | 0 | (4,563) | 0 | 0 | 3.300 | 2.353 | FA | 6,875 | 16,500 | 01/01/2020 | 02/01/2027 | 508,250 |
| 20030N-BY-6 | COMCAST CORP | | 1.G FE | 1,011,730 | 1,000,000 | 994,530 | 1,001,189 | 0 | (1,369) | 0 | 0 | 3.300 | 3.156 | FA | 13,750 | 33,000 | 04/21/2017 | 02/01/2027 | 1,016,500 |
| 20030N-BY-6 | COMCAST CORP | | 1.G FE | 2,994,090 | 3,000,000 | 2,983,590 | 2,999,215 | 0 | 650 | 0 | 0 | 3.300 | 3.323 | FA | 41,250 | 99,000 | 01/05/2017 | 02/01/2027 | 3,049,500 |
| 20030N-CA-7 | COMCAST CORP | | 1.G FE | 2,998,110 | 3,000,000 | 2,953,200 | 2,999,504 | 0 | 192 | 0 | 0 | 3.150 | 3.157 | FA | 35,700 | 94,500 | 08/01/2017 | 02/15/2028 | 3,047,250 |
| 20030N-CA-7 | COMCAST CORP | | 1.G FE | 1,937,540 | 2,000,000 | 1,968,800 | 1,984,863 | 0 | 6,730 | 0 | 0 | 3.150 | 3.522 | FA | 23,800 | 63,000 | 01/31/2018 | 02/15/2028 | 2,031,500 |
| 20030N-CH-2 | COMCAST CORP | | 1.G FE | 2,989,410 | 3,000,000 | 2,977,440 | 2,997,099 | 0 | 1,129 | 0 | 0 | 3.550 | 3.592 | MN | 17,750 | 106,500 | 02/01/2018 | 05/01/2028 | 3,053,250 |
| 20030N-CH-2 | COMCAST CORP | | 1.G FE | 994,270 | 1,000,000 | 992,480 | 998,456 | 0 | 609 | 0 | 0 | 3.550 | 3.618 | MN | 5,917 | 35,500 | 02/02/2018 | 05/01/2028 | 1,017,750 |
| 202795-HG-8 | COMMONWEALTH EDISON | | 1.F FE | 6,428,760 | 6,000,000 | 6,405,540 | 6,415,493 | 0 | (13,267) | 0 | 0 | 5.875 | 4.713 | FA | 146,875 | 0 | 09/22/2025 | 02/01/2033 | 6,176,250 |
| 202795-JH-4 | COMMONWEALTH EDISON | | 1.F FE | 2,000,000 | 2,000,000 | 1,988,160 | 2,000,000 | 0 | 0 | 0 | 0 | 2.550 | 2.550 | JD | 2,267 | 51,000 | 06/20/2016 | 06/15/2026 | 2,025,500 |
| 202795-JK-7 | COMMONWEALTH EDISON | | 1.F FE | 997,260 | 1,000,000 | 986,830 | 999,477 | 0 | 298 | 0 | 0 | 2.950 | 2.982 | FA | 11,144 | 29,500 | 08/16/2017 | 08/15/2027 | 1,014,750 |
| 202795-JK-7 | COMMONWEALTH EDISON | | 1.F FE | 3,551,869 | 3,742,000 | 3,692,718 | 3,702,751 | 0 | 23,027 | 0 | 0 | 2.950 | 3.620 | FA | 41,703 | 110,389 | 09/04/2018 | 08/15/2027 | 3,797,195 |
| 202795-JR-2 | COMMONWEALTH EDISON | | 1.F FE | 1,990,180 | 2,000,000 | 1,854,440 | 1,995,621 | 0 | 985 | 0 | 0 | 2.200 | 2.255 | MS | 14,667 | 44,000 | 02/20/2020 | 03/01/2030 | 2,022,000 |
| 202795-JW-1 | COMMONWEALTH EDISON | | 1.F FE | 3,004,560 | 3,000,000 | 2,786,160 | 3,002,901 | 0 | (436) | 0 | 0 | 3.150 | 3.132 | MS | 27,825 | 94,500 | 03/09/2022 | 03/15/2032 | 3,047,250 |
| 202795-JW-1 | COMMONWEALTH EDISON | | 1.F FE | 3,994,880 | 4,000,000 | 3,714,880 | 3,996,524 | 0 | 482 | 0 | 0 | 3.150 | 3.165 | MS | 37,100 | 126,000 | 03/08/2022 | 03/15/2032 | 4,063,000 |
| 202795-JX-9 | COMMONWEALTH EDISON | | 1.F FE | 3,029,160 | 3,000,000 | 3,073,620 | 3,022,553 | 0 | (2,721) | 0 | 0 | 4.900 | 4.770 | FA | 61,250 | 147,000 | 06/05/2023 | 02/01/2033 | 3,073,500 |
| 203372-AX-5 | COMMSCOPE INC (144A) | | 4.C FE | 1,123,933 | 1,674,000 | 1,672,945 | 1,324,078 | 0 | 102,666 | 0 | 0 | 4.750 | 11.952 | MS | 26,505 | 79,515 | 08/30/2023 | 09/01/2029 | 1,713,758 |
| 207597-EJ-0 | CONNECTICUT LIGHT AND POWER | | 1.F FE | 2,361,410 | 2,300,000 | 2,281,163 | 2,306,975 | 0 | (7,096) | 0 | 0 | 3.200 | 2.876 | MS | 21,671 | 73,600 | 06/20/2017 | 03/15/2027 | 2,336,800 |
| 207597-EJ-0 | CONNECTICUT LIGHT AND POWER | | 1.F FE | 4,854,350 | 5,000,000 | 4,959,050 | 4,977,079 | 0 | 18,144 | 0 | 0 | 3.200 | 3.589 | MS | 47,111 | 160,000 | 05/30/2018 | 03/15/2027 | 5,080,000 |
| 207597-EN-1 | CONNECTICUT LIGHT AND POWER | | 1.F FE | 5,031,400 | 5,000,000 | 4,453,050 | 5,018,154 | 0 | (3,094) | 0 | 0 | 2.050 | 1.980 | JJ | 51,250 | 102,500 | 06/23/2021 | 07/01/2031 | 5,051,250 |
| 20826F-BL-9 | CONOCOPHILLIPS | | 1.F FE | 10,183,800 | 10,000,000 | 10,143,100 | 10,182,509 | 0 | (1,291) | 0 | 0 | 5.000 | 4.744 | JJ | 230,556 | 0 | 11/24/2025 | 01/15/2035 | 10,250,000 |
| 20826F-BL-9 | CONOCOPHILLIPS | | 1.F FE | 5,080,100 | 5,000,000 | 5,071,550 | 5,079,785 | 0 | (315) | 0 | 0 | 5.000 | 4.776 | JJ | 115,278 | 0 | 12/08/2025 | 01/15/2035 | 5,125,000 |
| 209111-ED-1 | CONSOLIDATED EDISON CO OF NY | | 1.G FE | 2,047,920 | 2,000,000 | 2,035,460 | 2,046,632 | 0 | (1,288) | 0 | 0 | 5.100 | 4.725 | JD | 4,533 | 51,000 | 09/24/2025 | 06/15/2033 | 2,051,000 |
| 209111-ED-1 | CONSOLIDATED EDISON CO OF NY | | 1.G FE | 5,119,150 | 5,000,000 | 5,088,650 | 5,115,949 | 0 | (3,201) | 0 | 0 | 5.100 | 4.727 | JD | 11,333 | 127,500 | 09/24/2025 | 06/15/2033 | 5,127,500 |
| 209111-FJ-7 | CONSOLIDATED EDISON CO OF NY | | 1.G FE | 995,930 | 1,000,000 | 988,830 | 999,563 | 0 | 448 | 0 | 0 | 2.900 | 2.947 | JD | 2,417 | 29,000 | 11/10/2016 | 12/01/2026 | 1,014,500 |
| 209111-FJ-7 | CONSOLIDATED EDISON CO OF NY | | 1.G FE | 247,143 | 253,000 | 250,174 | 252,372 | 0 | 660 | 0 | 0 | 2.900 | 3.175 | JD | 611 | 7,337 | 01/19/2017 | 12/01/2026 | 256,669 |
| 209111-FJ-7 | CONSOLIDATED EDISON CO OF NY | | 1.G FE | 249,779 | 267,000 | 264,018 | 264,838 | 0 | 2,269 | 0 | 0 | 2.900 | 3.805 | JD | 645 | 7,743 | 07/09/2018 | 12/01/2026 | 270,872 |
| 209111-FM-0 | CONSOLIDATED EDISON CO OF NY | | 1.G FE | 1,999,480 | 2,000,000 | 1,977,940 | 1,999,846 | 0 | 55 | 0 | 0 | 3.125 | 3.128 | MN | 7,986 | 62,500 | 11/13/2017 | 11/15/2027 | 2,031,250 |
| 209111-FP-3 | CONSOLIDATED EDISON CO OF NY | | 1.G FE | 3,001,980 | 3,000,000 | 2,994,720 | 3,000,507 | 0 | (211) | 0 | 0 | 3.800 | 3.792 | MN | 14,567 | 114,000 | 05/08/2018 | 05/15/2028 | 3,057,000 |
| 209111-FS-7 | CONSOLIDATED EDISON CO OF NY | | 1.G FE | 2,004,560 | 2,000,000 | 2,006,400 | 2,001,438 | 0 | (486) | 0 | 0 | 4.000 | 3.972 | JD | 6,667 | 80,000 | 11/28/2018 | 12/01/2028 | 2,040,000 |
| 209111-GA-5 | CONSOLIDATED EDISON CO OF NY | | 1.G FE | 9,975,200 | 10,000,000 | 9,145,000 | 9,985,716 | 0 | 2,411 | 0 | 0 | 2.400 | 2.428 | JD | 10,667 | 240,000 | 06/03/2021 | 06/15/2031 | 10,120,000 |
| 209111-GH-0 | CONSOLIDATED EDISON CO OF NY | | 1.G FE | 2,007,320 | 2,000,000 | 2,078,580 | 2,006,245 | 0 | (596) | 0 | 0 | 5.375 | 5.327 | MN | 13,736 | 107,500 | 05/07/2024 | 05/15/2034 | 2,053,750 |
| 209111-GM-9 | CONSOLIDATED EDISON CO OF NY | | 1.G FE | 9,988,800 | 10,000,000 | 10,229,200 | 9,988,297 | 0 | (23) | 0 | 0 | 5.125 | 5.140 | MS | 150,903 | 422,813 | 11/14/2024 | 03/15/2035 | 10,256,250 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 21036P-AQ-1 | CONSTELLATION BRANDS INC | | 2.B FE | 999,090 | 1,000,000 | 997,800 | 999,880 | 0 | 103 | 0 | 0 | 3.700 | 3.711 | JD | 2,569 | 37,000 | 11/29/2016 | 12/06/2026 | 1,018,500 |
| 21036P-AS-7 | CONSTELLATION BRANDS INC | | 2.B FE | 997,660 | 1,000,000 | 993,240 | 999,601 | 0 | 260 | 0 | 0 | 3.500 | 3.528 | MN | 5,056 | 35,000 | 05/02/2017 | 05/09/2027 | 1,017,500 |
| 21036P-AY-4 | CONSTELLATION BRANDS INC | | 2.B FE | 2,994,210 | 3,000,000 | 2,973,540 | 2,998,513 | 0 | 622 | 0 | 0 | 3.600 | 3.623 | FA | 40,800 | 108,000 | 01/29/2018 | 02/15/2028 | 3,054,000 |
| 21036P-BH-0 | CONSTELLATION BRANDS INC | | 2.B FE | 5,033,300 | 5,000,000 | 4,438,450 | 5,019,064 | 0 | (3,330) | 0 | 0 | 2.250 | 2.174 | FA | 46,875 | 112,500 | 07/27/2021 | 08/01/2031 | 5,056,250 |
| 21036P-BP-2 | CONSTELLATION BRANDS INC | | 2.B FE | 1,986,120 | 2,000,000 | 2,010,660 | 1,989,045 | 0 | 1,195 | 0 | 0 | 4.900 | 4.989 | MN | 16,333 | 98,000 | 04/27/2023 | 05/01/2033 | 2,049,000 |
| 210518-CP-9 | CONSUMERS ENERGY COMPANY | | 1.F FE | 886,138 | 832,000 | 882,952 | 885,911 | 0 | (227) | 0 | 0 | 5.800 | 4.950 | MS | 14,209 | 0 | 12/11/2025 | 09/15/2035 | 856,128 |
| 210518-CP-9 | CONSUMERS ENERGY COMPANY | | 1.F FE | 5,324,750 | 5,000,000 | 5,306,200 | 5,323,172 | 0 | (1,578) | 0 | 0 | 5.800 | 4.952 | MS | 85,389 | 0 | 12/08/2025 | 09/15/2035 | 5,145,000 |
| 210518-DC-7 | CONSUMERS ENERGY COMPANY | | 1.E FE | 2,994,540 | 3,000,000 | 2,990,550 | 2,998,118 | 0 | 575 | 0 | 0 | 3.800 | 3.822 | MN | 14,567 | 114,000 | 10/30/2018 | 11/15/2028 | 3,057,000 |
| 210518-DU-7 | CONSUMERS ENERGY COMPANY | | 1.E FE | 4,898,300 | 5,000,000 | 5,017,900 | 4,909,448 | 0 | 9,940 | 0 | 0 | 4.625 | 4.920 | MN | 29,549 | 231,250 | 11/07/2024 | 05/15/2033 | 5,115,625 |
| 210518-DZ-6 | CONSUMERS ENERGY COMPANY | | 1.E FE | 5,005,850 | 5,000,000 | 5,089,600 | 5,005,717 | 0 | (133) | 0 | 0 | 5.050 | 5.033 | MN | 32,264 | 135,368 | 06/23/2025 | 05/15/2035 | 5,126,250 |
| 210518-DZ-6 | CONSUMERS ENERGY COMPANY | | 1.E FE | 5,003,650 | 5,000,000 | 5,089,600 | 5,003,596 | 0 | (55) | 0 | 0 | 5.050 | 5.039 | MN | 32,264 | 135,368 | 06/18/2025 | 05/15/2035 | 5,126,250 |
| 210518-DZ-6 | CONSUMERS ENERGY COMPANY | | 1.E FE | 4,981,600 | 5,000,000 | 5,089,600 | 4,982,364 | 0 | 764 | 0 | 0 | 5.050 | 5.097 | MN | 32,264 | 135,368 | 04/28/2025 | 05/15/2035 | 5,126,250 |
| 210518-DZ-6 | CONSUMERS ENERGY COMPANY | | 1.E FE | 4,927,700 | 5,000,000 | 5,089,600 | 4,931,149 | 0 | 3,449 | 0 | 0 | 5.050 | 5.237 | MN | 32,264 | 135,368 | 05/12/2025 | 05/15/2035 | 5,126,250 |
| 22160K-AM-7 | COSTCO WHOLESALE CORP | | 1.C FE | 1,582,434 | 1,500,000 | 1,489,740 | 1,513,938 | 0 | (12,042) | 0 | 0 | 3.000 | 2.164 | MN | 5,375 | 45,000 | 01/01/2020 | 05/18/2027 | 1,522,500 |
| 22160K-AM-7 | COSTCO WHOLESALE CORP | | 1.C FE | 3,965,480 | 4,000,000 | 3,972,640 | 3,994,497 | 0 | 3,784 | 0 | 0 | 3.000 | 3.101 | MN | 14,333 | 120,000 | 05/09/2017 | 05/18/2027 | 4,060,000 |
| 22160K-AP-0 | COSTCO WHOLESALE CORP | | 1.C FE | 4,807,600 | 5,000,000 | 4,531,700 | 4,903,886 | 0 | 21,134 | 0 | 0 | 1.600 | 2.069 | AO | 15,778 | 80,000 | 04/05/2021 | 04/20/2030 | 5,040,000 |
| 22160K-AP-0 | COSTCO WHOLESALE CORP | | 1.C FE | 7,719,092 | 8,065,000 | 7,309,632 | 7,892,995 | 0 | 37,770 | 0 | 0 | 1.600 | 2.121 | AO | 25,450 | 129,040 | 03/12/2021 | 04/20/2030 | 8,129,520 |
| 22160K-AQ-8 | COSTCO WHOLESALE CORP | | 1.C FE | 6,761,230 | 7,000,000 | 6,075,580 | 6,856,400 | 0 | 21,085 | 0 | 0 | 1.750 | 2.099 | AO | 24,160 | 122,500 | 04/19/2021 | 04/20/2032 | 7,061,250 |
| 127097-AG-8 | COTERRA ENERGY INC | | 2.B FE | 2,184,440 | 2,000,000 | 1,993,660 | 2,040,360 | 0 | (35,175) | 0 | 0 | 3.900 | 2.072 | MN | 9,967 | 78,000 | 10/07/2021 | 05/15/2027 | 2,039,000 |
| 127097-AK-9 | COTERRA ENERGY INC | | 2.B FE | 2,246,220 | 2,000,000 | 2,007,840 | 2,106,547 | 0 | (34,318) | 0 | 0 | 4.375 | 2.494 | MS | 25,764 | 87,500 | 10/07/2021 | 03/15/2029 | 2,043,750 |
| 224044-CG-0 | COX COMMUNICATIONS INC (144A) | | 2.B FE | 1,996,620 | 2,000,000 | 1,989,920 | 1,999,656 | 0 | 381 | 0 | 0 | 3.350 | 3.370 | MS | 19,728 | 67,000 | 09/08/2016 | 09/15/2026 | 2,033,500 |
| 224044-CG-0 | COX COMMUNICATIONS INC (144A) | | 2.B FE | 984,620 | 1,000,000 | 994,960 | 998,624 | 0 | 1,843 | 0 | 0 | 3.350 | 3.544 | MS | 9,864 | 33,500 | 04/28/2017 | 09/15/2026 | 1,016,750 |
| 224044-CG-0 | COX COMMUNICATIONS INC (144A) | | 2.B FE | 2,948,070 | 3,000,000 | 2,984,880 | 2,995,085 | 0 | 6,610 | 0 | 0 | 3.350 | 3.582 | MS | 29,592 | 100,500 | 12/15/2017 | 09/15/2026 | 3,050,250 |
| 224044-CG-0 | COX COMMUNICATIONS INC (144A) | | 2.B FE | 973,500 | 1,000,000 | 994,960 | 997,651 | 0 | 3,177 | 0 | 0 | 3.350 | 3.685 | MS | 9,864 | 33,500 | 04/06/2017 | 09/15/2026 | 1,016,750 |
| 224044-CG-0 | COX COMMUNICATIONS INC (144A) | | 2.B FE | 1,884,280 | 2,000,000 | 1,989,920 | 1,988,670 | 0 | 15,389 | 0 | 0 | 3.350 | 4.167 | MS | 19,728 | 67,000 | 03/21/2018 | 09/15/2026 | 2,033,500 |
| 224044-CJ-4 | COX COMMUNICATIONS INC (144A) | | 2.B FE | 995,220 | 1,000,000 | 989,270 | 999,081 | 0 | 524 | 0 | 0 | 3.500 | 3.557 | FA | 13,222 | 35,000 | 07/24/2017 | 08/15/2027 | 1,017,500 |
| 224044-CJ-4 | COX COMMUNICATIONS INC (144A) | | 2.B FE | 990,650 | 1,000,000 | 989,270 | 998,222 | 0 | 1,029 | 0 | 0 | 3.500 | 3.612 | FA | 13,222 | 35,000 | 08/08/2017 | 08/15/2027 | 1,017,500 |
| 12626P-AF-0 | CRH AMERICA FINANCE INC | | 2.A FE | 12,421,725 | 11,500,000 | 12,464,620 | 12,389,476 | 0 | (32,249) | 0 | 0 | 6.400 | 5.179 | AO | 155,378 | 368,000 | 08/25/2025 | 10/15/2033 | 11,868,000 |
| 12636Y-AJ-1 | CRH AMERICA FINANCE INC | | 2.A FE | 5,039,200 | 5,000,000 | 5,019,150 | 5,038,930 | 0 | (271) | 0 | 0 | 5.000 | 4.900 | FA | 56,944 | 0 | 12/04/2025 | 02/09/2036 | 5,125,000 |
| 12636Y-AA-0 | CRH AMERICA INC (144A) | | 2.A FE | 352,153 | 350,000 | 347,421 | 350,292 | 0 | (253) | 0 | 0 | 3.400 | 3.323 | MN | 1,719 | 11,900 | 10/04/2017 | 05/09/2027 | 355,950 |
| 12636Y-AA-0 | CRH AMERICA INC (144A) | | 2.A FE | 2,004,620 | 2,000,000 | 1,985,260 | 2,000,613 | 0 | (524) | 0 | 0 | 3.400 | 3.372 | MN | 9,822 | 68,000 | 05/24/2017 | 05/09/2027 | 2,034,000 |
| 12636Y-AA-0 | CRH AMERICA INC (144A) | | 2.A FE | 993,790 | 1,000,000 | 992,630 | 998,998 | 0 | 688 | 0 | 0 | 3.400 | 3.474 | MN | 4,911 | 34,000 | 05/03/2017 | 05/09/2027 | 1,017,000 |
| 12636Y-AA-0 | CRH AMERICA INC (144A) | | 2.A FE | 1,523,933 | 1,535,000 | 1,523,687 | 1,533,221 | 0 | 1,228 | 0 | 0 | 3.400 | 3.486 | MN | 7,539 | 52,190 | 05/04/2017 | 05/09/2027 | 1,561,095 |
| 12636Y-AA-0 | CRH AMERICA INC (144A) | | 2.A FE | 992,710 | 1,000,000 | 992,630 | 998,828 | 0 | 809 | 0 | 0 | 3.400 | 3.487 | MN | 4,911 | 34,000 | 05/02/2017 | 05/09/2027 | 1,017,000 |
| 12636Y-AA-0 | CRH AMERICA INC (144A) | | 2.A FE | 1,983,980 | 2,000,000 | 1,985,260 | 1,997,288 | 0 | 1,878 | 0 | 0 | 3.400 | 3.501 | MN | 9,822 | 68,000 | 01/10/2018 | 05/09/2027 | 2,034,000 |
| 12636Y-AC-6 | CRH AMERICA INC (144A) | | 2.A FE | 1,994,440 | 2,000,000 | 1,995,840 | 1,998,448 | 0 | 604 | 0 | 0 | 3.950 | 3.984 | AO | 19,092 | 79,000 | 03/28/2018 | 04/04/2028 | 2,039,500 |
| 12636Y-AC-6 | CRH AMERICA INC (144A) | | 2.A FE | 2,981,130 | 3,000,000 | 2,993,760 | 2,994,913 | 0 | 2,049 | 0 | 0 | 3.950 | 4.027 | AO | 28,638 | 118,500 | 03/27/2018 | 04/04/2028 | 3,059,250 |
| 12636Y-AC-6 | CRH AMERICA INC (144A) | | 2.A FE | 2,877,330 | 3,000,000 | 2,993,760 | 2,965,790 | 0 | 14,020 | 0 | 0 | 3.950 | 4.484 | AO | 28,638 | 118,500 | 10/05/2018 | 04/04/2028 | 3,059,250 |
| 22822V-AB-7 | CROWN CASTLE INC | | 2.B FE | 675,575 | 610,000 | 609,921 | 610,108 | 0 | (6,905) | 0 | 0 | 4.450 | 4.159 | FA | 10,255 | 27,145 | 08/09/2016 | 02/15/2026 | 623,573 |
| 22822V-AC-5 | CROWN CASTLE INC | | 2.B FE | 996,950 | 1,000,000 | 997,920 | 999,811 | 0 | 330 | 0 | 0 | 3.700 | 3.736 | JD | 1,644 | 37,000 | 04/26/2016 | 06/15/2026 | 1,018,500 |
| 22822V-AE-1 | CROWN CASTLE INC | | 2.B FE | 995,780 | 1,000,000 | 998,220 | 999,380 | 0 | 472 | 0 | 0 | 4.000 | 4.051 | MS | 13,333 | 40,000 | 01/30/2017 | 03/01/2027 | 1,020,000 |
| 22822V-AH-4 | CROWN CASTLE INC | | 2.B FE | 1,003,200 | 1,000,000 | 992,800 | 1,000,536 | 0 | (360) | 0 | 0 | 3.650 | 3.611 | MS | 12,167 | 36,500 | 07/26/2017 | 09/01/2027 | 1,018,250 |
| 22822V-AH-4 | CROWN CASTLE INC | | 2.B FE | 999,300 | 1,000,000 | 992,800 | 999,835 | 0 | 73 | 0 | 0 | 3.650 | 3.658 | MS | 12,167 | 36,500 | 07/25/2017 | 09/01/2027 | 1,018,250 |
| 22822V-AK-7 | CROWN CASTLE INC | | 2.B FE | 996,150 | 1,000,000 | 992,420 | 999,038 | 0 | 412 | 0 | 0 | 3.800 | 3.846 | FA | 14,356 | 38,000 | 01/09/2018 | 02/15/2028 | 1,019,000 |
| 22822V-AN-1 | CROWN CASTLE INC | | 2.B FE | 3,824,940 | 3,703,000 | 3,530,329 | 3,759,052 | 0 | (14,547) | 0 | 0 | 3.100 | 2.659 | MN | 14,668 | 114,793 | 03/25/2021 | 11/15/2029 | 3,760,397 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 22822V-AN-1 | CROWN CASTLE INC | | 2.B FE | 8,305,541 | 8,067,000 | 7,690,836 | 8,176,833 | 0 | (28,474) | 0 | 0 | 3.100 | 2.703 | MN | 31,954 | 250,077 | 03/30/2021 | 11/15/2029 | 8,192,039 |
| 126408-GH-0 | CSX CORP | | 1.G FE | 9,715,035 | 9,081,000 | 9,876,132 | 9,670,321 | 0 | (40,094) | 0 | 0 | 6.000 | 5.203 | AO | 136,215 | 544,860 | 11/19/2024 | 10/01/2036 | 9,353,430 |
| 126408-GH-0 | CSX CORP | | 1.G FE | 1,183,973 | 1,118,000 | 1,215,892 | 1,181,491 | 0 | (2,482) | 0 | 0 | 6.000 | 5.299 | AO | 16,770 | 33,540 | 06/05/2025 | 10/01/2036 | 1,151,540 |
| 126408-HH-9 | CSX CORP | | 1.G FE | 1,997,560 | 2,000,000 | 1,984,620 | 1,999,579 | 0 | 261 | 0 | 0 | 3.250 | 3.264 | JD | 5,417 | 65,000 | 04/26/2017 | 06/01/2027 | 2,032,500 |
| 126408-HJ-5 | CSX CORP | | 1.G FE | 1,998,660 | 2,000,000 | 1,998,260 | 1,999,591 | 0 | 143 | 0 | 0 | 3.800 | 3.808 | MS | 25,333 | 76,000 | 02/15/2018 | 03/01/2028 | 2,038,000 |
| 126408-HM-8 | CSX CORP | | 1.G FE | 4,982,050 | 5,000,000 | 5,046,100 | 4,993,203 | 0 | 1,860 | 0 | 0 | 4.250 | 4.294 | MS | 62,569 | 212,500 | 11/07/2018 | 03/15/2029 | 5,106,250 |
| 126408-HQ-9 | CSX CORP | | 1.G FE | 3,085,680 | 3,000,000 | 2,811,330 | 3,041,368 | 0 | (10,166) | 0 | 0 | 2.400 | 2.028 | FA | 27,200 | 72,000 | 06/23/2021 | 02/15/2030 | 3,036,000 |
| 126408-HQ-9 | CSX CORP | | 1.G FE | 2,056,040 | 2,000,000 | 1,874,220 | 2,027,056 | 0 | (6,647) | 0 | 0 | 2.400 | 2.035 | FA | 18,133 | 48,000 | 06/23/2021 | 02/15/2030 | 2,024,000 |
| 126408-HU-0 | CSX CORP | | 1.G FE | 4,919,300 | 5,000,000 | 4,908,850 | 4,941,715 | 0 | 7,124 | 0 | 0 | 4.100 | 4.297 | MN | 26,194 | 205,000 | 08/22/2022 | 11/15/2032 | 5,102,500 |
| 126408-HW-6 | CSX CORP | | 1.G FE | 3,058,650 | 3,000,000 | 3,124,740 | 3,051,126 | 0 | (5,401) | 0 | 0 | 5.200 | 4.929 | MN | 19,933 | 156,000 | 07/30/2024 | 11/15/2033 | 3,078,000 |
| 126408-HZ-9 | CSX CORP | | 1.G FE | 5,153,450 | 5,000,000 | 5,087,950 | 5,151,154 | 0 | (2,296) | 0 | 0 | 5.050 | 4.643 | JD | 11,222 | 126,250 | 10/20/2025 | 06/15/2035 | 5,126,250 |
| 22966R-AD-8 | CUBESMART LP | | 2.B FE | 956,440 | 1,000,000 | 993,720 | 996,437 | 0 | 5,139 | 0 | 0 | 3.125 | 3.666 | MS | 10,417 | 31,250 | 01/12/2017 | 09/01/2026 | 1,015,625 |
| 126650-CU-2 | CVS HEALTH CORP | | 2.B FE | 1,982,780 | 2,000,000 | 1,990,180 | 1,999,118 | 0 | 1,902 | 0 | 0 | 2.875 | 2.975 | JD | 4,792 | 57,500 | 05/16/2016 | 06/01/2026 | 2,028,750 |
| 126650-CX-6 | CVS HEALTH CORP | | 2.B FE | 985,940 | 1,000,000 | 1,003,540 | 996,260 | 0 | 1,534 | 0 | 0 | 4.300 | 4.475 | MS | 11,467 | 43,000 | 03/06/2018 | 03/25/2028 | 1,021,500 |
| 126650-BP-4 | CVS LEASE PASS THRU CERT | | 2.B FE | 654,023 | 576,928 | 583,159 | 597,776 | 0 | (6,931) | 0 | 0 | 6.036 | 3.575 | MON | 2,031 | 34,823 | 09/26/2017 | 12/10/2028 | 16,947 |
| 126650-BP-4 | CVS LEASE PASS THRU CERT | | 2.B FE | 433,455 | 433,455 | 438,137 | 433,473 | 0 | (6) | 0 | 0 | 6.036 | 6.109 | MON | 1,526 | 26,163 | 11/14/2006 | 12/10/2028 | 12,733 |
| 126650-BQ-2 | CVS LEASE PASS THRU CERT | | 2.B FE | 79,711 | 69,163 | 71,791 | 71,804 | 0 | (633) | 0 | 0 | 6.943 | 5.062 | MON | 280 | 4,802 | 10/19/2010 | 01/10/2030 | 1,618 |
| 126650-BQ-2 | CVS LEASE PASS THRU CERT | | 2.B FE | 532,613 | 462,137 | 479,691 | 479,766 | 0 | (4,224) | 0 | 0 | 6.943 | 5.063 | MON | 1,872 | 32,086 | 10/14/2010 | 01/10/2030 | 10,814 |
| 126650-BS-8 | CVS LEASE PASS THRU CERT (144A) | | 2.B FE | 2,177,008 | 2,177,008 | 2,311,857 | 2,177,009 | 0 | (1) | 0 | 0 | 7.507 | 7.625 | MON | 9,533 | 163,428 | 12/07/2009 | 01/10/2032 | 13,277 |
| 126650-BV-1 | CVS LEASE PASS THRU CERT (144A) | | 2.B | 208,270 | 174,604 | 178,074 | 187,597 | 0 | (1,792) | 0 | 0 | 5.773 | 3.643 | MON | 588 | 10,080 | 04/18/2013 | 01/10/2033 | 2,507 |
| 126650-BV-1 | CVS LEASE PASS THRU CERT (144A) | | 2.B | 206,554 | 174,604 | 178,074 | 186,902 | 0 | (1,691) | 0 | 0 | 5.773 | 3.755 | MON | 588 | 10,080 | 01/24/2013 | 01/10/2033 | 2,507 |
| 126650-BV-1 | CVS LEASE PASS THRU CERT (144A) | | 2.B | 575,170 | 522,882 | 533,272 | 545,707 | 0 | (3,076) | 0 | 0 | 5.773 | 4.523 | MON | 1,761 | 30,186 | 09/18/2015 | 01/10/2033 | 7,509 |
| 126650-BV-1 | CVS LEASE PASS THRU CERT (144A) | | 2.B | 2,328,059 | 2,328,059 | 2,374,317 | 2,328,056 | 0 | 0 | 0 | 0 | 5.773 | 5.843 | MON | 7,840 | 134,399 | 12/01/2010 | 01/10/2033 | 33,431 |
| 126650-BY-5 | CVS LEASE PASS THRU CERT (144A) | | 2.C FE | 769,879 | 678,152 | 695,844 | 720,942 | 0 | (5,053) | 0 | 0 | 5.926 | 4.329 | MON | 2,344 | 40,187 | 09/10/2015 | 01/10/2034 | 8,778 |
| 126650-BY-5 | CVS LEASE PASS THRU CERT (144A) | | 2.C FE | 2,608,279 | 2,608,279 | 2,676,321 | 2,608,280 | 0 | (1) | 0 | 0 | 5.926 | 6.000 | MON | 9,016 | 154,566 | 12/07/2011 | 01/10/2034 | 33,761 |
| 233851-CU-6 | DAIMLER FINANCE NA LLC (144A) | | 1.F FE | 995,980 | 1,000,000 | 995,490 | 999,522 | 0 | 452 | 0 | 0 | 3.450 | 3.498 | JJ | 16,771 | 34,500 | 01/03/2017 | 01/06/2027 | 1,017,250 |
| 233851-DF-8 | DAIMLER FINANCE NA LLC (144A) | | 1.F FE | 531,092 | 500,000 | 497,175 | 508,886 | 0 | (3,972) | 0 | 0 | 3.750 | 2.887 | FA | 6,719 | 18,750 | 01/01/2020 | 02/22/2028 | 509,375 |
| 233851-DF-8 | DAIMLER FINANCE NA LLC (144A) | | 1.F FE | 1,000,000 | 1,000,000 | 994,350 | 1,000,000 | 0 | 0 | 0 | 0 | 3.750 | 3.750 | FA | 13,438 | 37,500 | 02/15/2018 | 02/22/2028 | 1,018,750 |
| 233853-AP-5 | DAIMLER TRUCK FINANCE NA (144A LS:404K | LS | 1.G FE | 5,918,880 | 6,000,000 | 6,002,040 | 5,998,083 | 0 | 36,059 | 0 | 0 | 5.150 | 5.782 | JJ | 141,625 | 309,000 | 09/26/2023 | 01/16/2026 | 6,154,500 |
| 233853-AZ-3 | DAIMLER TRUCK FINANCE NA (144A) | | 1.G FE | 4,983,800 | 5,000,000 | 5,136,150 | 4,987,332 | 0 | 2,904 | 0 | 0 | 5.125 | 5.198 | MS | 68,333 | 256,250 | 06/17/2024 | 09/25/2029 | 5,128,125 |
| 246688-AF-2 | DELHAIZE AMERICA | | 2.A FE | 2,947,017 | 3,506,000 | 4,146,371 | 3,254,079 | 0 | 33,648 | 0 | 0 | 9.000 | 10.812 | AO | 66,614 | 315,540 | 09/26/2002 | 04/15/2031 | 3,663,770 |
| 246688-AF-2 | DELHAIZE AMERICA | | 2.A FE | 17,640 | 21,000 | 24,836 | 19,488 | 0 | 202 | 0 | 0 | 9.000 | 10.816 | AO | 399 | 1,890 | 11/25/2002 | 04/15/2031 | 21,945 |
| 246688-AF-2 | DELHAIZE AMERICA | | 2.A FE | 13,175 | 17,000 | 20,105 | 15,195 | 0 | 234 | 0 | 0 | 9.000 | 11.743 | AO | 323 | 1,530 | 11/19/2002 | 04/15/2031 | 17,765 |
| 246688-AF-2 | DELHAIZE AMERICA | | 2.A FE | 9,945 | 13,000 | 15,374 | 11,547 | 0 | 188 | 0 | 0 | 9.000 | 11.899 | AO | 247 | 1,170 | 10/03/2002 | 04/15/2031 | 13,585 |
| 246688-AF-2 | DELHAIZE AMERICA | | 2.A FE | 13,870 | 19,000 | 22,470 | 16,493 | 0 | 318 | 0 | 0 | 9.000 | 12.473 | AO | 361 | 1,710 | 11/07/2002 | 04/15/2031 | 19,855 |
| 24703D-BN-0 | DELL INT LLC/ EMC CORP | | 2.B FE | 2,994,060 | 3,000,000 | 3,087,270 | 2,994,786 | 0 | 462 | 0 | 0 | 5.400 | 5.425 | AO | 34,200 | 162,000 | 03/04/2024 | 04/15/2034 | 3,081,000 |
| 24703D-BU-4 | DELL INT LLC/ EMC CORP | | 2.B FE | 1,988,540 | 2,000,000 | 1,976,080 | 1,988,581 | 0 | 41 | 0 | 0 | 5.100 | 5.173 | FA | 24,083 | 0 | 09/24/2025 | 02/15/2036 | 2,051,000 |
| 24703T-AG-1 | DELL INT LLC/ EMC CORP | | 2.B FE | 2,369,080 | 2,000,000 | 2,064,800 | 2,170,110 | 0 | (45,705) | 0 | 0 | 5.300 | 2.735 | AO | 26,500 | 106,000 | 06/03/2021 | 10/01/2029 | 2,053,000 |
| 24703T-AM-8 | DELL INT LLC/ EMC CORP | | 2.B FE | 2,995,020 | 3,000,000 | 3,075,390 | 2,995,457 | 0 | 437 | 0 | 0 | 5.000 | 5.038 | AO | 37,500 | 75,000 | 03/26/2025 | 04/01/2030 | 3,075,000 |
| 24703T-AN-6 | DELL INT LLC/ EMC CORP | | 2.B FE | 6,003,840 | 6,000,000 | 6,172,980 | 6,003,007 | 0 | (833) | 0 | 0 | 5.300 | 5.290 | AO | 79,500 | 159,000 | 03/27/2025 | 04/01/2032 | 6,159,000 |
| 24703T-AN-6 | DELL INT LLC/ EMC CORP | | 2.B FE | 2,997,210 | 3,000,000 | 3,086,490 | 2,997,202 | 0 | (8) | 0 | 0 | 5.300 | 5.316 | AO | 39,750 | 79,500 | 03/26/2025 | 04/01/2032 | 3,079,500 |
| 24703T-AP-1 | DELL INT LLC/ EMC CORP | | 2.B FE | 2,990,430 | 3,000,000 | 3,092,370 | 2,990,699 | 0 | 269 | 0 | 0 | 5.500 | 5.542 | AO | 41,250 | 82,500 | 03/26/2025 | 04/01/2035 | 3,082,500 |
| 247109-G*-6 | DELMARVA POWER & LIGHT | | 1.F | 10,000,000 | 10,000,000 | 10,169,400 | 10,000,000 | 0 | 0 | 0 | 0 | 5.300 | 5.300 | MS | 156,056 | 530,000 | 02/28/2023 | 03/15/2033 | 10,265,000 |
| 256677-AF-2 | DOLLAR GENERAL | | 2.B FE | 998,990 | 1,000,000 | 1,002,460 | 999,689 | 0 | 106 | 0 | 0 | 4.125 | 4.137 | MN | 6,875 | 41,250 | 03/26/2018 | 05/01/2028 | 1,020,625 |
| 256746-AH-1 | DOLLAR TREE | | 2.B FE | 997,360 | 1,000,000 | 1,000,840 | 999,243 | 0 | 281 | 0 | 0 | 4.200 | 4.232 | MN | 5,367 | 42,000 | 04/05/2018 | 05/15/2028 | 1,021,000 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 25731V-AC-8 | DOMINION ENERGY SOUTH CAROLINA | | 1.F FE | 5,177,050 | 5,000,000 | 5,180,950 | 5,176,244 | 0 | (806) | 0 | 0 | 5.300 | 4.804 | JJ | 122,194 | 0 | 12/09/2025 | 01/15/2035 | 5,132,500 |
| 260543-BJ-1 | DOW CHEMICAL CO | | 2.B FE | 4,179,624 | 3,005,000 | 3,313,644 | 3,572,204 | 0 | (140,303) | 0 | 0 | 7.375 | 2.211 | MN | 36,936 | 221,619 | 06/30/2021 | 11/01/2029 | 3,115,809 |
| 260543-DC-4 | DOW CHEMICAL CO | | 2.B FE | 5,914,440 | 6,000,000 | 5,314,560 | 5,953,410 | 0 | 8,932 | 0 | 0 | 2.100 | 2.269 | MN | 16,100 | 126,000 | 06/11/2021 | 11/15/2030 | 6,063,000 |
| 260543-DC-4 | DOW CHEMICAL CO | | 2.B FE | 14,636,400 | 15,000,000 | 13,286,400 | 14,803,597 | 0 | 37,545 | 0 | 0 | 2.100 | 2.386 | MN | 40,250 | 315,000 | 05/05/2021 | 11/15/2030 | 15,157,500 |
| 23331A-BU-2 | DR HORTON INC | | 1.G FE | 5,202,350 | 5,000,000 | 5,209,100 | 5,198,055 | 0 | (4,295) | 0 | 0 | 5.500 | 4.973 | AO | 58,056 | 174,931 | 09/29/2025 | 10/15/2035 | 5,137,500 |
| 23331A-BT-5 | DR HORTON INC LS:4.9M | LS | 1.G FE | 4,997,050 | 5,000,000 | 5,110,700 | 4,996,885 | 0 | (165) | 0 | 0 | 4.850 | 4.863 | AO | 51,194 | 107,778 | 04/28/2025 | 10/15/2030 | 5,121,250 |
| 23345M-AD-9 | DT MIDSTREAM INC (144A) | | 2.C FE | 10,606,832 | 10,757,000 | 11,169,531 | 10,615,859 | 0 | 9,026 | 0 | 0 | 5.800 | 5.991 | JD | 27,729 | 639,504 | 04/16/2025 | 12/15/2034 | 11,068,953 |
| 23338V-AK-2 | DTE ELECTRIC CO | | 1.E FE | 1,992,880 | 2,000,000 | 1,861,200 | 1,996,810 | 0 | 715 | 0 | 0 | 2.250 | 2.290 | MS | 15,000 | 45,000 | 02/12/2020 | 03/01/2030 | 2,022,500 |
| 26442C-AS-3 | DUKE ENERGY CAROLINAS | | 1.F FE | 1,995,160 | 2,000,000 | 1,986,080 | 1,999,467 | 0 | 533 | 0 | 0 | 2.950 | 2.978 | JD | 4,917 | 59,000 | 11/14/2016 | 12/01/2026 | 2,029,500 |
| 26442C-AX-2 | DUKE ENERGY CAROLINAS | | 1.F FE | 2,002,120 | 2,000,000 | 2,005,960 | 2,000,656 | 0 | (225) | 0 | 0 | 3.950 | 3.937 | MN | 10,094 | 79,000 | 11/06/2018 | 11/15/2028 | 2,039,500 |
| 26442C-AY-0 | DUKE ENERGY CAROLINAS | | 1.F FE | 2,015,000 | 2,000,000 | 1,895,540 | 2,005,615 | 0 | (1,579) | 0 | 0 | 2.450 | 2.363 | FA | 18,511 | 49,000 | 09/05/2019 | 08/15/2029 | 2,024,500 |
| 26442C-BB-9 | DUKE ENERGY CAROLINAS | | 1.F FE | 5,034,200 | 5,000,000 | 4,608,500 | 5,018,598 | 0 | (3,425) | 0 | 0 | 2.550 | 2.471 | AO | 26,917 | 127,500 | 03/30/2021 | 04/15/2031 | 5,063,750 |
| 26442C-BB-9 | DUKE ENERGY CAROLINAS | | 1.F FE | 6,991,950 | 7,000,000 | 6,451,900 | 6,995,388 | 0 | 780 | 0 | 0 | 2.550 | 2.563 | AO | 37,683 | 178,500 | 03/29/2021 | 04/15/2031 | 7,089,250 |
| 26442C-BG-8 | DUKE ENERGY CAROLINAS | | 1.F FE | 1,998,780 | 2,000,000 | 1,833,160 | 1,999,160 | 0 | 115 | 0 | 0 | 2.850 | 2.857 | MS | 16,783 | 57,000 | 03/01/2022 | 03/15/2032 | 2,028,500 |
| 26444H-AC-5 | DUKE ENERGY FLORIDA | | 1.F FE | 1,002,350 | 1,000,000 | 994,890 | 1,000,238 | 0 | (266) | 0 | 0 | 3.200 | 3.172 | JJ | 14,756 | 32,000 | 01/04/2017 | 01/15/2027 | 1,016,000 |
| 26444H-AC-5 | DUKE ENERGY FLORIDA | | 1.F FE | 999,400 | 1,000,000 | 994,890 | 999,920 | 0 | 66 | 0 | 0 | 3.200 | 3.207 | JJ | 14,756 | 32,000 | 01/03/2017 | 01/15/2027 | 1,016,000 |
| 26444H-AC-5 | DUKE ENERGY FLORIDA | | 1.F FE | 974,590 | 1,000,000 | 994,890 | 996,552 | 0 | 3,193 | 0 | 0 | 3.200 | 3.540 | JJ | 14,756 | 32,000 | 04/16/2018 | 01/15/2027 | 1,016,000 |
| 26444H-AU-5 | DUKE ENERGY FLORIDA | | 1.F FE | 10,044,400 | 10,000,000 | 9,960,700 | 10,043,607 | 0 | (793) | 0 | 0 | 4.850 | 4.793 | JD | 47,153 | 0 | 11/25/2025 | 12/01/2035 | 10,242,500 |
| 26444H-AU-5 | DUKE ENERGY FLORIDA | | 1.F FE | 6,997,760 | 7,000,000 | 6,972,490 | 6,997,458 | 0 | (302) | 0 | 0 | 4.850 | 4.854 | JD | 33,007 | 0 | 11/24/2025 | 12/01/2035 | 7,169,750 |
| 26444G-AC-7 | DUKE ENERGY FLORIDA PROJ FIN | | 1.A FE | 882,309 | 879,620 | 852,308 | 880,460 | 0 | (220) | 0 | 0 | 2.538 | 2.486 | MS | 7,442 | 22,325 | 01/01/2020 | 09/01/2031 | 110,425 |
| 26444G-AC-7 | DUKE ENERGY FLORIDA PROJ FIN | | 1.A FE | 2,345,559 | 2,345,653 | 2,272,820 | 2,345,614 | 0 | (1) | 0 | 0 | 2.538 | 2.538 | MS | 19,844 | 59,533 | 06/15/2016 | 09/01/2031 | 294,466 |
| 26442U-AG-9 | DUKE ENERGY PROGRESS | | 1.F FE | 1,636,763 | 1,500,000 | 1,495,185 | 1,542,245 | 0 | (16,753) | 0 | 0 | 3.700 | 2.492 | MS | 18,500 | 55,500 | 01/01/2020 | 09/01/2028 | 1,527,750 |
| 26442U-AG-9 | DUKE ENERGY PROGRESS | | 1.F FE | 1,985,440 | 2,000,000 | 1,993,580 | 1,995,498 | 0 | 1,548 | 0 | 0 | 3.700 | 3.788 | MS | 24,667 | 74,000 | 09/27/2018 | 09/01/2028 | 2,037,000 |
| 26442U-AH-7 | DUKE ENERGY PROGRESS | | 1.F FE | 993,620 | 1,000,000 | 984,790 | 997,679 | 0 | 662 | 0 | 0 | 3.450 | 3.526 | MS | 10,158 | 34,500 | 03/05/2019 | 03/15/2029 | 1,017,250 |
| 26442U-AL-8 | DUKE ENERGY PROGRESS | | 1.F FE | 5,017,150 | 5,000,000 | 4,443,650 | 5,009,907 | 0 | (1,729) | 0 | 0 | 2.000 | 1.961 | FA | 37,778 | 100,000 | 09/01/2021 | 08/15/2031 | 5,050,000 |
| 26442U-AL-8 | DUKE ENERGY PROGRESS | | 1.F FE | 4,990,050 | 5,000,000 | 4,443,650 | 4,994,136 | 0 | 968 | 0 | 0 | 2.000 | 2.022 | FA | 37,778 | 100,000 | 08/10/2021 | 08/15/2031 | 5,050,000 |
| 26442U-AS-3 | DUKE ENERGY PROGRESS | | 1.F FE | 4,983,750 | 5,000,000 | 5,154,750 | 4,985,712 | 0 | 1,331 | 0 | 0 | 5.100 | 5.142 | MS | 75,083 | 255,000 | 03/11/2024 | 03/15/2034 | 5,127,500 |
| 26614N-AC-6 | DUPONT DE NEMOURS INC (144A) | | 2.A FE | 1,042,217 | 864,000 | 875,811 | 932,861 | 0 | (25,506) | 0 | 0 | 4.725 | 1.609 | MN | 5,216 | 42,984 | 08/03/2021 | 11/15/2028 | 884,412 |
| 26614N-AC-6 | DUPONT DE NEMOURS INC (144A) | | 2.A FE | 1,562,561 | 1,296,000 | 1,313,716 | 1,399,013 | 0 | (38,150) | 0 | 0 | 4.725 | 1.617 | MN | 7,825 | 64,476 | 08/03/2021 | 11/15/2028 | 1,326,618 |
| 26614N-AC-6 | DUPONT DE NEMOURS INC (144A) | | 2.A FE | 3,526,105 | 3,024,000 | 3,065,338 | 3,211,023 | 0 | (68,433) | 0 | 0 | 4.725 | 2.282 | MN | 18,257 | 150,444 | 03/09/2021 | 11/15/2028 | 3,095,442 |
| 26614N-AC-6 | DUPONT DE NEMOURS INC (144A) | | 2.A FE | 2,160,000 | 2,160,000 | 2,189,527 | 2,160,000 | 0 | 0 | 0 | 0 | 4.725 | 4.725 | MN | 13,041 | 107,460 | 11/14/2018 | 11/15/2028 | 2,211,030 |
| 26969P-AC-2 | EAGLE MATERIALS INC | | 2.B FE | 4,913,600 | 5,000,000 | 4,900,550 | 4,913,854 | 0 | 254 | 0 | 0 | 5.000 | 5.220 | MS | 33,333 | 0 | 12/10/2025 | 03/15/2036 | 5,125,000 |
| 27409L-AC-7 | EAST OHIO GAS CO (144A) | | 1.G FE | 4,984,700 | 5,000,000 | 4,533,950 | 4,992,773 | 0 | 1,530 | 0 | 0 | 2.000 | 2.034 | JD | 4,444 | 100,000 | 06/02/2020 | 06/15/2030 | 5,050,000 |
| 27409L-AC-7 | EAST OHIO GAS CO (144A) | | 1.G FE | 976,420 | 1,000,000 | 906,790 | 987,903 | 0 | 2,550 | 0 | 0 | 2.000 | 2.287 | JD | 889 | 20,000 | 04/20/2021 | 06/15/2030 | 1,010,000 |
| 27409L-AC-7 | EAST OHIO GAS CO (144A) | | 1.G FE | 13,829,856 | 14,165,000 | 12,844,680 | 13,993,059 | 0 | 36,239 | 0 | 0 | 2.000 | 2.288 | JD | 12,591 | 283,300 | 04/20/2021 | 06/15/2030 | 14,306,650 |
| 27409L-AC-7 | EAST OHIO GAS CO (144A) | | 1.G FE | 4,881,800 | 5,000,000 | 4,533,950 | 4,939,099 | 0 | 12,836 | 0 | 0 | 2.000 | 2.289 | JD | 4,444 | 100,000 | 05/05/2021 | 06/15/2030 | 5,050,000 |
| 27409L-AC-7 | EAST OHIO GAS CO (144A) | | 1.G FE | 4,814,100 | 5,000,000 | 4,533,950 | 4,904,719 | 0 | 19,994 | 0 | 0 | 2.000 | 2.454 | JD | 4,444 | 100,000 | 03/31/2021 | 06/15/2030 | 5,050,000 |
| 27636A-AB-8 | EASTERN ENERGY GAS | | 2.A FE | 8,499,280 | 8,000,000 | 8,452,560 | 8,490,645 | 0 | (8,635) | 0 | 0 | 5.800 | 4.932 | JJ | 213,956 | 0 | 10/16/2025 | 01/15/2035 | 8,232,000 |
| 27636A-AB-8 | EASTERN ENERGY GAS | | 2.A FE | 7,199,850 | 7,000,000 | 7,395,990 | 7,187,209 | 0 | (12,641) | 0 | 0 | 5.800 | 5.414 | JJ | 187,211 | 203,000 | 03/12/2025 | 01/15/2035 | 7,203,000 |
| 277432-AW-0 | EASTMAN CHEMICAL | | 2.B FE | 1,976,800 | 2,000,000 | 2,016,560 | 1,992,103 | 0 | 2,451 | 0 | 0 | 4.500 | 4.645 | JD | 7,500 | 90,000 | 10/31/2018 | 12/01/2028 | 2,045,000 |
| 278062-AD-6 | EATON CORP | | 1.G FE | 2,410,377 | 2,300,000 | 2,255,656 | 2,375,799 | 0 | (9,685) | 0 | 0 | 4.000 | 3.454 | MN | 15,078 | 92,000 | 04/04/2022 | 11/02/2032 | 2,346,000 |
| 278062-AD-6 | EATON CORP | | 1.G FE | 4,977,550 | 5,000,000 | 4,903,600 | 4,984,094 | 0 | 1,955 | 0 | 0 | 4.000 | 4.053 | MN | 32,778 | 200,000 | 06/02/2022 | 11/02/2032 | 5,100,000 |
| 278062-AD-6 | EATON CORP | | 1.G FE | 3,041,673 | 3,110,000 | 3,050,039 | 3,061,429 | 0 | 5,984 | 0 | 0 | 4.000 | 4.265 | MN | 20,388 | 124,400 | 07/07/2022 | 11/02/2032 | 3,172,200 |
| 278062-AG-9 | EATON CORP | | 1.G FE | 986,620 | 1,000,000 | 990,130 | 997,336 | 0 | 1,478 | 0 | 0 | 3.103 | 3.263 | MS | 9,137 | 31,030 | 11/17/2017 | 09/15/2027 | 1,015,515 |
| 278062-AG-9 | EATON CORP | | 1.G FE | 2,811,300 | 3,000,000 | 2,970,390 | 2,960,611 | 0 | 21,855 | 0 | 0 | 3.103 | 3.904 | MS | 27,410 | 93,090 | 03/23/2018 | 09/15/2027 | 3,046,545 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 278062-AH-7 | EATON CORP | | 1.G FE | 5,309,615 | 5,340,000 | 5,258,512 | 5,317,687 | 0 | 2,567 | 0 | 0 | 4.150 | 4.217 | MS | 65,252 | 221,610 | 08/17/2022 | 03/15/2033 | 5,450,805 |
| 278062-AH-7 | EATON CORP | | 1.G FE | 2,644,412 | 2,660,000 | 2,619,408 | 2,648,558 | 0 | 1,317 | 0 | 0 | 4.150 | 4.219 | MS | 32,504 | 110,390 | 08/17/2022 | 03/15/2033 | 2,715,195 |
| 278865-AV-2 | ECOLAB INC | | 1.G FE | 961,320 | 1,000,000 | 991,220 | 995,840 | 0 | 4,821 | 0 | 0 | 2.700 | 3.207 | MN | 4,500 | 27,000 | 01/04/2018 | 11/01/2026 | 1,013,500 |
| 278865-AV-2 | ECOLAB INC | | 1.G FE | 1,846,720 | 2,000,000 | 1,982,440 | 1,982,646 | 0 | 20,061 | 0 | 0 | 2.700 | 3.764 | MN | 9,000 | 54,000 | 05/04/2018 | 11/01/2026 | 2,027,000 |
| 278865-BD-1 | ECOLAB INC | | 1.G FE | 1,002,350 | 1,000,000 | 992,790 | 1,000,464 | 0 | (258) | 0 | 0 | 3.250 | 3.222 | JD | 2,708 | 32,500 | 11/27/2017 | 12/01/2027 | 1,016,250 |
| 278865-BD-1 | ECOLAB INC | | 1.G FE | 1,993,900 | 2,000,000 | 1,985,580 | 1,998,636 | 0 | 660 | 0 | 0 | 3.250 | 3.286 | JD | 5,417 | 65,000 | 11/16/2017 | 12/01/2027 | 2,032,500 |
| 278865-BE-9 | ECOLAB INC | | 1.G FE | 3,602,670 | 3,000,000 | 3,078,840 | 3,290,431 | 0 | (68,997) | 0 | 0 | 4.800 | 2.244 | MS | 38,800 | 144,000 | 04/12/2021 | 03/24/2030 | 3,072,000 |
| 278865-BE-9 | ECOLAB INC | | 1.G FE | 2,875,871 | 2,396,000 | 2,458,967 | 2,627,287 | 0 | (54,937) | 0 | 0 | 4.800 | 2.251 | MS | 30,988 | 115,008 | 04/12/2021 | 03/24/2030 | 2,453,504 |
| 278865-BF-6 | ECOLAB INC | | 1.G FE | 3,997,680 | 4,000,000 | 3,483,120 | 3,998,812 | 0 | 223 | 0 | 0 | 1.300 | 1.306 | JJ | 21,667 | 52,000 | 08/10/2020 | 01/30/2031 | 4,026,000 |
| 278865-BS-8 | ECOLAB INC | | 1.G FE | 5,147,650 | 5,000,000 | 5,100,000 | 5,143,972 | 0 | (3,678) | 0 | 0 | 5.000 | 4.619 | MS | 86,111 | 0 | 09/16/2025 | 09/01/2035 | 5,125,000 |
| 278865-BS-8 | ECOLAB INC | | 1.G FE | 5,114,250 | 5,000,000 | 5,100,000 | 5,111,439 | 0 | (2,811) | 0 | 0 | 5.000 | 4.704 | MS | 86,111 | 0 | 09/18/2025 | 09/01/2035 | 5,125,000 |
| 278865-BS-8 | ECOLAB INC | | 1.G FE | 5,014,000 | 5,000,000 | 5,100,000 | 5,013,292 | 0 | (708) | 0 | 0 | 5.000 | 4.964 | MS | 86,111 | 0 | 08/20/2025 | 09/01/2035 | 5,125,000 |
| 278865-BS-8 | ECOLAB INC | | 1.G FE | 3,998,400 | 4,000,000 | 4,080,000 | 3,998,176 | 0 | (224) | 0 | 0 | 5.000 | 5.005 | MS | 68,889 | 0 | 08/18/2025 | 09/01/2035 | 4,100,000 |
| 28176E-AD-0 | EDWARDS LIFESCIENCES CORP | | 2.B FE | 3,007,800 | 3,000,000 | 3,022,110 | 3,002,163 | 0 | (868) | 0 | 0 | 4.300 | 4.267 | JD | 5,733 | 129,000 | 07/09/2018 | 06/15/2028 | 3,064,500 |
| 28176E-AD-0 | EDWARDS LIFESCIENCES CORP | | 2.B FE | 3,990,680 | 4,000,000 | 4,029,480 | 3,997,251 | 0 | 1,011 | 0 | 0 | 4.300 | 4.329 | JD | 7,644 | 172,000 | 06/06/2018 | 06/15/2028 | 4,086,000 |
| 28414H-AG-8 | ELANCO ANIMAL HEALTH INC | | 3.C FE | 572,500 | 500,000 | 523,765 | 523,765 | 25,867 | (10,272) | 0 | 0 | 6.650 | 4.300 | FA | 11,360 | 33,250 | 03/10/2021 | 08/28/2028 | 516,625 |
| 28414H-AG-8 | ELANCO ANIMAL HEALTH INC | | 3.C FE | 3,023,430 | 3,000,000 | 3,142,590 | 3,007,108 | 0 | (2,623) | 0 | 0 | 6.650 | 6.542 | FA | 68,163 | 199,500 | 09/05/2018 | 08/28/2028 | 3,099,750 |
| 285512-AE-9 | ELECTRONIC ARTS INC | | 2.A FE | 2,863,230 | 3,000,000 | 2,885,400 | 2,924,855 | 0 | 13,635 | 0 | 0 | 1.850 | 2.372 | FA | 20,967 | 55,500 | 04/08/2021 | 02/15/2031 | 3,027,750 |
| 285512-AE-9 | ELECTRONIC ARTS INC | | 2.A FE | 3,198,501 | 3,370,000 | 3,241,266 | 3,276,042 | 0 | 17,018 | 0 | 0 | 1.850 | 2.432 | FA | 23,553 | 62,345 | 03/23/2021 | 02/15/2031 | 3,401,173 |
| 285512-AE-9 | ELECTRONIC ARTS INC | | 2.A FE | 1,897,700 | 2,000,000 | 1,923,600 | 1,943,956 | 0 | 10,150 | 0 | 0 | 1.850 | 2.435 | FA | 13,978 | 37,000 | 03/23/2021 | 02/15/2031 | 2,018,500 |
| 036752-AB-9 | ELEVANCE HEALTH INC | | 2.A FE | 1,995,980 | 2,000,000 | 1,991,420 | 1,999,073 | 0 | 436 | 0 | 0 | 3.650 | 3.674 | JD | 6,083 | 73,000 | 11/14/2017 | 12/01/2027 | 2,036,500 |
| 036752-BD-4 | ELEVANCE HEALTH INC | | 2.A FE | 5,020,050 | 5,000,000 | 5,111,250 | 5,017,579 | 0 | (1,862) | 0 | 0 | 5.200 | 5.150 | FA | 98,222 | 205,833 | 10/30/2024 | 02/15/2035 | 5,130,000 |
| 036752-BD-4 | ELEVANCE HEALTH INC | | 2.A FE | 4,972,100 | 5,000,000 | 5,111,250 | 4,973,889 | 0 | 1,812 | 0 | 0 | 5.200 | 5.272 | FA | 98,222 | 205,833 | 10/29/2024 | 02/15/2035 | 5,130,000 |
| 532457-AZ-1 | ELI LILLY | | 1.E FE | 1,589,569 | 1,303,000 | 1,331,418 | 1,343,606 | 0 | (32,697) | 0 | 0 | 5.500 | 2.848 | MS | 21,101 | 71,665 | 08/30/2017 | 03/15/2027 | 1,338,833 |
| 532457-AZ-1 | ELI LILLY | | 1.E FE | 120,961 | 100,000 | 102,181 | 102,813 | 0 | (2,260) | 0 | 0 | 5.500 | 3.100 | MS | 1,619 | 5,500 | 12/06/2016 | 03/15/2027 | 102,750 |
| 532457-AZ-1 | ELI LILLY | | 1.E FE | 1,068,095 | 896,000 | 915,542 | 917,586 | 0 | (17,285) | 0 | 0 | 5.500 | 3.438 | MS | 14,510 | 49,280 | 11/12/2015 | 03/15/2027 | 920,640 |
| 532457-AZ-1 | ELI LILLY | | 1.E FE | 606,275 | 500,000 | 510,905 | 510,819 | 0 | (8,648) | 0 | 0 | 5.500 | 3.644 | MS | 8,097 | 27,500 | 03/27/2012 | 03/15/2027 | 513,750 |
| 532457-BP-2 | ELI LILLY | | 1.E FE | 959,194 | 945,000 | 937,421 | 946,860 | 0 | (1,601) | 0 | 0 | 3.100 | 2.921 | MN | 3,743 | 29,295 | 05/31/2017 | 05/15/2027 | 959,648 |
| 532457-BP-2 | ELI LILLY | | 1.E FE | 1,008,840 | 1,000,000 | 991,980 | 1,001,233 | 0 | (1,059) | 0 | 0 | 3.100 | 2.988 | MN | 3,961 | 31,000 | 01/16/2018 | 05/15/2027 | 1,015,500 |
| 532457-BP-2 | ELI LILLY | | 1.E FE | 999,650 | 1,000,000 | 991,980 | 999,924 | 0 | 37 | 0 | 0 | 3.100 | 3.104 | MN | 3,961 | 31,000 | 05/04/2017 | 05/15/2027 | 1,015,500 |
| 532457-BP-2 | ELI LILLY | | 1.E FE | 980,030 | 1,000,000 | 991,980 | 996,610 | 0 | 2,358 | 0 | 0 | 3.100 | 3.353 | MN | 3,961 | 31,000 | 02/20/2018 | 05/15/2027 | 1,015,500 |
| 532457-BV-9 | ELI LILLY | | 1.E FE | 2,688,792 | 2,388,000 | 2,353,231 | 2,513,851 | 0 | (41,302) | 0 | 0 | 3.375 | 1.544 | MS | 23,731 | 80,595 | 08/25/2021 | 03/15/2029 | 2,428,298 |
| 532457-BV-9 | ELI LILLY | | 1.E FE | 5,802,086 | 5,280,000 | 5,203,123 | 5,489,199 | 0 | (68,056) | 0 | 0 | 3.375 | 1.988 | MS | 52,470 | 178,200 | 03/22/2021 | 03/15/2029 | 5,369,100 |
| 532457-BV-9 | ELI LILLY | | 1.E FE | 3,010,739 | 2,740,000 | 2,700,106 | 2,848,482 | 0 | (35,290) | 0 | 0 | 3.375 | 1.989 | MS | 27,229 | 92,475 | 03/22/2021 | 03/15/2029 | 2,786,238 |
| 532457-BV-9 | ELI LILLY | | 1.E FE | 538,559 | 500,000 | 492,720 | 513,656 | 0 | (4,405) | 0 | 0 | 3.375 | 2.412 | MS | 4,969 | 16,875 | 01/01/2020 | 03/15/2029 | 508,438 |
| 532457-BV-9 | ELI LILLY | | 1.E FE | 2,005,140 | 2,000,000 | 1,970,880 | 2,001,727 | 0 | (546) | 0 | 0 | 3.375 | 3.344 | MS | 19,875 | 67,500 | 02/26/2019 | 03/15/2029 | 2,033,750 |
| 532457-BV-9 | ELI LILLY | | 1.E FE | 1,521,096 | 1,581,000 | 1,557,981 | 1,546,458 | 0 | 9,867 | 0 | 0 | 3.375 | 4.108 | MS | 15,711 | 53,359 | 05/02/2023 | 03/15/2029 | 1,607,679 |
| 532457-BV-9 | ELI LILLY | | 1.E FE | 4,809,050 | 5,000,000 | 4,927,200 | 4,889,878 | 0 | 31,454 | 0 | 0 | 3.375 | 4.114 | MS | 49,688 | 168,750 | 05/02/2023 | 03/15/2029 | 5,084,375 |
| 532457-CF-3 | ELI LILLY & CO | | 1.E FE | 1,033,694 | 1,087,000 | 1,110,055 | 1,044,065 | 0 | 4,798 | 0 | 0 | 4.700 | 5.371 | FA | 17,597 | 51,089 | 10/04/2023 | 02/27/2033 | 1,112,545 |
| 532457-DE-5 | ELI LILLY & CO | | 1.E FE | 8,125,120 | 8,000,000 | 8,154,320 | 8,124,572 | 0 | (548) | 0 | 0 | 4.900 | 4.694 | AO | 142,644 | 0 | 12/08/2025 | 10/15/2035 | 8,196,000 |
| 532457-DE-5 | ELI LILLY & CO | | 1.E FE | 4,995,850 | 5,000,000 | 5,096,450 | 4,995,645 | 0 | (205) | 0 | 0 | 4.900 | 4.909 | AO | 89,153 | 0 | 08/18/2025 | 10/15/2035 | 5,122,500 |
| 29103C-AA-6 | EMERALD BORROWER LP (144A) | | 3.C FE | 2,000,000 | 2,000,000 | 2,085,520 | 2,000,000 | 0 | 0 | 0 | 0 | 6.625 | 6.625 | JD | 5,889 | 132,500 | 05/04/2023 | 12/15/2030 | 2,066,250 |
| 29103C-AA-6 | EMERALD BORROWER LP (144A) | | 3.C FE | 1,997,500 | 2,000,000 | 2,085,520 | 1,998,247 | 0 | 276 | 0 | 0 | 6.625 | 6.645 | JD | 5,889 | 132,500 | 05/04/2023 | 12/15/2030 | 2,066,250 |
| 29103C-AA-6 | EMERALD BORROWER LP (144A) | | 3.C FE | 1,992,500 | 2,000,000 | 2,085,520 | 1,994,754 | 0 | 852 | 0 | 0 | 6.625 | 6.687 | JD | 5,889 | 132,500 | 06/20/2023 | 12/15/2030 | 2,066,250 |
| 29103C-AA-6 | EMERALD BORROWER LP (144A) | | 3.C FE | 992,500 | 1,000,000 | 1,042,760 | 994,681 | 0 | 870 | 0 | 0 | 6.625 | 6.752 | JD | 2,944 | 66,250 | 05/08/2023 | 12/15/2030 | 1,033,125 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 29103C-AA-6 | EMERALD BORROWER LP (144A) | | 3.C FE | 1,955,000 | 2,000,000 | 2,085,520 | 1,967,155 | 0 | 5,356 | 0 | 0 | 6.625 | 7.022 | JD | 5,889 | 132,500 | 09/07/2023 | 12/15/2030 | 2,066,250 |
| 291011-AQ-7 | EMERSON ELECTRIC | | 1.F FE | 5,495,920 | 4,000,000 | 4,365,360 | 4,938,756 | 0 | (130,448) | 0 | 0 | 6.000 | 2.175 | FA | 90,667 | 240,000 | 07/22/2021 | 08/15/2032 | 4,120,000 |
| 291011-BN-3 | EMERSON ELECTRIC | | 1.F FE | 4,715,807 | 4,777,000 | 4,338,758 | 4,744,672 | 0 | 6,340 | 0 | 0 | 1.950 | 2.099 | AO | 19,665 | 93,152 | 04/01/2021 | 10/15/2030 | 4,823,576 |
| 291011-BR-4 | EMERSON ELECTRIC | | 1.F FE | 4,529,608 | 5,295,000 | 4,725,840 | 4,631,041 | 0 | 94,497 | 0 | 0 | 2.200 | 4.627 | JD | 3,236 | 116,490 | 12/03/2024 | 12/21/2031 | 5,353,245 |
| 291011-BR-4 | EMERSON ELECTRIC | | 1.F FE | 12,789,000 | 15,000,000 | 13,387,650 | 13,086,761 | 0 | 271,864 | 0 | 0 | 2.200 | 4.672 | JD | 9,167 | 330,000 | 11/25/2024 | 12/21/2031 | 15,165,000 |
| 291011-BR-4 | EMERSON ELECTRIC | | 1.F FE | 12,688,350 | 15,000,000 | 13,387,650 | 13,001,178 | 0 | 282,823 | 0 | 0 | 2.200 | 4.792 | JD | 9,167 | 330,000 | 11/21/2024 | 12/21/2031 | 15,165,000 |
| 291011-BT-0 | EMERSON ELECTRIC CO | | 1.F FE | 10,118,300 | 10,000,000 | 10,274,400 | 10,109,862 | 0 | (8,438) | 0 | 0 | 5.000 | 4.847 | MS | 147,222 | 265,278 | 03/04/2025 | 03/15/2035 | 10,250,000 |
| 291011-BT-0 | EMERSON ELECTRIC CO | | 1.F FE | 4,015,480 | 4,000,000 | 4,109,760 | 4,014,238 | 0 | (1,242) | 0 | 0 | 5.000 | 4.950 | MS | 58,889 | 106,111 | 02/27/2025 | 03/15/2035 | 4,100,000 |
| 291011-BT-0 | EMERSON ELECTRIC CO | | 1.F FE | 10,030,200 | 10,000,000 | 10,274,400 | 10,027,665 | 0 | (2,535) | 0 | 0 | 5.000 | 4.961 | MS | 147,222 | 265,278 | 02/26/2025 | 03/15/2035 | 10,250,000 |
| 291011-BT-0 | EMERSON ELECTRIC CO | | 1.F FE | 3,996,160 | 4,000,000 | 4,109,760 | 3,996,183 | 0 | 23 | 0 | 0 | 5.000 | 5.012 | MS | 58,889 | 106,111 | 02/25/2025 | 03/15/2035 | 4,100,000 |
| 29248O-AL-4 | ENERGY TRANSFER LP | | 2.B FE | 1,983,940 | 2,000,000 | 2,034,300 | 1,995,331 | 0 | 1,763 | 0 | 0 | 4.950 | 5.053 | MN | 12,650 | 99,000 | 05/07/2018 | 05/15/2028 | 2,049,500 |
| 29273V-AP-5 | ENERGY TRANSFER LP | | 2.B FE | 1,999,480 | 2,000,000 | 2,053,940 | 1,999,780 | 0 | 34 | 0 | 0 | 5.550 | 5.552 | FA | 41,933 | 111,000 | 12/05/2022 | 02/15/2028 | 2,055,500 |
| 29273V-BE-9 | ENERGY TRANSFER LP | | 2.B FE | 6,991,040 | 7,000,000 | 7,249,620 | 6,991,338 | 0 | 298 | 0 | 0 | 5.700 | 5.716 | AO | 99,750 | 229,425 | 02/18/2025 | 04/01/2035 | 7,199,500 |
| 29365B-AA-1 | ENTEGRIS ESCROW CORP (144A) | | 2.C FE | 2,985,690 | 3,000,000 | 3,009,510 | 2,992,484 | 0 | 2,004 | 0 | 0 | 4.750 | 4.831 | AO | 30,083 | 142,500 | 04/05/2022 | 04/15/2029 | 3,071,250 |
| 29365B-AA-1 | ENTEGRIS ESCROW CORP (144A) | | 2.C FE | 1,797,500 | 2,000,000 | 2,006,340 | 1,870,284 | 0 | 33,921 | 0 | 0 | 4.750 | 6.988 | AO | 20,056 | 95,000 | 10/02/2023 | 04/15/2029 | 2,047,500 |
| 29364D-AU-4 | ENTERGY ARKANSAS | | 1.F FE | 1,083,000 | 1,000,000 | 998,940 | 1,000,396 | 0 | (9,260) | 0 | 0 | 3.500 | 2.981 | AO | 8,750 | 35,000 | 06/13/2016 | 04/01/2026 | 1,017,500 |
| 29364D-AU-4 | ENTERGY ARKANSAS | | 1.F FE | 1,022,080 | 1,000,000 | 998,940 | 1,000,107 | 0 | (2,772) | 0 | 0 | 3.500 | 3.338 | AO | 8,750 | 35,000 | 05/09/2017 | 04/01/2026 | 1,017,500 |
| 29364D-AU-4 | ENTERGY ARKANSAS | | 1.F FE | 2,992,530 | 3,000,000 | 2,996,820 | 2,999,502 | 0 | 927 | 0 | 0 | 3.500 | 3.536 | AO | 26,250 | 105,000 | 04/05/2018 | 04/01/2026 | 3,052,500 |
| 29364D-AU-4 | ENTERGY ARKANSAS | | 1.F FE | 996,710 | 1,000,000 | 998,940 | 999,827 | 0 | 338 | 0 | 0 | 3.500 | 3.539 | AO | 8,750 | 35,000 | 01/05/2016 | 04/01/2026 | 1,017,500 |
| 29364D-AV-2 | ENTERGY ARKANSAS | | 1.F FE | 2,189,460 | 2,000,000 | 2,003,280 | 2,055,664 | 0 | (24,619) | 0 | 0 | 4.000 | 2.670 | JD | 6,667 | 80,000 | 03/13/2020 | 06/01/2028 | 2,040,000 |
| 29364D-AV-2 | ENTERGY ARKANSAS | | 1.F FE | 2,997,960 | 3,000,000 | 3,004,920 | 2,999,370 | 0 | 212 | 0 | 0 | 4.000 | 4.008 | JD | 10,000 | 120,000 | 05/08/2018 | 06/01/2028 | 3,060,000 |
| 29366M-AD-0 | ENTERGY ARKANSAS | | 1.F FE | 5,022,450 | 5,000,000 | 5,171,700 | 5,017,495 | 0 | (2,074) | 0 | 0 | 5.150 | 5.089 | JJ | 118,736 | 257,500 | 06/12/2023 | 01/15/2033 | 5,128,750 |
| 29366M-AF-5 | ENTERGY ARKANSAS | | 1.F FE | 2,702,701 | 2,672,000 | 2,798,065 | 2,699,026 | 0 | (2,575) | 0 | 0 | 5.450 | 5.296 | JD | 12,135 | 145,624 | 06/25/2024 | 06/01/2034 | 2,744,812 |
| 29366M-AF-5 | ENTERGY ARKANSAS | | 1.F FE | 5,039,400 | 5,000,000 | 5,235,900 | 5,037,054 | 0 | (2,346) | 0 | 0 | 5.450 | 5.337 | JD | 22,708 | 272,500 | 05/05/2025 | 06/01/2034 | 5,136,250 |
| 29364W-AW-8 | ENTERGY LOUISIANA LLC | | 1.F FE | 999,900 | 1,000,000 | 987,290 | 999,946 | 0 | 9 | 0 | 0 | 3.250 | 3.251 | AO | 8,125 | 32,500 | 03/17/2016 | 04/01/2028 | 1,016,250 |
| 29364W-AY-4 | ENTERGY LOUISIANA LLC | | 1.F FE | 1,991,540 | 2,000,000 | 1,980,720 | 1,999,254 | 0 | 926 | 0 | 0 | 2.400 | 2.448 | AO | 12,000 | 48,000 | 09/28/2016 | 10/01/2026 | 2,024,000 |
| 29364W-AZ-1 | ENTERGY LOUISIANA LLC | | 1.F FE | 1,999,020 | 2,000,000 | 1,976,940 | 1,999,753 | 0 | 111 | 0 | 0 | 3.120 | 3.126 | MS | 20,800 | 62,400 | 05/17/2017 | 09/01/2027 | 2,031,200 |
| 29364W-AZ-1 | ENTERGY LOUISIANA LLC | | 1.F FE | 114,385 | 120,000 | 118,616 | 118,820 | 0 | 672 | 0 | 0 | 3.120 | 3.732 | MS | 1,248 | 3,744 | 07/31/2018 | 09/01/2027 | 121,872 |
| 29364W-BE-7 | ENTERGY LOUISIANA LLC | | 1.F FE | 3,040,560 | 3,000,000 | 2,652,810 | 3,020,274 | 0 | (4,131) | 0 | 0 | 1.600 | 1.451 | JD | 2,133 | 48,000 | 12/08/2020 | 12/15/2030 | 3,024,000 |
| 29364W-BP-2 | ENTERGY LOUISIANA LLC | | 1.F FE | 7,022,680 | 7,000,000 | 7,159,040 | 7,021,705 | 0 | (975) | 0 | 0 | 5.150 | 5.104 | MS | 106,147 | 180,250 | 07/24/2025 | 09/15/2034 | 7,180,250 |
| 29364N-AT-5 | ENTERGY MISSISSIPPI | | 1.F FE | 2,999,040 | 3,000,000 | 2,925,060 | 2,999,749 | 0 | 82 | 0 | 0 | 2.850 | 2.853 | JD | 7,125 | 85,500 | 05/10/2016 | 06/01/2028 | 3,042,750 |
| 29364N-AU-2 | ENTERGY MISSISSIPPI | | 1.F FE | 996,590 | 1,000,000 | 983,900 | 999,245 | 0 | 367 | 0 | 0 | 3.250 | 3.290 | JD | 2,708 | 32,500 | 11/09/2017 | 12/01/2027 | 1,016,250 |
| 29364P-AP-8 | ENTERGY NEW ORLEANS | | 2.B FE | 2,000,000 | 2,000,000 | 1,996,020 | 2,000,000 | 0 | 0 | 0 | 0 | 4.000 | 4.000 | JD | 6,667 | 80,000 | 05/18/2016 | 06/01/2026 | 2,040,000 |
| 29365T-AF-1 | ENTERGY TEXAS INC | | 1.G FE | 997,380 | 1,000,000 | 988,520 | 999,409 | 0 | 283 | 0 | 0 | 3.450 | 3.481 | JD | 2,875 | 34,500 | 11/14/2017 | 12/01/2027 | 1,017,250 |
| 29365T-AG-9 | ENTERGY TEXAS INC | | 1.G FE | 2,255,500 | 2,000,000 | 1,998,260 | 2,092,090 | 0 | (29,261) | 0 | 0 | 4.000 | 2.400 | MS | 20,000 | 80,000 | 01/29/2020 | 03/30/2029 | 2,040,000 |
| 29365T-AG-9 | ENTERGY TEXAS INC | | 1.G FE | 2,235,520 | 2,000,000 | 1,998,260 | 2,082,712 | 0 | (26,198) | 0 | 0 | 4.000 | 2.559 | MS | 20,000 | 80,000 | 10/07/2019 | 03/30/2029 | 2,040,000 |
| 29365T-AQ-7 | ENTERGY TEXAS INC | | 1.G FE | 5,029,100 | 5,000,000 | 5,136,750 | 5,027,395 | 0 | (1,705) | 0 | 0 | 5.250 | 5.173 | AO | 55,417 | 166,250 | 03/04/2025 | 04/15/2035 | 5,131,250 |
| 29365T-AQ-7 | ENTERGY TEXAS INC | | 1.G FE | 3,005,520 | 3,000,000 | 3,082,050 | 3,005,232 | 0 | (288) | 0 | 0 | 5.250 | 5.225 | AO | 33,250 | 99,750 | 02/25/2025 | 04/15/2035 | 3,078,750 |
| 29365T-AQ-7 | ENTERGY TEXAS INC | | 1.G FE | 1,994,800 | 2,000,000 | 2,054,700 | 1,995,180 | 0 | 380 | 0 | 0 | 5.250 | 5.282 | AO | 22,167 | 66,500 | 02/24/2025 | 04/15/2035 | 2,052,500 |
| 29379V-BH-5 | ENTERPRISE PRODUCTS OPERATING LLC | | 1.G FE | 2,070,760 | 2,000,000 | 1,998,740 | 2,000,147 | 0 | (10,289) | 0 | 0 | 3.700 | 3.559 | FA | 27,956 | 74,000 | 06/04/2019 | 02/15/2026 | 2,037,000 |
| 29379V-BH-5 | ENTERPRISE PRODUCTS OPERATING LLC | | 1.G FE | 2,954,400 | 3,000,000 | 2,998,110 | 2,998,942 | 0 | 6,708 | 0 | 0 | 3.700 | 3.935 | FA | 41,933 | 111,000 | 08/01/2018 | 02/15/2026 | 3,055,500 |
| 29379V-BL-6 | ENTERPRISE PRODUCTS OPERATING LLC | | 1.G FE | 1,047,280 | 1,000,000 | 1,001,300 | 1,005,253 | 0 | (5,828) | 0 | 0 | 3.950 | 3.335 | FA | 14,922 | 39,500 | 11/28/2017 | 02/15/2027 | 1,019,750 |
| 29379V-BL-6 | ENTERPRISE PRODUCTS OPERATING LLC | | 1.G FE | 1,007,090 | 1,000,000 | 1,001,300 | 1,000,843 | 0 | (920) | 0 | 0 | 3.950 | 3.852 | FA | 14,922 | 39,500 | 04/16/2018 | 02/15/2027 | 1,019,750 |
| 29379V-BL-6 | ENTERPRISE PRODUCTS OPERATING LLC | | 1.G FE | 2,986,830 | 3,000,000 | 3,003,900 | 2,997,968 | 0 | 1,643 | 0 | 0 | 3.950 | 4.009 | FA | 44,767 | 118,500 | 04/24/2018 | 02/15/2027 | 3,059,250 |
| 29379V-BT-9 | ENTERPRISE PRODUCTS OPERATING LLC | | 1.G FE | 4,988,200 | 5,000,000 | 5,031,900 | 4,995,956 | 0 | 1,253 | 0 | 0 | 4.150 | 4.179 | AO | 43,229 | 207,500 | 10/03/2018 | 10/16/2028 | 5,103,750 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 29379V-CK-7 | ENTERPRISE PRODUCTS OPERATING LLC | | 1.G FE | 9,981,600 | 10,000,000 | 10,125,800 | 9,983,285 | 0 | 1,685 | 0 | 0 | 4.600 | 4.637 | JJ | 244,056 | 0 | 06/17/2025 | 01/15/2031 | 10,230,000 |
| 29379V-CL-5 | ENTERPRISE PRODUCTS OPERATING LLC | | 1.G FE | 3,067,320 | 3,000,000 | 3,055,710 | 3,067,048 | 0 | (272) | 0 | 0 | 5.200 | 4.910 | JJ | 82,767 | 0 | 12/02/2025 | 01/15/2036 | 3,078,000 |
| 29379V-CL-5 | ENTERPRISE PRODUCTS OPERATING LLC | | 1.G FE | 4,994,900 | 5,000,000 | 5,092,850 | 4,995,219 | 0 | 319 | 0 | 0 | 5.200 | 5.212 | JJ | 137,944 | 0 | 06/23/2025 | 01/15/2036 | 5,130,000 |
| 29379V-CL-5 | ENTERPRISE PRODUCTS OPERATING LLC | | 1.G FE | 2,991,630 | 3,000,000 | 3,055,710 | 2,992,006 | 0 | 376 | 0 | 0 | 5.200 | 5.234 | JJ | 82,767 | 0 | 06/18/2025 | 01/15/2036 | 3,078,000 |
| 26875P-AU-5 | EOG RESOURCES INC | | 1.G FE | 4,995,850 | 5,000,000 | 5,035,000 | 4,996,217 | 0 | 367 | 0 | 0 | 4.375 | 4.393 | AO | 46,181 | 109,375 | 06/27/2025 | 04/15/2030 | 5,109,375 |
| 26875P-AZ-4 | EOG RESOURCES INC | | 1.G FE | 7,737,525 | 7,500,000 | 7,709,625 | 7,732,496 | 0 | (5,029) | 0 | 0 | 5.350 | 4.947 | JJ | 200,625 | 0 | 09/10/2025 | 01/15/2036 | 7,700,625 |
| 26875P-AZ-4 | EOG RESOURCES INC | | 1.G FE | 6,425,901 | 6,263,000 | 6,438,051 | 6,424,838 | 0 | (1,062) | 0 | 0 | 5.350 | 5.013 | JJ | 167,535 | 0 | 11/20/2025 | 01/15/2036 | 6,430,535 |
| 26875P-AZ-4 | EOG RESOURCES INC | | 1.G FE | 5,118,350 | 5,000,000 | 5,139,750 | 5,117,587 | 0 | (763) | 0 | 0 | 5.350 | 5.043 | JJ | 133,750 | 0 | 11/19/2025 | 01/15/2036 | 5,133,750 |
| 26875P-AZ-4 | EOG RESOURCES INC | | 1.G FE | 5,013,450 | 5,000,000 | 5,139,750 | 5,012,958 | 0 | (492) | 0 | 0 | 5.350 | 5.316 | JJ | 133,750 | 0 | 06/17/2025 | 01/15/2036 | 5,133,750 |
| 26884L-AF-6 | EQT CORP | | 2.C FE | 999,180 | 1,000,000 | 996,270 | 999,785 | 0 | 91 | 0 | 0 | 3.900 | 3.910 | AO | 9,750 | 39,000 | 09/27/2017 | 10/01/2027 | 1,019,500 |
| 294429-AL-9 | EQUIFAX INC | | 2.B FE | 999,640 | 1,000,000 | 995,510 | 999,947 | 0 | 20 | 0 | 0 | 3.250 | 3.254 | JD | 2,708 | 32,500 | 05/05/2016 | 06/01/2026 | 1,016,250 |
| 294429-AV-7 | EQUIFAX INC | | 2.B FE | 4,995,350 | 5,000,000 | 5,097,250 | 4,998,491 | 0 | 654 | 0 | 0 | 5.100 | 5.115 | JD | 11,333 | 255,000 | 09/07/2022 | 12/15/2027 | 5,127,500 |
| 26884T-AR-3 | ERAC USA FINANCE LLC (144A) | | 1.G FE | 1,993,480 | 2,000,000 | 1,990,660 | 1,999,300 | 0 | 700 | 0 | 0 | 3.300 | 3.337 | JD | 5,500 | 66,000 | 05/23/2016 | 12/01/2026 | 2,033,000 |
| 26884T-AW-2 | ERAC USA FINANCE LLC (144A) | | 1.G FE | 4,918,500 | 5,000,000 | 5,081,600 | 4,935,805 | 0 | 7,016 | 0 | 0 | 4.900 | 5.111 | MN | 40,833 | 245,000 | 05/31/2023 | 05/01/2033 | 5,122,500 |
| 26884T-AW-2 | ERAC USA FINANCE LLC (144A) | | 1.G FE | 10,758,399 | 10,930,000 | 11,108,378 | 10,776,555 | 0 | 16,764 | 0 | 0 | 4.900 | 5.131 | MN | 89,262 | 535,570 | 11/20/2024 | 05/01/2033 | 11,197,785 |
| 26884A-BF-9 | ERP OPERATING LP | | 1.G FE | 996,170 | 1,000,000 | 992,030 | 999,618 | 0 | 420 | 0 | 0 | 2.850 | 2.894 | MN | 4,750 | 28,500 | 10/05/2016 | 11/01/2026 | 1,014,250 |
| 26884A-BF-9 | ERP OPERATING LP | | 1.G FE | 993,410 | 1,000,000 | 992,030 | 999,356 | 0 | 726 | 0 | 0 | 2.850 | 2.926 | MN | 4,750 | 28,500 | 10/04/2016 | 11/01/2026 | 1,014,250 |
| 26884A-BG-7 | ERP OPERATING LP | | 1.G FE | 4,393,828 | 4,600,000 | 4,559,198 | 4,559,011 | 0 | 24,587 | 0 | 0 | 3.250 | 3.834 | FA | 62,292 | 149,500 | 05/30/2018 | 08/01/2027 | 4,674,750 |
| 26884A-BJ-1 | ERP OPERATING LP | | 1.G FE | 1,988,040 | 2,000,000 | 1,981,720 | 1,996,996 | 0 | 1,281 | 0 | 0 | 3.500 | 3.571 | MS | 23,333 | 70,000 | 02/01/2018 | 03/01/2028 | 2,035,000 |
| 29736R-AJ-9 | ESTEE LAUDER CO | | 1.G FE | 1,000,830 | 1,000,000 | 992,090 | 1,000,093 | 0 | (94) | 0 | 0 | 3.150 | 3.140 | MS | 9,275 | 31,500 | 02/07/2017 | 03/15/2027 | 1,015,750 |
| 29736R-AJ-9 | ESTEE LAUDER CO | | 1.G FE | 999,630 | 1,000,000 | 992,090 | 999,923 | 0 | 38 | 0 | 0 | 3.150 | 3.154 | MS | 9,275 | 31,500 | 02/06/2017 | 03/15/2027 | 1,015,750 |
| 29736R-AQ-3 | ESTEE LAUDER CO | | 1.G FE | 3,265,230 | 3,000,000 | 2,818,290 | 3,123,581 | 0 | (29,430) | 0 | 0 | 2.600 | 1.544 | AO | 16,467 | 78,000 | 01/13/2021 | 04/15/2030 | 3,039,000 |
| 29736R-AR-1 | ESTEE LAUDER CO | | 1.G FE | 2,921,490 | 3,000,000 | 2,680,500 | 2,956,710 | 0 | 7,748 | 0 | 0 | 1.950 | 2.245 | MS | 17,225 | 58,500 | 04/01/2021 | 03/15/2031 | 3,029,250 |
| 95709T-AN-0 | EVERGY KANSAS CENTRAL | | 1.F FE | 1,997,180 | 2,000,000 | 1,986,140 | 1,999,842 | 0 | 310 | 0 | 0 | 2.550 | 2.566 | JJ | 25,500 | 51,000 | 06/13/2016 | 07/01/2026 | 2,025,500 |
| 95709T-AP-5 | EVERGY KANSAS CENTRAL | | 1.F FE | 996,120 | 1,000,000 | 991,440 | 999,422 | 0 | 423 | 0 | 0 | 3.100 | 3.145 | AO | 7,750 | 31,000 | 02/27/2017 | 04/01/2027 | 1,015,500 |
| 95709T-AP-5 | EVERGY KANSAS CENTRAL | | 1.F FE | 493,890 | 500,000 | 495,720 | 499,115 | 0 | 670 | 0 | 0 | 3.100 | 3.243 | AO | 3,875 | 15,500 | 03/01/2017 | 04/01/2027 | 507,750 |
| 30225V-AJ-6 | EXTRA SPACE STORAGE LP | | 2.B FE | 3,085,710 | 3,000,000 | 3,100,410 | 3,058,713 | 0 | (25,201) | 0 | 0 | 5.700 | 4.737 | AO | 42,750 | 171,000 | 12/02/2024 | 04/01/2028 | 3,085,500 |
| 30225V-AU-1 | EXTRA SPACE STORAGE LP | | 2.B FE | 4,991,500 | 5,000,000 | 5,128,050 | 4,991,435 | 0 | (65) | 0 | 0 | 5.400 | 5.423 | JD | 12,000 | 199,500 | 03/10/2025 | 06/15/2035 | 5,135,000 |
| 30231G-AT-9 | EXXON MOBIL CORP | | 1.D FE | 2,098,310 | 2,000,000 | 1,997,540 | 2,000,080 | 0 | (15,977) | 0 | 0 | 3.043 | 2.854 | MS | 20,287 | 60,860 | 01/01/2020 | 03/01/2026 | 2,030,430 |
| 30231G-AT-9 | EXXON MOBIL CORP | | 1.D FE | 1,022,820 | 1,000,000 | 998,770 | 1,000,010 | 0 | (2,428) | 0 | 0 | 3.043 | 2.973 | MS | 10,143 | 30,430 | 04/01/2016 | 03/01/2026 | 1,015,215 |
| 30231G-AT-9 | EXXON MOBIL CORP | | 1.D FE | 1,968,080 | 2,000,000 | 1,997,540 | 1,999,124 | 0 | 4,425 | 0 | 0 | 3.043 | 3.274 | MS | 20,287 | 60,860 | 04/10/2018 | 03/01/2026 | 2,030,430 |
| 30231G-AT-9 | EXXON MOBIL CORP | | 1.D FE | 4,862,500 | 5,000,000 | 4,993,850 | 4,996,338 | 0 | 19,558 | 0 | 0 | 3.043 | 3.450 | MS | 50,717 | 152,150 | 05/29/2018 | 03/01/2026 | 5,076,075 |
| 303250-AE-4 | FAIR ISAAC (144A) | | 3.A FE | 88,550 | 88,000 | 88,179 | 88,007 | 260 | (90) | 0 | 0 | 5.250 | 5.149 | MN | 590 | 4,620 | 06/27/2018 | 05/15/2026 | 90,310 |
| 303250-AE-4 | FAIR ISAAC (144A) | | 3.A FE | 999,206 | 993,000 | 995,016 | 993,078 | 2,911 | (996) | 0 | 0 | 5.250 | 5.151 | MN | 6,661 | 52,133 | 05/25/2018 | 05/15/2026 | 1,019,066 |
| 303250-AE-4 | FAIR ISAAC (144A) | | 3.A FE | 503,125 | 500,000 | 501,015 | 500,039 | 1,460 | (497) | 0 | 0 | 5.250 | 5.152 | MN | 3,354 | 26,250 | 05/01/2018 | 05/15/2026 | 513,125 |
| 303250-AE-4 | FAIR ISAAC (144A) | | 3.A FE | 351,750 | 350,000 | 350,711 | 350,020 | 958 | (291) | 0 | 0 | 5.250 | 5.169 | MN | 2,348 | 18,375 | 06/28/2018 | 05/15/2026 | 359,188 |
| 303250-AE-4 | FAIR ISAAC (144A) | | 3.A FE | 350,875 | 350,000 | 350,711 | 350,003 | 807 | (157) | 0 | 0 | 5.250 | 5.209 | MN | 2,348 | 18,375 | 07/12/2018 | 05/15/2026 | 359,188 |
| 303250-AE-4 | FAIR ISAAC (144A) | | 3.A FE | 500,000 | 500,000 | 501,015 | 500,000 | 925 | 0 | 0 | 0 | 5.250 | 5.250 | MN | 3,354 | 26,250 | 05/01/2018 | 05/15/2026 | 513,125 |
| 303250-AF-1 | FAIR ISAAC (144A) | | 3.A FE | 1,965,000 | 2,000,000 | 1,979,960 | 1,979,960 | 85,474 | 5,546 | 0 | 0 | 4.000 | 4.318 | JD | 3,556 | 80,000 | 02/16/2022 | 06/15/2028 | 2,040,000 |
| 313747-AY-3 | FEDERAL REALTY INVESTMENT TRUST | | 2.A FE | 1,988,080 | 2,000,000 | 1,977,580 | 1,997,808 | 0 | 1,354 | 0 | 0 | 3.250 | 3.323 | JJ | 29,972 | 65,000 | 12/07/2017 | 07/15/2027 | 2,032,500 |
| 313747-AZ-0 | FEDERAL REALTY INVESTMENT TRUST | | 2.A FE | 2,995,140 | 3,000,000 | 2,902,530 | 2,998,119 | 0 | 498 | 0 | 0 | 3.200 | 3.219 | JD | 4,267 | 96,000 | 06/04/2019 | 06/15/2029 | 3,048,000 |
| 31428X-BF-2 | FEDEX CORP | | 2.B FE | 1,013,040 | 1,000,000 | 997,950 | 1,000,063 | 0 | (1,735) | 0 | 0 | 3.250 | 3.146 | AO | 8,125 | 32,500 | 12/08/2017 | 04/01/2026 | 1,016,250 |
| 31428X-BF-2 | FEDEX CORP | | 2.B FE | 997,960 | 1,000,000 | 997,950 | 999,875 | 0 | 199 | 0 | 0 | 3.250 | 3.274 | AO | 8,125 | 32,500 | 03/21/2016 | 04/01/2026 | 1,016,250 |
| 31428X-DH-6 | FEDEX CORP | | 2.B FE | 6,976,970 | 7,000,000 | 6,361,530 | 6,986,936 | 0 | 2,233 | 0 | 0 | 2.400 | 2.437 | MN | 21,467 | 185,500 | 04/20/2021 | 05/15/2031 | 7,084,000 |
| 31428X-DH-6 | FEDEX CORP | | 2.B FE | 2,988,030 | 3,000,000 | 2,726,370 | 2,993,201 | 0 | 1,163 | 0 | 0 | 2.400 | 2.445 | MN | 9,200 | 79,500 | 04/21/2021 | 05/15/2031 | 3,036,000 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 31620M-AY-2 | FIDELITY NATIONAL INFORMATION SERVICES | | 2.B FE | 1,984,560 | 2,000,000 | 1,993,700 | 1,995,629 | 0 | 1,679 | 0 | 0 | 4.250 | 4.346 | MN | 10,861 | 85,000 | 05/15/2018 | 05/15/2028 | 2,042,500 |
| 31620M-BR-6 | FIDELITY NATIONAL INFORMATION SERVICES | | 2.B FE | 10,002,521 | 10,793,000 | 10,741,302 | 10,721,893 | 0 | 408,054 | 0 | 0 | 1.150 | 5.117 | MS | 41,373 | 124,120 | 03/12/2024 | 03/01/2026 | 10,855,060 |
| 31620M-BR-6 | FIDELITY NATIONAL INFORMATION SERVICES | | 2.B FE | 5,548,020 | 6,000,000 | 5,971,260 | 5,958,950 | 0 | 235,304 | 0 | 0 | 1.150 | 5.271 | MS | 23,000 | 69,000 | 03/18/2024 | 03/01/2026 | 6,034,500 |
| 316773-DG-2 | FIFTH THIRD BANCORP | | 2.A FE | 7,000,000 | 7,000,000 | 7,085,540 | 7,000,000 | 0 | 0 | 0 | 0 | 4.772 | 4.772 | JJ | 141,967 | 334,040 | 07/25/2022 | 07/28/2030 | 7,167,020 |
| 316773-CV-0 | FIFTH THIRD BANCORP LS:742K | LS | 2.A FE | 998,200 | 1,000,000 | 999,060 | 999,494 | 0 | 196 | 0 | 0 | 3.950 | 3.972 | MS | 11,740 | 39,500 | 03/12/2018 | 03/14/2028 | 1,019,750 |
| 337738-BJ-6 | FISERV INC | | 2.B FE | 3,002,940 | 3,000,000 | 3,032,730 | 3,001,041 | 0 | (964) | 0 | 0 | 5.150 | 5.114 | MS | 45,492 | 154,500 | 02/28/2024 | 03/15/2027 | 3,077,250 |
| 337738-BJ-6 | FISERV INC | | 2.B FE | 9,990,100 | 10,000,000 | 10,109,100 | 9,995,166 | 0 | 3,164 | 0 | 0 | 5.150 | 5.185 | MS | 151,639 | 515,000 | 02/26/2024 | 03/15/2027 | 10,257,500 |
| 340711-BC-3 | FLORIDA GAS TRANSMISSION (144A) | | 2.B FE | 5,016,600 | 5,000,000 | 5,202,250 | 5,016,127 | 0 | (473) | 0 | 0 | 5.750 | 5.705 | JJ | 159,722 | 0 | 05/29/2025 | 07/15/2035 | 5,143,750 |
| 341081-EP-8 | FLORIDA POWER & LIGHT | | 1.E FE | 8,652,540 | 6,500,000 | 6,903,195 | 7,873,430 | 0 | (174,684) | 0 | 0 | 5.850 | 2.568 | FA | 158,438 | 380,250 | 04/27/2021 | 02/01/2033 | 6,690,125 |
| 341081-GN-1 | FLORIDA POWER & LIGHT | | 1.D FE | 6,995,380 | 7,000,000 | 7,094,430 | 6,997,340 | 0 | 916 | 0 | 0 | 4.400 | 4.415 | MN | 39,356 | 308,000 | 05/15/2023 | 05/15/2028 | 7,154,000 |
| 341081-GQ-4 | FLORIDA POWER & LIGHT | | 1.D FE | 2,985,870 | 3,000,000 | 3,059,940 | 2,988,794 | 0 | 1,219 | 0 | 0 | 4.800 | 4.860 | MN | 18,400 | 144,000 | 06/28/2023 | 05/15/2033 | 3,072,000 |
| 341081-GU-5 | FLORIDA POWER & LIGHT | | 1.D FE | 5,245,250 | 5,000,000 | 5,240,150 | 5,217,343 | 0 | (21,279) | 0 | 0 | 5.300 | 4.657 | JD | 11,778 | 265,000 | 08/28/2024 | 06/15/2034 | 5,132,500 |
| 341081-GU-5 | FLORIDA POWER & LIGHT | | 1.D FE | 2,041,840 | 2,000,000 | 2,096,060 | 2,036,937 | 0 | (3,548) | 0 | 0 | 5.300 | 5.023 | JD | 4,711 | 106,000 | 07/24/2024 | 06/15/2034 | 2,053,000 |
| 341081-HA-8 | FLORIDA POWER & LIGHT | | 1.D FE | 4,990,850 | 5,000,000 | 4,954,400 | 4,990,725 | 0 | (125) | 0 | 0 | 4.700 | 4.721 | FA | 16,972 | 0 | 12/03/2025 | 02/15/2036 | 5,117,500 |
| 341081-HA-8 | FLORIDA POWER & LIGHT | | 1.D FE | 4,983,250 | 5,000,000 | 4,954,400 | 4,983,167 | 0 | (83) | 0 | 0 | 4.700 | 4.740 | FA | 16,972 | 0 | 12/02/2025 | 02/15/2036 | 5,117,500 |
| 341081-HA-8 | FLORIDA POWER & LIGHT | | 1.D FE | 4,960,900 | 5,000,000 | 4,954,400 | 4,960,936 | 0 | 36 | 0 | 0 | 4.700 | 4.796 | FA | 16,972 | 0 | 12/08/2025 | 02/15/2036 | 5,117,500 |
| 344045-AA-7 | FLUTTER TREASURY DAC (144A) | | 2.C FE | 2,000,000 | 2,000,000 | 2,070,860 | 2,000,000 | 0 | 0 | 0 | 0 | 6.375 | 6.375 | AO | 26,917 | 127,500 | 04/17/2024 | 04/29/2029 | 2,004,958 |
| 344045-AB-5 | FLUTTER TREASURY DAC (144A) | | 2.C FE | 1,000,000 | 1,000,000 | 1,014,440 | 1,000,000 | 0 | 0 | 0 | 0 | 5.875 | 5.875 | AO | 12,403 | 21,378 | 07/24/2025 | 06/04/2031 | 1,007,997 |
| 302491-AU-9 | FMC CORP LS: 20K | LS | 3.A FE | 998,250 | 1,100,000 | 976,316 | 976,316 | (23,829) | 1,895 | 0 | 0 | 3.450 | 6.198 | AO | 9,488 | 0 | 12/01/2025 | 10/01/2029 | 1,118,975 |
| 302491-AT-2 | FMC CORP LS:1.7M | LS | 3.A FE | 4,994,950 | 5,000,000 | 4,950,300 | 4,950,300 | (48,952) | 763 | 0 | 0 | 3.200 | 3.216 | AO | 40,000 | 160,000 | 09/17/2019 | 10/01/2026 | 5,080,000 |
| 345397-C9-2 | FORD MOTOR CREDIT CO LLC | | 2.C FE | 2,999,610 | 3,000,000 | 3,131,280 | 3,000,000 | 0 | 0 | 0 | 0 | 6.800 | 6.800 | MN | 27,767 | 204,000 | 04/03/2023 | 05/12/2028 | 3,102,000 |
| 345397-D2-6 | FORD MOTOR CREDIT CO LLC | | 2.C FE | 2,000,000 | 2,000,000 | 2,017,760 | 2,000,000 | 0 | 0 | 0 | 0 | 6.950 | 6.950 | JD | 8,108 | 139,000 | 06/05/2023 | 06/10/2026 | 2,069,500 |
| 34959J-AG-3 | FORTIVE CORPORATION | | 2.B FE | 2,989,320 | 3,000,000 | 2,988,570 | 2,999,374 | 0 | 1,182 | 0 | 0 | 3.150 | 3.192 | JD | 4,200 | 94,500 | 06/06/2016 | 06/15/2026 | 3,047,250 |
| 34959J-AG-3 | FORTIVE CORPORATION | | 2.B FE | 247,903 | 250,000 | 249,048 | 249,876 | 0 | 252 | 0 | 0 | 3.150 | 3.256 | JD | 350 | 7,875 | 02/27/2017 | 06/15/2026 | 253,938 |
| 34959J-AG-3 | FORTIVE CORPORATION | | 2.B FE | 1,917,100 | 2,000,000 | 1,992,380 | 1,994,659 | 0 | 11,276 | 0 | 0 | 3.150 | 3.741 | JD | 2,800 | 63,000 | 03/28/2018 | 06/15/2026 | 2,031,500 |
| 34959J-AG-3 | FORTIVE CORPORATION | | 2.B FE | 956,410 | 1,000,000 | 996,190 | 997,177 | 0 | 5,961 | 0 | 0 | 3.150 | 3.775 | JD | 1,400 | 31,500 | 04/12/2018 | 06/15/2026 | 1,015,750 |
| 34964C-AF-3 | FORTUNE BRANDS INNOVATIONS | | 2.B FE | 2,997,060 | 3,000,000 | 2,876,910 | 2,997,884 | 0 | 273 | 0 | 0 | 4.000 | 4.012 | MS | 32,000 | 120,000 | 03/22/2022 | 03/25/2032 | 3,060,000 |
| 34964C-AH-9 | FORTUNE BRANDS INNOVATIONS | | 2.B FE | 497,855 | 500,000 | 529,660 | 498,250 | 0 | 180 | 0 | 0 | 5.875 | 5.933 | JD | 2,448 | 29,375 | 06/07/2023 | 06/01/2033 | 514,688 |
| 35805B-AE-8 | FRESENIUS MED (144A) | | 2.C FE | 5,193,250 | 5,000,000 | 4,510,450 | 5,115,930 | 0 | (18,772) | 0 | 0 | 3.000 | 2.558 | JD | 12,500 | 150,000 | 09/10/2021 | 12/01/2031 | 5,075,000 |
| 35805B-AE-8 | FRESENIUS MED (144A) | | 2.C FE | 6,943,650 | 7,000,000 | 6,314,630 | 6,966,059 | 0 | 5,135 | 0 | 0 | 3.000 | 3.090 | JD | 17,500 | 210,000 | 05/12/2021 | 12/01/2031 | 7,105,000 |
| 361448-BC-6 | GATX CORP | | 2.B FE | 3,000,000 | 3,000,000 | 3,028,170 | 3,000,000 | 0 | 0 | 0 | 0 | 4.550 | 4.550 | MN | 20,475 | 136,500 | 05/03/2018 | 11/07/2028 | 3,068,250 |
| 361448-BJ-1 | GATX CORP | | 2.B FE | 1,995,000 | 2,000,000 | 1,871,040 | 1,996,767 | 0 | 436 | 0 | 0 | 3.500 | 3.528 | JD | 5,833 | 70,000 | 03/02/2022 | 06/01/2032 | 2,035,000 |
| 361448-BK-8 | GATX CORP | | 2.B FE | 2,971,470 | 3,000,000 | 3,012,540 | 2,978,951 | 0 | 2,347 | 0 | 0 | 4.900 | 5.016 | MS | 43,283 | 147,000 | 08/08/2022 | 03/15/2033 | 3,073,500 |
| 361448-BS-1 | GATX CORP | | 2.B FE | 3,138,780 | 3,000,000 | 3,076,920 | 3,136,481 | 0 | (2,299) | 0 | 0 | 5.500 | 4.881 | JD | 7,333 | 82,500 | 10/15/2025 | 06/15/2035 | 3,082,500 |
| 361448-BS-1 | GATX CORP | | 2.B FE | 2,074,040 | 2,000,000 | 2,051,280 | 2,072,965 | 0 | (1,075) | 0 | 0 | 5.500 | 5.001 | JD | 4,889 | 55,000 | 10/23/2025 | 06/15/2035 | 2,055,000 |
| 36267V-AK-9 | GE HEALTHCARE HLDG LLC | | 2.B FE | 8,399,280 | 8,000,000 | 8,622,000 | 8,350,798 | 0 | (43,315) | 0 | 0 | 5.905 | 5.118 | MN | 51,177 | 472,400 | 11/20/2024 | 11/22/2032 | 8,236,200 |
| 36267V-AK-9 | GE HEALTHCARE HLDG LLC | | 2.B FE | 10,499,300 | 10,000,000 | 10,777,500 | 10,437,901 | 0 | (54,067) | 0 | 0 | 5.905 | 5.119 | MN | 63,971 | 590,500 | 11/13/2024 | 11/22/2032 | 10,295,250 |
| 36267V-AK-9 | GE HEALTHCARE HLDG LLC | | 2.B FE | 10,000,000 | 10,000,000 | 10,777,500 | 10,000,000 | 0 | 0 | 0 | 0 | 5.905 | 5.905 | MN | 63,971 | 590,500 | 11/09/2022 | 11/22/2032 | 10,295,250 |
| 36266G-AA-5 | GE HEALTHCARE TECH INC | | 2.B FE | 4,994,050 | 5,000,000 | 5,112,100 | 4,995,293 | 0 | 1,099 | 0 | 0 | 4.800 | 4.827 | FA | 91,333 | 240,000 | 08/07/2024 | 08/14/2029 | 5,120,000 |
| 36266G-AE-7 | GE HEALTHCARE TECH INC | | 2.B FE | 4,996,100 | 5,000,000 | 4,990,850 | 4,995,991 | 0 | (109) | 0 | 0 | 4.950 | 4.960 | JD | 11,000 | 0 | 12/04/2025 | 12/15/2035 | 5,123,750 |
| 36266G-AE-7 | GE HEALTHCARE TECH INC | | 2.B FE | 2,977,590 | 3,000,000 | 2,994,510 | 2,977,592 | 0 | 2 | 0 | 0 | 4.950 | 5.046 | JD | 6,600 | 0 | 12/01/2025 | 12/15/2035 | 3,074,250 |
| 369550-AX-6 | GENERAL DYNAMICS CORP | | 1.F FE | 1,846,320 | 2,000,000 | 1,979,800 | 1,987,326 | 0 | 19,810 | 0 | 0 | 2.125 | 3.159 | FA | 16,056 | 42,500 | 01/31/2018 | 08/15/2026 | 2,021,250 |
| 369550-AZ-1 | GENERAL DYNAMICS CORP | | 1.F FE | 2,892,000 | 3,000,000 | 2,950,170 | 2,976,911 | 0 | 11,777 | 0 | 0 | 2.625 | 3.050 | MN | 10,063 | 78,750 | 01/04/2018 | 11/15/2027 | 3,039,375 |
| 369550-AZ-1 | GENERAL DYNAMICS CORP | | 1.F FE | 929,480 | 1,000,000 | 983,390 | 984,290 | 0 | 7,971 | 0 | 0 | 2.625 | 3.498 | MN | 3,354 | 26,250 | 04/17/2018 | 11/15/2027 | 1,013,125 |
| 369550-AZ-1 | GENERAL DYNAMICS CORP | | 1.F FE | 2,754,420 | 3,000,000 | 2,950,170 | 2,944,929 | 0 | 27,889 | 0 | 0 | 2.625 | 3.647 | MN | 10,063 | 78,750 | 04/23/2018 | 11/15/2027 | 3,039,375 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 369550-BC-1 | GENERAL DYNAMICS CORP | | 1.F FE | 4,992,100 | 5,000,000 | 5,012,450 | 4,997,697 | 0 | 846 | 0 | 0 | 3.750 | 3.769 | MN | 23,958 | 187,500 | 05/09/2018 | 05/15/2028 | 5,093,750 |
| 369550-BC-1 | GENERAL DYNAMICS CORP | | 1.F FE | 1,988,760 | 2,000,000 | 2,004,980 | 1,996,876 | 0 | 1,209 | 0 | 0 | 3.750 | 3.818 | MN | 9,583 | 75,000 | 05/08/2018 | 05/15/2028 | 2,037,500 |
| 369550-BL-1 | GENERAL DYNAMICS CORP | | 1.F FE | 963,580 | 1,000,000 | 998,380 | 983,421 | 0 | 12,523 | 0 | 0 | 3.500 | 4.879 | AO | 8,750 | 35,000 | 05/20/2024 | 04/01/2027 | 1,017,500 |
| 369550-BL-1 | GENERAL DYNAMICS CORP | | 1.F FE | 4,124,302 | 4,300,000 | 4,293,034 | 4,221,058 | 0 | 59,541 | 0 | 0 | 3.500 | 5.029 | AO | 37,625 | 150,500 | 05/02/2024 | 04/01/2027 | 4,375,250 |
| 369550-BM-9 | GENERAL DYNAMICS CORP | | 1.F FE | 9,817,100 | 10,000,000 | 9,819,000 | 9,890,884 | 0 | 23,078 | 0 | 0 | 3.625 | 3.905 | AO | 90,625 | 362,500 | 08/23/2022 | 04/01/2030 | 10,181,250 |
| 369550-BP-2 | GENERAL DYNAMICS CORP | | 1.F FE | 4,995,500 | 5,000,000 | 4,553,600 | 4,997,421 | 0 | 435 | 0 | 0 | 2.250 | 2.260 | JD | 9,375 | 112,500 | 05/03/2021 | 06/01/2031 | 5,056,250 |
| 369550-BR-8 | GENERAL DYNAMICS CORP | | 1.F FE | 10,028,600 | 10,000,000 | 10,220,300 | 10,025,921 | 0 | (2,679) | 0 | 0 | 4.950 | 4.915 | FA | 187,000 | 134,750 | 04/30/2025 | 08/15/2035 | 10,247,500 |
| 369550-BR-8 | GENERAL DYNAMICS CORP | | 1.F FE | 2,994,480 | 3,000,000 | 3,066,090 | 2,994,372 | 0 | (108) | 0 | 0 | 4.950 | 4.974 | FA | 56,100 | 40,425 | 05/01/2025 | 08/15/2035 | 3,074,250 |
| 369550-BR-8 | GENERAL DYNAMICS CORP | | 1.F FE | 4,972,550 | 5,000,000 | 5,110,150 | 4,973,265 | 0 | 715 | 0 | 0 | 4.950 | 5.020 | FA | 93,500 | 67,375 | 05/07/2025 | 08/15/2035 | 5,123,750 |
| 369550-BR-8 | GENERAL DYNAMICS CORP | | 1.F FE | 6,910,470 | 7,000,000 | 7,154,210 | 6,913,714 | 0 | 3,244 | 0 | 0 | 4.950 | 5.113 | FA | 130,900 | 94,325 | 06/05/2025 | 08/15/2035 | 7,173,250 |
| 369604-CA-9 | GENERAL ELECTRIC COMPANY | | 1.G FE | 5,140,200 | 5,000,000 | 5,078,950 | 5,137,074 | 0 | (3,126) | 0 | 0 | 4.900 | 4.551 | JJ | 103,444 | 0 | 09/15/2025 | 01/29/2036 | 5,122,500 |
| 369604-CA-9 | GENERAL ELECTRIC COMPANY | | 1.G FE | 5,137,700 | 5,000,000 | 5,078,950 | 5,134,665 | 0 | (3,035) | 0 | 0 | 4.900 | 4.557 | JJ | 103,444 | 0 | 09/16/2025 | 01/29/2036 | 5,122,500 |
| 369604-CA-9 | GENERAL ELECTRIC COMPANY | | 1.G FE | 5,003,500 | 5,000,000 | 5,078,950 | 5,003,372 | 0 | (128) | 0 | 0 | 4.900 | 4.891 | JJ | 103,444 | 0 | 08/20/2025 | 01/29/2036 | 5,122,500 |
| 369604-CA-9 | GENERAL ELECTRIC COMPANY | | 1.G FE | 4,979,700 | 5,000,000 | 5,078,950 | 4,980,134 | 0 | 434 | 0 | 0 | 4.900 | 4.950 | JJ | 103,444 | 0 | 07/22/2025 | 01/29/2036 | 5,122,500 |
| 369604-CA-9 | GENERAL ELECTRIC COMPANY | | 1.G FE | 4,970,850 | 5,000,000 | 5,078,950 | 4,971,557 | 0 | 707 | 0 | 0 | 4.900 | 4.972 | JJ | 103,444 | 0 | 07/28/2025 | 01/29/2036 | 5,122,500 |
| 369604-CA-9 | GENERAL ELECTRIC COMPANY | | 1.G FE | 4,966,800 | 5,000,000 | 5,078,950 | 4,967,632 | 0 | 832 | 0 | 0 | 4.900 | 4.982 | JJ | 103,444 | 0 | 07/24/2025 | 01/29/2036 | 5,122,500 |
| 370334-BZ-6 | GENERAL MILLS INC | | 2.B FE | 2,987,400 | 3,000,000 | 2,975,880 | 2,998,347 | 0 | 1,385 | 0 | 0 | 3.200 | 3.249 | FA | 37,600 | 96,000 | 01/09/2017 | 02/10/2027 | 3,048,000 |
| 370334-CG-7 | GENERAL MILLS INC | | 2.B FE | 1,004,810 | 1,000,000 | 1,004,110 | 1,001,162 | 0 | (533) | 0 | 0 | 4.200 | 4.140 | AO | 8,633 | 42,000 | 04/04/2018 | 04/17/2028 | 1,021,000 |
| 370334-CG-7 | GENERAL MILLS INC | | 2.B FE | 997,980 | 1,000,000 | 1,004,110 | 999,406 | 0 | 220 | 0 | 0 | 4.200 | 4.225 | AO | 8,633 | 42,000 | 04/03/2018 | 04/17/2028 | 1,021,000 |
| 370334-CT-9 | GENERAL MILLS INC | | 2.B FE | 2,993,910 | 3,000,000 | 3,044,340 | 2,995,076 | 0 | 527 | 0 | 0 | 4.950 | 4.976 | MS | 37,950 | 148,500 | 03/27/2023 | 03/29/2033 | 3,074,250 |
| 37045X-BG-0 | GENERAL MOTORS FINANCIAL | | 2.B FE | 1,992,780 | 2,000,000 | 2,001,600 | 1,999,538 | 0 | 741 | 0 | 0 | 5.250 | 5.297 | MS | 35,000 | 105,000 | 02/25/2016 | 03/01/2026 | 2,052,500 |
| 37045X-BQ-8 | GENERAL MOTORS FINANCIAL | | 2.B FE | 1,997,220 | 2,000,000 | 1,999,640 | 1,999,648 | 0 | 320 | 0 | 0 | 4.000 | 4.017 | AO | 18,889 | 80,000 | 10/03/2016 | 10/06/2026 | 2,040,000 |
| 37045X-BT-2 | GENERAL MOTORS FINANCIAL | | 2.B FE | 998,550 | 1,000,000 | 1,002,320 | 999,799 | 0 | 167 | 0 | 0 | 4.350 | 4.368 | JJ | 19,817 | 43,500 | 01/11/2017 | 01/17/2027 | 1,021,750 |
| 37045X-EN-2 | GENERAL MOTORS FINANCIAL | | 2.B FE | 4,995,900 | 5,000,000 | 5,214,350 | 4,997,612 | 0 | 685 | 0 | 0 | 5.800 | 5.817 | JJ | 140,167 | 290,000 | 12/04/2023 | 01/07/2029 | 5,145,000 |
| 37045X-EX-0 | GENERAL MOTORS FINANCIAL | | 2.B FE | 4,999,300 | 5,000,000 | 5,089,500 | 4,999,663 | 0 | 169 | 0 | 0 | 5.350 | 5.353 | JJ | 123,347 | 287,563 | 06/13/2024 | 07/15/2027 | 5,133,750 |
| 373334-KE-0 | GEORGIA POWER CO | | 1.G FE | 996,240 | 1,000,000 | 998,200 | 999,825 | 0 | 392 | 0 | 0 | 3.250 | 3.294 | AO | 8,125 | 32,500 | 03/02/2016 | 04/01/2026 | 1,016,250 |
| 373334-KT-7 | GEORGIA POWER CO | | 1.F FE | 10,344,931 | 10,272,000 | 10,478,878 | 10,336,318 | 0 | (7,778) | 0 | 0 | 4.950 | 4.841 | MN | 62,146 | 508,464 | 12/04/2024 | 05/17/2033 | 10,526,232 |
| 373334-KW-0 | GEORGIA POWER CO | | 1.F FE | 3,147,090 | 3,000,000 | 3,098,220 | 3,129,063 | 0 | (13,708) | 0 | 0 | 5.250 | 4.580 | MS | 46,375 | 157,500 | 09/06/2024 | 03/15/2034 | 3,078,750 |
| 373334-KW-0 | GEORGIA POWER CO | | 1.F FE | 5,057,100 | 5,000,000 | 5,163,700 | 5,049,766 | 0 | (5,199) | 0 | 0 | 5.250 | 5.091 | MS | 77,292 | 262,500 | 07/23/2024 | 03/15/2034 | 5,131,250 |
| 373334-KW-0 | GEORGIA POWER CO | | 1.F FE | 2,990,370 | 3,000,000 | 3,098,220 | 2,991,666 | 0 | 769 | 0 | 0 | 5.250 | 5.291 | MS | 46,375 | 157,500 | 02/20/2024 | 03/15/2034 | 3,078,750 |
| 373334-LB-5 | GEORGIA POWER CO | | 1.G FE | 4,138,960 | 4,000,000 | 4,107,080 | 4,135,038 | 0 | (3,922) | 0 | 0 | 5.200 | 4.733 | MS | 61,244 | 110,933 | 09/11/2025 | 03/15/2035 | 4,104,000 |
| 373334-LB-5 | GEORGIA POWER CO | | 1.G FE | 1,308,943 | 1,266,000 | 1,299,891 | 1,307,729 | 0 | (1,213) | 0 | 0 | 5.200 | 4.744 | MS | 19,384 | 35,110 | 09/11/2025 | 03/15/2035 | 1,298,916 |
| 373334-LB-5 | GEORGIA POWER CO | | 1.G FE | 4,990,600 | 5,000,000 | 5,133,850 | 4,990,908 | 0 | 308 | 0 | 0 | 5.200 | 5.224 | MS | 76,556 | 138,667 | 02/24/2025 | 03/15/2035 | 5,130,000 |
| 37331N-AK-7 | GEORGIA-PACIFIC CORP (144A) | | 1.G FE | 1,875,042 | 1,755,000 | 1,620,865 | 1,810,832 | 0 | (13,163) | 0 | 0 | 2.300 | 1.494 | AO | 6,728 | 40,365 | 12/17/2020 | 04/30/2030 | 1,775,183 |
| 37331N-AK-7 | GEORGIA-PACIFIC CORP (144A) | | 1.G FE | 3,099,300 | 3,000,000 | 2,770,710 | 3,049,422 | 0 | (11,538) | 0 | 0 | 2.300 | 1.879 | AO | 11,500 | 69,000 | 07/09/2021 | 04/30/2030 | 3,034,500 |
| 37331N-AK-7 | GEORGIA-PACIFIC CORP (144A) | | 1.G FE | 7,160,510 | 7,000,000 | 6,464,990 | 7,079,753 | 0 | (18,557) | 0 | 0 | 2.300 | 2.008 | AO | 26,833 | 161,000 | 06/24/2021 | 04/30/2030 | 7,080,500 |
| 37331N-AT-8 | GEORGIA-PACIFIC CORP (144A) | | 1.G FE | 2,070,844 | 2,057,000 | 2,117,764 | 2,069,992 | 0 | (852) | 0 | 0 | 4.950 | 4.834 | JD | 0 | 58,830 | 06/05/2025 | 06/30/2032 | 2,107,911 |
| 37331N-AT-8 | GEORGIA-PACIFIC CORP (144A) | | 1.G FE | 5,028,100 | 5,000,000 | 5,147,700 | 5,026,406 | 0 | (1,694) | 0 | 0 | 4.950 | 4.853 | JD | 0 | 143,000 | 06/04/2025 | 06/30/2032 | 5,123,750 |
| 37331N-AT-8 | GEORGIA-PACIFIC CORP (144A) | | 1.G FE | 4,977,650 | 5,000,000 | 5,147,700 | 4,979,446 | 0 | 1,796 | 0 | 0 | 4.950 | 5.025 | JD | 0 | 143,000 | 05/28/2025 | 06/30/2032 | 5,123,750 |
| 377372-AN-7 | GLAXOSMITHKLINE CAPITAL | | 1.F FE | 1,104,590 | 1,000,000 | 1,001,040 | 1,031,853 | 0 | (12,888) | 0 | 0 | 3.875 | 2.483 | MN | 4,951 | 38,750 | 01/01/2020 | 05/15/2028 | 1,019,375 |
| 377372-AN-7 | GLAXOSMITHKLINE CAPITAL | | 1.F FE | 4,027,080 | 4,000,000 | 4,004,160 | 4,007,236 | 0 | (2,917) | 0 | 0 | 3.875 | 3.793 | MN | 19,806 | 155,000 | 05/11/2018 | 05/15/2028 | 4,077,500 |
| 377372-AN-7 | GLAXOSMITHKLINE CAPITAL | | 1.F FE | 9,954,200 | 10,000,000 | 10,010,400 | 9,979,900 | 0 | 7,786 | 0 | 0 | 3.875 | 3.963 | MN | 49,514 | 387,500 | 07/14/2022 | 05/15/2028 | 10,193,750 |
| 37940X-AB-8 | GLOBAL PAYMENTS INC | | 2.C FE | 4,984,300 | 5,000,000 | 4,770,350 | 4,993,606 | 0 | 1,608 | 0 | 0 | 3.200 | 3.237 | FA | 60,444 | 160,000 | 08/07/2019 | 08/15/2029 | 5,080,000 |
| 37940X-AE-2 | GLOBAL PAYMENTS INC | | 2.C FE | 4,995,400 | 5,000,000 | 4,976,950 | 4,999,801 | 0 | 919 | 0 | 0 | 1.200 | 1.219 | MS | 20,000 | 60,000 | 02/19/2021 | 03/01/2026 | 5,030,000 |
| 891906-AC-3 | GLOBAL PAYMENTS INC | | 2.C FE | 1,994,600 | 2,000,000 | 2,000,460 | 1,999,545 | 0 | 504 | 0 | 0 | 4.800 | 4.834 | AO | 24,000 | 96,000 | 03/14/2016 | 04/01/2026 | 2,048,000 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 891906-AF-6 | GLOBAL PAYMENTS INC | | 2.C FE | 3,990,240 | 4,000,000 | 4,007,520 | 3,997,144 | 0 | 1,043 | 0 | 0 | 4.450 | 4.480 | JD | 14,833 | 178,000 | 05/09/2018 | 06/01/2028 | 4,089,000 |
| 361841-AK-5 | GLP CAP LP/FIN II | | 2.C FE | 1,000,000 | 1,000,000 | 1,029,690 | 1,000,000 | 0 | 0 | 0 | 0 | 5.750 | 5.750 | JD | 4,792 | 57,500 | 05/07/2018 | 06/01/2028 | 1,028,750 |
| 38141G-WB-6 | GOLDMAN SACHS GROUP | | 2.A FE | 1,001,460 | 1,000,000 | 999,330 | 999,996 | 0 | (190) | 0 | 0 | 3.850 | 3.848 | JJ | 16,576 | 38,500 | 02/13/2017 | 01/26/2027 | 1,019,250 |
| 38141G-WB-6 | GOLDMAN SACHS GROUP | | 2.A FE | 997,200 | 1,000,000 | 999,330 | 999,625 | 0 | 317 | 0 | 0 | 3.850 | 3.884 | JJ | 16,576 | 38,500 | 01/23/2017 | 01/26/2027 | 1,019,250 |
| 38141G-WL-4 | GOLDMAN SACHS GROUP | | 2.A FE | 1,000,000 | 1,000,000 | 994,970 | 1,000,000 | 0 | 0 | 0 | 0 | 3.691 | 3.691 | JD | 2,666 | 36,910 | 05/31/2017 | 06/05/2028 | 1,018,455 |
| 38141G-WV-2 | GOLDMAN SACHS GROUP | | 2.A FE | 2,006,320 | 2,000,000 | 1,988,940 | 2,001,627 | 0 | (696) | 0 | 0 | 3.814 | 3.775 | AO | 14,408 | 76,280 | 01/19/2018 | 04/23/2029 | 2,038,140 |
| 38141G-WZ-3 | GOLDMAN SACHS GROUP | | 2.A FE | 3,000,000 | 3,000,000 | 3,008,790 | 3,000,000 | 0 | 0 | 0 | 0 | 4.223 | 4.223 | MN | 21,115 | 126,690 | 04/18/2018 | 05/01/2029 | 3,063,345 |
| 38141G-XR-0 | GOLDMAN SACHS GROUP | | 1.F FE | 4,000,000 | 4,000,000 | 3,557,200 | 4,000,000 | 0 | 0 | 0 | 0 | 1.992 | 1.992 | JJ | 34,085 | 79,680 | 01/20/2021 | 01/27/2032 | 4,039,840 |
| 38141G-ZR-8 | GOLDMAN SACHS GROUP | | 1.F FE | 15,000,000 | 15,000,000 | 14,920,050 | 15,000,000 | 0 | 0 | 0 | 0 | 3.615 | 3.615 | MS | 159,663 | 542,250 | 03/10/2022 | 03/15/2028 | 15,271,125 |
| 38141G-ZU-1 | GOLDMAN SACHS GROUP | | 1.F FE | 5,000,000 | 5,000,000 | 5,035,900 | 5,000,000 | 0 | 0 | 0 | 0 | 4.482 | 4.482 | FA | 79,680 | 224,100 | 08/16/2022 | 08/23/2028 | 5,112,050 |
| 38145G-AH-3 | GOLDMAN SACHS GROUP | | 2.A FE | 997,410 | 1,000,000 | 996,790 | 999,707 | 0 | 293 | 0 | 0 | 3.500 | 3.531 | MN | 4,375 | 35,000 | 11/10/2016 | 11/16/2026 | 1,017,500 |
| 382550-BN-0 | GOODYEAR TIRE & RUBBER LS:319K | LS | 4.A FE | 1,845,000 | 2,000,000 | 1,977,540 | 1,903,662 | 41,522 | 23,460 | 0 | 0 | 5.000 | 6.546 | JJ | 46,111 | 100,000 | 05/11/2023 | 07/15/2029 | 2,050,000 |
| 38869P-AP-9 | GRAPHIC PACKAGING INTERNATIONAL (144A) | | 2.C FE | 3,000,000 | 3,000,000 | 2,973,030 | 3,000,000 | 0 | 0 | 0 | 0 | 1.512 | 1.512 | AO | 9,576 | 45,360 | 03/01/2021 | 04/15/2026 | 3,022,680 |
| 39121J-AH-3 | GREAT RIVER ENERGY (144A) | | 1.G FE | 1,206,000 | 1,206,000 | 1,197,027 | 1,206,002 | 0 | (1) | 0 | 0 | 4.478 | 4.478 | JJ | 27,002 | 54,005 | 10/19/2010 | 07/01/2030 | 117,064 |
| 39138Q-AA-3 | GREAT-WEST LIFECO INC (144A) | | 1.F FE | 4,000,000 | 4,000,000 | 3,998,560 | 4,000,000 | 0 | 0 | 0 | 0 | 4.047 | 4.047 | MN | 19,785 | 161,880 | 05/14/2018 | 05/17/2028 | 4,080,940 |
| 40139L-BG-7 | GUARDIAN LIFE GLOBAL FUNDING (144A) | | 1.B FE | 11,996,400 | 12,000,000 | 12,360,360 | 11,997,525 | 0 | 730 | 0 | 0 | 5.550 | 5.557 | AO | 116,550 | 666,000 | 10/25/2022 | 10/28/2027 | 12,333,000 |
| 40410K-AA-3 | H.B. FULLER CO | | 3.C FE | 901,250 | 1,000,000 | 991,970 | 942,753 | 0 | 18,128 | 0 | 0 | 4.250 | 6.525 | AO | 8,972 | 42,500 | 08/08/2023 | 10/15/2028 | 1,021,250 |
| 40410K-AA-3 | H.B. FULLER CO | | 3.C FE | 449,375 | 500,000 | 495,985 | 470,638 | 0 | 9,288 | 0 | 0 | 4.250 | 6.586 | AO | 4,486 | 21,250 | 08/07/2023 | 10/15/2028 | 510,625 |
| 40410K-AA-3 | H.B. FULLER CO | | 3.C FE | 623,790 | 696,000 | 690,411 | 654,202 | 0 | 13,208 | 0 | 0 | 4.250 | 6.641 | AO | 6,245 | 29,580 | 08/02/2023 | 10/15/2028 | 710,790 |
| 36264F-AL-5 | HALEON US CAPITAL LLC | | 2.A FE | 1,980,440 | 2,000,000 | 1,955,340 | 1,990,298 | 0 | 2,766 | 0 | 0 | 3.375 | 3.534 | MS | 18,188 | 67,500 | 03/22/2022 | 03/24/2029 | 2,033,750 |
| 36264F-AL-5 | HALEON US CAPITAL LLC | | 2.A FE | 4,909,850 | 5,000,000 | 4,888,350 | 4,955,259 | 0 | 12,763 | 0 | 0 | 3.375 | 3.670 | MS | 45,469 | 168,750 | 03/28/2022 | 03/24/2029 | 5,084,375 |
| 36264F-AM-3 | HALEON US CAPITAL LLC | | 2.A FE | 9,985,000 | 10,000,000 | 9,527,100 | 9,989,641 | 0 | 1,399 | 0 | 0 | 3.625 | 3.643 | MS | 97,674 | 362,500 | 03/21/2022 | 03/24/2032 | 10,181,250 |
| 404119-BX-6 | HCA INC | | 2.C FE | 994,970 | 1,000,000 | 996,930 | 998,007 | 0 | 521 | 0 | 0 | 4.125 | 4.187 | JD | 1,833 | 41,250 | 06/05/2019 | 06/15/2029 | 1,020,625 |
| 404119-CJ-6 | HCA INC | | 2.C FE | 4,972,750 | 5,000,000 | 4,878,300 | 4,986,583 | 0 | 3,841 | 0 | 0 | 3.375 | 3.463 | MS | 49,688 | 168,750 | 03/02/2022 | 03/15/2029 | 5,084,375 |
| 404119-CP-2 | HCA INC | | 2.C FE | 2,995,080 | 3,000,000 | 3,074,280 | 2,997,438 | 0 | 917 | 0 | 0 | 5.200 | 5.236 | JD | 13,000 | 156,000 | 05/01/2023 | 06/01/2028 | 3,078,000 |
| 404119-CT-4 | HCA INC | | 2.C FE | 3,055,920 | 3,000,000 | 3,131,760 | 3,045,472 | 0 | (7,658) | 0 | 0 | 5.450 | 5.107 | AO | 40,875 | 163,500 | 08/07/2024 | 04/01/2031 | 3,081,750 |
| 404121-AJ-4 | HCA INC | | 2.C FE | 2,375,000 | 2,000,000 | 2,062,060 | 2,128,890 | 0 | (57,181) | 0 | 0 | 5.625 | 2.547 | MS | 37,500 | 112,500 | 06/30/2021 | 09/01/2028 | 2,056,250 |
| 404121-AJ-4 | HCA INC | | 2.C FE | 2,000,000 | 2,000,000 | 2,062,060 | 2,000,000 | 0 | 0 | 0 | 0 | 5.625 | 5.625 | MS | 37,500 | 112,500 | 08/09/2018 | 09/01/2028 | 2,056,250 |
| 42225U-AL-8 | HEALTHCARE REALTY TRUST | | 2.B FE | 4,175,800 | 5,000,000 | 4,553,250 | 4,508,323 | 0 | 102,539 | 0 | 0 | 2.400 | 5.022 | MS | 35,333 | 120,000 | 07/22/2022 | 03/15/2030 | 5,060,000 |
| 427866-BD-9 | HERSHEY COMPANY | | 1.F FE | 4,998,200 | 5,000,000 | 4,723,500 | 4,999,195 | 0 | 179 | 0 | 0 | 2.450 | 2.454 | MN | 15,653 | 122,500 | 10/28/2019 | 11/15/2029 | 5,061,250 |
| 427866-AX-6 | HERSHEY COMPANY LS: 7K | LS | 1.E FE | 1,993,420 | 2,000,000 | 1,981,800 | 1,999,521 | 0 | 717 | 0 | 0 | 2.300 | 2.337 | FA | 17,378 | 46,000 | 08/02/2016 | 08/15/2026 | 2,023,000 |
| 428291-AN-8 | HEXCEL CORP | | 3.A FE | 1,022,780 | 1,000,000 | 998,380 | 998,380 | 22,813 | (2,693) | 0 | 0 | 4.200 | 3.913 | FA | 15,867 | 42,000 | 04/24/2017 | 02/15/2027 | 1,021,000 |
| 428291-AN-8 | HEXCEL CORP | | 3.A FE | 995,590 | 1,000,000 | 998,380 | 998,380 | 19,621 | 499 | 0 | 0 | 4.200 | 4.254 | FA | 15,867 | 42,000 | 02/13/2017 | 02/15/2027 | 1,021,000 |
| 428291-AN-8 | HEXCEL CORP | | 3.A FE | 994,120 | 1,000,000 | 998,380 | 998,380 | 19,446 | 674 | 0 | 0 | 4.200 | 4.273 | FA | 15,867 | 42,000 | 02/14/2017 | 02/15/2027 | 1,021,000 |
| 428291-AN-8 | HEXCEL CORP | | 3.A FE | 5,324,105 | 5,450,000 | 5,441,171 | 5,430,475 | 82,568 | 16,390 | 0 | 0 | 4.200 | 4.527 | FA | 86,473 | 228,900 | 07/24/2018 | 02/15/2027 | 5,564,450 |
| 431282-AP-7 | HIGHWOODS REALTY LP | | 2.C FE | 986,670 | 1,000,000 | 993,580 | 998,117 | 0 | 1,510 | 0 | 0 | 3.875 | 4.038 | MS | 12,917 | 38,750 | 02/13/2017 | 03/01/2027 | 1,019,375 |
| 431282-AS-1 | HIGHWOODS REALTY LP | | 2.C FE | 2,992,350 | 3,000,000 | 2,797,350 | 2,996,592 | 0 | 750 | 0 | 0 | 3.050 | 3.079 | FA | 34,567 | 91,500 | 09/04/2019 | 02/15/2030 | 3,045,750 |
| 432833-AL-5 | HILTON DOMESTIC OPERATING CO INC (144A) | | 3.B FE | 902,500 | 1,000,000 | 958,100 | 935,147 | 24,953 | 10,224 | 0 | 0 | 4.000 | 5.415 | MN | 6,667 | 40,000 | 08/04/2022 | 05/01/2031 | 1,020,000 |
| 436440-AM-3 | HOLOGIC INC (144A) | | 3.B FE | 908,685 | 954,000 | 957,587 | 942,079 | 6,848 | 5,262 | 0 | 0 | 4.625 | 5.264 | FA | 18,384 | 44,123 | 07/11/2018 | 02/01/2028 | 976,061 |
| 436440-AM-3 | HOLOGIC INC (144A) | | 3.B FE | 950,000 | 1,000,000 | 1,003,760 | 987,040 | 6,511 | 5,719 | 0 | 0 | 4.625 | 5.288 | FA | 19,271 | 46,250 | 05/03/2018 | 02/01/2028 | 1,023,125 |
| 437076-BM-3 | HOME DEPOT INC | | 1.F FE | 523,351 | 500,000 | 499,120 | 500,169 | 0 | (3,934) | 0 | 0 | 3.000 | 2.561 | AO | 3,750 | 15,000 | 01/01/2020 | 04/01/2026 | 507,500 |
| 437076-BN-1 | HOME DEPOT INC | | 1.F FE | 2,332,011 | 2,581,000 | 2,551,680 | 2,557,625 | 0 | 32,105 | 0 | 0 | 2.125 | 3.432 | MS | 16,149 | 54,846 | 02/13/2018 | 09/15/2026 | 2,608,423 |
| 437076-BT-8 | HOME DEPOT INC | | 1.F FE | 520,121 | 500,000 | 492,465 | 504,188 | 0 | (2,806) | 0 | 0 | 2.800 | 2.211 | MS | 4,161 | 14,000 | 01/01/2020 | 09/14/2027 | 507,000 |
| 437076-BT-8 | HOME DEPOT INC | | 1.F FE | 997,400 | 1,000,000 | 984,930 | 999,481 | 0 | 280 | 0 | 0 | 2.800 | 2.830 | MS | 8,322 | 28,000 | 09/05/2017 | 09/14/2027 | 1,014,000 |
| 437076-BY-7 | HOME DEPOT INC | | 1.F FE | 520,252 | 500,000 | 483,995 | 507,576 | 0 | (2,242) | 0 | 0 | 2.950 | 2.456 | JD | 656 | 14,750 | 01/01/2020 | 06/15/2029 | 507,375 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 437076-CJ-9 | HOME DEPOT INC | | 1.F FE | 14,905,200 | 15,000,000 | 13,228,650 | 14,943,391 | 0 | 9,267 | 0 | 0 | 1.875 | 1.945 | MS | 82,813 | 281,250 | 09/07/2021 | 09/15/2031 | 15,140,625 |
| 437076-CP-5 | HOME DEPOT INC | | 1.F FE | 2,962,950 | 3,000,000 | 2,825,280 | 2,975,284 | 0 | 3,456 | 0 | 0 | 3.250 | 3.396 | AO | 20,583 | 97,500 | 03/25/2022 | 04/15/2032 | 3,048,750 |
| 437076-DE-9 | HOME DEPOT INC | | 1.F FE | 3,080,910 | 3,000,000 | 3,069,360 | 3,080,497 | 0 | (413) | 0 | 0 | 4.950 | 4.545 | JD | 2,475 | 74,250 | 12/11/2025 | 06/25/2034 | 3,074,250 |
| 437076-DE-9 | HOME DEPOT INC | | 1.F FE | 14,923,050 | 15,000,000 | 15,346,800 | 14,929,048 | 0 | 5,998 | 0 | 0 | 4.950 | 5.019 | JD | 12,375 | 742,500 | 03/27/2025 | 06/25/2034 | 15,371,250 |
| 437076-DK-5 | HOME DEPOT INC | | 1.F FE | 10,022,100 | 10,000,000 | 9,917,700 | 10,020,996 | 0 | (1,104) | 0 | 0 | 4.650 | 4.622 | MS | 136,917 | 0 | 09/17/2025 | 09/15/2035 | 10,232,500 |
| 437076-DK-5 | HOME DEPOT INC | | 1.F FE | 4,980,650 | 5,000,000 | 4,958,850 | 4,980,774 | 0 | 124 | 0 | 0 | 4.650 | 4.699 | MS | 68,458 | 0 | 09/09/2025 | 09/15/2035 | 5,116,250 |
| 438516-BL-9 | HONEYWELL INTERNATIONAL | | 1.F FE | 2,035,317 | 2,000,000 | 1,979,020 | 2,003,347 | 0 | (5,632) | 0 | 0 | 2.500 | 2.210 | MN | 8,333 | 50,000 | 01/01/2020 | 11/01/2026 | 2,025,000 |
| 438516-BL-9 | HONEYWELL INTERNATIONAL | | 1.F FE | 7,971,200 | 8,000,000 | 7,916,080 | 7,997,172 | 0 | 3,152 | 0 | 0 | 2.500 | 2.541 | MN | 33,333 | 200,000 | 10/24/2016 | 11/01/2026 | 8,100,000 |
| 438516-BU-9 | HONEYWELL INTERNATIONAL | | 1.F FE | 5,259,650 | 5,000,000 | 4,778,400 | 5,113,111 | 0 | (32,100) | 0 | 0 | 2.700 | 2.003 | FA | 51,000 | 135,000 | 04/01/2021 | 08/15/2029 | 5,067,500 |
| 438516-BU-9 | HONEYWELL INTERNATIONAL | | 1.F FE | 5,310,137 | 5,054,000 | 4,830,007 | 5,165,674 | 0 | (31,681) | 0 | 0 | 2.700 | 2.019 | FA | 51,551 | 136,458 | 04/05/2021 | 08/15/2029 | 5,122,229 |
| 438516-BU-9 | HONEYWELL INTERNATIONAL | | 1.F FE | 2,989,290 | 3,000,000 | 2,867,040 | 2,995,735 | 0 | 1,092 | 0 | 0 | 2.700 | 2.741 | FA | 30,600 | 81,000 | 07/30/2019 | 08/15/2029 | 3,040,500 |
| 438516-BZ-8 | HONEYWELL INTERNATIONAL | | 1.F FE | 3,194,599 | 3,230,000 | 2,949,571 | 3,212,075 | 0 | 3,831 | 0 | 0 | 1.950 | 2.082 | JD | 5,249 | 62,985 | 03/31/2021 | 06/01/2030 | 3,261,493 |
| 438516-BZ-8 | HONEYWELL INTERNATIONAL | | 1.F FE | 1,414,530 | 1,432,000 | 1,307,674 | 1,423,154 | 0 | 1,890 | 0 | 0 | 1.950 | 2.097 | JD | 2,327 | 27,924 | 03/31/2021 | 06/01/2030 | 1,445,962 |
| 438516-CF-1 | HONEYWELL INTERNATIONAL | | 1.F FE | 4,988,050 | 5,000,000 | 4,375,550 | 4,992,979 | 0 | 1,161 | 0 | 0 | 1.750 | 1.776 | MS | 29,167 | 87,500 | 08/02/2021 | 09/01/2031 | 5,043,750 |
| 438516-CK-0 | HONEYWELL INTERNATIONAL | | 1.F FE | 3,960,720 | 4,000,000 | 4,121,800 | 3,970,242 | 0 | 3,357 | 0 | 0 | 5.000 | 5.125 | FA | 75,556 | 200,000 | 10/28/2022 | 02/15/2033 | 4,100,000 |
| 438516-CL-8 | HONEYWELL INTERNATIONAL | | 1.F FE | 4,988,600 | 5,000,000 | 5,041,750 | 4,993,713 | 0 | 1,873 | 0 | 0 | 4.250 | 4.294 | JJ | 97,986 | 212,500 | 05/12/2023 | 01/15/2029 | 5,106,250 |
| 438516-CQ-7 | HONEYWELL INTERNATIONAL | | 1.F FE | 5,000,000 | 5,000,000 | 5,143,900 | 5,000,000 | 0 | 0 | 0 | 0 | 4.875 | 4.875 | MS | 81,250 | 243,750 | 02/26/2024 | 09/01/2029 | 5,121,875 |
| 438516-CS-3 | HONEYWELL INTERNATIONAL | | 1.F FE | 5,011,200 | 5,000,000 | 5,094,900 | 5,009,870 | 0 | (857) | 0 | 0 | 5.000 | 4.972 | MS | 83,333 | 250,000 | 07/29/2024 | 03/01/2035 | 5,125,000 |
| 438516-CS-3 | HONEYWELL INTERNATIONAL | | 1.F FE | 19,924,800 | 20,000,000 | 20,379,600 | 19,933,269 | 0 | 5,487 | 0 | 0 | 5.000 | 5.045 | MS | 333,333 | 1,000,000 | 02/26/2024 | 03/01/2035 | 20,500,000 |
| 440452-AF-7 | HORMEL FOODS CORP | | 1.G FE | 5,180,700 | 5,000,000 | 4,515,550 | 5,084,703 | 0 | (19,476) | 0 | 0 | 1.800 | 1.383 | JD | 5,000 | 90,000 | 12/03/2020 | 06/11/2030 | 5,045,000 |
| 44107T-AY-2 | HOST HOTELS & RESORTS LP | | 2.B FE | 1,992,900 | 2,000,000 | 1,921,580 | 1,996,894 | 0 | 716 | 0 | 0 | 3.375 | 3.417 | JD | 3,000 | 67,500 | 11/06/2019 | 12/15/2029 | 2,033,750 |
| 44107T-BB-1 | HOST HOTELS & RESORTS LP | | 2.B FE | 2,949,540 | 3,000,000 | 3,108,000 | 2,956,210 | 0 | 3,865 | 0 | 0 | 5.700 | 5.921 | JJ | 85,500 | 195,225 | 05/07/2024 | 07/01/2034 | 3,085,500 |
| 44107T-BD-7 | HOST HOTELS & RESORTS LP LS:765K | LS | 2.B FE | 6,920,760 | 7,000,000 | 7,313,390 | 6,926,605 | 0 | 5,845 | 0 | 0 | 5.700 | 5.897 | JD | 17,733 | 227,208 | 05/06/2025 | 06/15/2032 | 7,199,500 |
| 013817-AK-7 | HOWMET AEROSPACE INC | | 2.A FE | 10,518,600 | 10,000,000 | 10,823,100 | 10,484,359 | 0 | (31,329) | 0 | 0 | 5.950 | 5.364 | FA | 247,917 | 595,000 | 11/21/2024 | 02/01/2037 | 10,297,500 |
| 443201-AB-4 | HOWMET AEROSPACE INC | | 2.A FE | 1,770,000 | 2,000,000 | 1,940,700 | 1,870,013 | 0 | 38,407 | 0 | 0 | 3.000 | 5.345 | JJ | 27,667 | 60,000 | 04/06/2023 | 01/15/2029 | 2,030,000 |
| 443201-AD-0 | HOWMET AEROSPACE INC | | 2.A FE | 5,038,250 | 5,000,000 | 5,023,950 | 5,037,606 | 0 | (644) | 0 | 0 | 4.550 | 4.419 | MN | 30,965 | 0 | 11/24/2025 | 11/15/2032 | 5,113,750 |
| 443510-AH-5 | HUBBELL INC | | 2.A FE | 997,260 | 1,000,000 | 988,130 | 999,475 | 0 | 297 | 0 | 0 | 3.150 | 3.182 | FA | 11,900 | 31,500 | 08/01/2017 | 08/15/2027 | 1,015,750 |
| 443510-AH-5 | HUBBELL INC | | 2.A FE | 992,000 | 1,000,000 | 988,130 | 998,503 | 0 | 871 | 0 | 0 | 3.150 | 3.244 | FA | 11,900 | 31,500 | 07/31/2017 | 08/15/2027 | 1,015,750 |
| 443510-AJ-1 | HUBBELL INC | | 2.A FE | 996,220 | 1,000,000 | 990,770 | 999,059 | 0 | 407 | 0 | 0 | 3.500 | 3.545 | FA | 13,222 | 35,000 | 02/01/2018 | 02/15/2028 | 1,017,500 |
| 443510-AJ-1 | HUBBELL INC | | 2.A FE | 1,988,760 | 2,000,000 | 1,981,540 | 1,997,227 | 0 | 1,211 | 0 | 0 | 3.500 | 3.567 | FA | 26,444 | 70,000 | 01/31/2018 | 02/15/2028 | 2,035,000 |
| 443510-AK-8 | HUBBELL INC | | 2.A FE | 995,210 | 1,000,000 | 911,270 | 997,353 | 0 | 470 | 0 | 0 | 2.300 | 2.354 | MS | 6,772 | 23,000 | 03/04/2021 | 03/15/2031 | 1,011,500 |
| 443510-AL-6 | HUBBELL INC | | 2.A FE | 4,985,450 | 5,000,000 | 4,969,600 | 4,985,322 | 0 | (128) | 0 | 0 | 4.800 | 4.837 | MN | 31,333 | 0 | 11/12/2025 | 11/15/2035 | 5,120,000 |
| 443510-AL-6 | HUBBELL INC | | 2.A FE | 2,976,060 | 3,000,000 | 2,981,760 | 2,976,095 | 0 | 35 | 0 | 0 | 4.800 | 4.902 | MN | 18,800 | 0 | 12/16/2025 | 11/15/2035 | 3,072,000 |
| 446150-BA-1 | HUNTINGTON BANCSHARES | | 2.A FE | 3,000,000 | 3,000,000 | 3,043,110 | 3,000,000 | 0 | 0 | 0 | 0 | 5.023 | 5.023 | MN | 18,418 | 150,690 | 05/06/2022 | 05/17/2033 | 3,075,345 |
| 446413-AL-0 | HUNTINGTON INGALLS INDUSTRIES | | 2.C FE | 3,000,000 | 3,000,000 | 2,968,050 | 3,000,000 | 0 | 0 | 0 | 0 | 3.483 | 3.483 | JD | 8,708 | 104,490 | 11/16/2017 | 12/01/2027 | 3,052,245 |
| 446413-AL-0 | HUNTINGTON INGALLS INDUSTRIES | | 2.C FE | 1,966,260 | 2,000,000 | 1,978,700 | 1,992,399 | 0 | 3,737 | 0 | 0 | 3.483 | 3.689 | JD | 5,805 | 69,660 | 02/07/2018 | 12/01/2027 | 2,034,830 |
| 446413-AL-0 | HUNTINGTON INGALLS INDUSTRIES | | 2.C FE | 4,553,672 | 4,718,000 | 4,667,753 | 4,680,261 | 0 | 18,549 | 0 | 0 | 3.483 | 3.919 | JD | 13,694 | 164,328 | 03/28/2018 | 12/01/2027 | 4,800,164 |
| 446413-AZ-9 | HUNTINGTON INGALLS INDUSTRIES | | 2.C FE | 5,000,000 | 5,000,000 | 4,737,100 | 5,000,000 | 0 | 0 | 0 | 0 | 2.043 | 2.043 | FA | 38,306 | 102,150 | 08/09/2021 | 08/16/2028 | 5,051,075 |
| 446413-BB-1 | HUNTINGTON INGALLS INDUSTRIES | | 2.C FE | 5,011,400 | 5,000,000 | 5,302,200 | 5,011,054 | 0 | 133 | 0 | 0 | 5.749 | 5.717 | JJ | 132,546 | 189,238 | 11/14/2024 | 01/15/2035 | 5,143,725 |
| 320844-PD-9 | HUNTINGTON NATIONAL BANK | | 2.A FE | 1,000,000 | 1,000,000 | 998,960 | 1,000,000 | 0 | 0 | 0 | 0 | 4.270 | 4.270 | MN | 4,270 | 42,700 | 11/18/2014 | 11/25/2026 | 1,021,350 |
| 447010-BE-1 | HUNTSMAN INTERNATIONAL LLC LS: 80K | LS | 3.A FE | 4,943,500 | 5,000,000 | 4,796,350 | 4,796,350 | (181,974) | 5,805 | 0 | 0 | 4.500 | 4.640 | MN | 37,500 | 225,000 | 02/27/2019 | 05/01/2029 | 5,112,500 |
| 448579-AG-7 | HYATT HOTELS | | 2.C FE | 1,994,260 | 2,000,000 | 2,005,500 | 1,998,117 | 0 | 602 | 0 | 0 | 4.375 | 4.410 | MS | 25,764 | 87,500 | 08/08/2018 | 09/15/2028 | 2,043,750 |
| 448579-AT-9 | HYATT HOTELS | | 2.C FE | 3,080,490 | 3,000,000 | 3,090,930 | 3,079,210 | 0 | (1,280) | 0 | 0 | 5.375 | 4.847 | JD | 7,167 | 80,625 | 11/20/2025 | 12/15/2031 | 3,080,625 |
| 448579-AT-9 | HYATT HOTELS | | 2.C FE | 2,992,350 | 3,000,000 | 3,090,930 | 2,993,429 | 0 | 1,170 | 0 | 0 | 5.375 | 5.418 | JD | 7,167 | 172,448 | 11/18/2024 | 12/15/2031 | 3,080,625 |
| 459200-KT-7 | IBM CORP | | 1.G FE | 10,058,729 | 10,000,000 | 10,059,800 | 10,057,560 | 0 | (1,169) | 0 | 0 | 4.150 | 3.749 | JJ | 177,528 | 0 | 12/19/2025 | 07/27/2027 | 10,207,500 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 459200-KX-8 | IBM CORP | | 1.G FE | 4,398,300 | 4,500,000 | 4,546,035 | 4,441,115 | 0 | 25,847 | 0 | 0 | 4.500 | 5.164 | FA | 81,563 | 202,500 | 04/24/2024 | 02/06/2028 | 4,601,250 |
| 45115A-AA-2 | ICON INVESTMENTS SIX DESIGNATE | | 2.C FE | 5,000,000 | 5,000,000 | 5,104,800 | 5,000,000 | 0 | 0 | 0 | 0 | 5.809 | 5.809 | MN | 42,761 | 290,450 | 04/30/2024 | 05/08/2027 | 5,145,225 |
| 45167R-AG-9 | IDEX CORP | | 2.B FE | 8,307,763 | 7,680,000 | 7,263,667 | 7,979,399 | 0 | (69,682) | 0 | 0 | 3.000 | 2.001 | MN | 38,400 | 230,400 | 02/04/2021 | 05/01/2030 | 7,795,200 |
| 45167R-AH-7 | IDEX CORP | | 2.B FE | 6,995,660 | 7,000,000 | 6,404,720 | 6,997,477 | 0 | 417 | 0 | 0 | 2.625 | 2.632 | JD | 8,167 | 183,750 | 05/18/2021 | 06/15/2031 | 7,091,875 |
| 45167R-AH-7 | IDEX CORP | | 2.B FE | 9,987,600 | 10,000,000 | 9,149,600 | 9,992,861 | 0 | 1,190 | 0 | 0 | 2.625 | 2.639 | JD | 11,667 | 262,500 | 05/17/2021 | 06/15/2031 | 10,131,250 |
| 45167R-AJ-3 | IDEX CORP | | 2.B FE | 2,995,320 | 3,000,000 | 3,063,840 | 2,996,311 | 0 | 880 | 0 | 0 | 4.950 | 4.985 | MS | 49,500 | 152,625 | 08/08/2024 | 09/01/2029 | 3,074,250 |
| 452308-AX-7 | ILLINOIS TOOL WORKS INC | | 1.E FE | 1,643,161 | 1,600,000 | 1,585,904 | 1,604,333 | 0 | (6,830) | 0 | 0 | 2.650 | 2.210 | MN | 5,418 | 42,400 | 01/01/2020 | 11/15/2026 | 1,621,200 |
| 452308-AX-7 | ILLINOIS TOOL WORKS INC | | 1.E FE | 2,990,550 | 3,000,000 | 2,973,570 | 2,999,025 | 0 | 1,034 | 0 | 0 | 2.650 | 2.686 | MN | 10,158 | 79,500 | 10/31/2016 | 11/15/2026 | 3,039,750 |
| 452308-AX-7 | ILLINOIS TOOL WORKS INC | | 1.E FE | 965,090 | 1,000,000 | 991,190 | 996,487 | 0 | 3,894 | 0 | 0 | 2.650 | 3.059 | MN | 3,386 | 26,500 | 11/22/2016 | 11/15/2026 | 1,013,250 |
| 454889-AS-5 | INDIANA MICHIGAN POWER | | 2.A FE | 7,966,073 | 7,160,000 | 7,154,200 | 7,421,961 | 0 | (119,488) | 0 | 0 | 3.850 | 2.079 | MN | 35,223 | 275,660 | 04/06/2021 | 05/15/2028 | 7,297,830 |
| 454889-AS-5 | INDIANA MICHIGAN POWER | | 2.A FE | 546,318 | 500,000 | 499,595 | 513,046 | 0 | (5,904) | 0 | 0 | 3.850 | 2.579 | MN | 2,460 | 19,250 | 01/01/2020 | 05/15/2028 | 509,625 |
| 454889-AS-5 | INDIANA MICHIGAN POWER | | 2.A FE | 2,990,550 | 3,000,000 | 2,997,570 | 2,997,335 | 0 | 1,011 | 0 | 0 | 3.850 | 3.888 | MN | 14,758 | 115,500 | 04/30/2018 | 05/15/2028 | 3,057,750 |
| 455434-BX-7 | INDIANAPOLIS POWER & LIGHT (144A) | | 1.F FE | 7,125,107 | 7,105,000 | 7,158,785 | 7,124,429 | 0 | (678) | 0 | 0 | 5.050 | 5.013 | FA | 137,541 | 0 | 09/04/2025 | 08/15/2035 | 7,284,401 |
| 455434-BX-7 | INDIANAPOLIS POWER & LIGHT (144A) | | 1.F FE | 1,001,980 | 1,000,000 | 1,007,570 | 1,001,907 | 0 | (73) | 0 | 0 | 5.050 | 5.024 | FA | 19,358 | 0 | 09/04/2025 | 08/15/2035 | 1,025,250 |
| 45688C-AB-3 | INGEVITY CORP (144A) | | 3.C FE | 861,250 | 1,000,000 | 977,930 | 919,846 | 0 | 24,718 | 0 | 0 | 3.875 | 7.042 | MN | 6,458 | 38,750 | 06/29/2023 | 11/01/2028 | 1,019,375 |
| 457187-AB-8 | INGREDION INC | | 2.B FE | 406,843 | 410,000 | 407,356 | 409,691 | 0 | 383 | 0 | 0 | 3.200 | 3.298 | AO | 3,280 | 13,120 | 08/08/2017 | 10/01/2026 | 416,560 |
| 457187-AB-8 | INGREDION INC | | 2.B FE | 198,138 | 200,000 | 198,710 | 199,814 | 0 | 232 | 0 | 0 | 3.200 | 3.322 | AO | 1,600 | 6,400 | 11/22/2017 | 10/01/2026 | 203,200 |
| 457187-AB-8 | INGREDION INC | | 2.B FE | 971,530 | 1,000,000 | 993,550 | 997,397 | 0 | 3,320 | 0 | 0 | 3.200 | 3.550 | AO | 8,000 | 32,000 | 01/25/2017 | 10/01/2026 | 1,016,000 |
| 458140-AU-4 | INTEL CORP | | 2.B FE | 1,994,920 | 2,000,000 | 1,988,420 | 1,999,719 | 0 | 533 | 0 | 0 | 2.600 | 2.629 | MN | 6,067 | 52,000 | 05/12/2016 | 05/19/2026 | 2,026,000 |
| 458140-AU-4 | INTEL CORP | | 2.B FE | 979,120 | 1,000,000 | 994,210 | 998,901 | 0 | 2,702 | 0 | 0 | 2.600 | 2.881 | MN | 3,033 | 26,000 | 12/18/2017 | 05/19/2026 | 1,013,000 |
| 458140-AU-4 | INTEL CORP | | 2.B FE | 1,443,150 | 1,500,000 | 1,491,315 | 1,497,253 | 0 | 6,837 | 0 | 0 | 2.600 | 3.074 | MN | 4,550 | 39,000 | 02/17/2017 | 05/19/2026 | 1,519,500 |
| 458140-AX-8 | INTEL CORP | | 2.B FE | 529,319 | 500,000 | 494,185 | 504,896 | 0 | (4,302) | 0 | 0 | 3.150 | 2.253 | MN | 2,188 | 15,750 | 01/01/2020 | 05/11/2027 | 507,875 |
| 459506-AK-7 | INTERNATIONAL FLAVOR & FRAGRANCES | | 2.C FE | 2,008,720 | 2,000,000 | 2,016,500 | 2,002,552 | 0 | (951) | 0 | 0 | 4.450 | 4.395 | MS | 23,486 | 89,000 | 09/25/2018 | 09/26/2028 | 2,044,500 |
| 461070-AQ-7 | INTERSTATE POWER & LIGHT CO | | 2.A FE | 4,993,350 | 5,000,000 | 4,903,250 | 4,997,366 | 0 | 693 | 0 | 0 | 3.600 | 3.616 | AO | 45,000 | 180,000 | 03/25/2019 | 04/01/2029 | 5,090,000 |
| 461070-AV-6 | INTERSTATE POWER & LIGHT CO | | 2.A FE | 5,329,895 | 5,320,000 | 5,311,807 | 5,329,345 | 0 | (550) | 0 | 0 | 4.950 | 4.924 | MS | 65,835 | 131,670 | 09/17/2025 | 09/30/2034 | 5,451,670 |
| 461070-AV-6 | INTERSTATE POWER & LIGHT CO | | 2.A FE | 1,581,700 | 1,579,000 | 1,576,568 | 1,581,543 | 0 | (157) | 0 | 0 | 4.950 | 4.926 | MS | 19,540 | 39,080 | 09/17/2025 | 09/30/2034 | 1,618,080 |
| 461070-AV-6 | INTERSTATE POWER & LIGHT CO | | 2.A FE | 1,995,840 | 2,000,000 | 1,996,920 | 1,996,203 | 0 | 406 | 0 | 0 | 4.950 | 4.976 | MS | 24,750 | 105,600 | 09/04/2024 | 09/30/2034 | 2,049,500 |
| 461070-AX-2 | INTERSTATE POWER & LIGHT CO | | 2.A FE | 4,980,800 | 5,000,000 | 5,207,250 | 4,982,157 | 0 | 1,357 | 0 | 0 | 5.600 | 5.649 | JD | 1,556 | 171,111 | 05/13/2025 | 06/29/2035 | 5,140,000 |
| 46124H-AF-3 | INTUIT INC | | 1.G FE | 2,993,850 | 3,000,000 | 3,095,370 | 2,996,245 | 0 | 1,182 | 0 | 0 | 5.125 | 5.172 | MS | 45,271 | 153,750 | 09/12/2023 | 09/15/2028 | 3,076,875 |
| 46266T-AC-2 | IQVIA INC | | 2.C FE | 999,930 | 1,000,000 | 1,035,260 | 999,880 | 0 | 17 | 0 | 0 | 5.700 | 5.702 | MN | 7,283 | 57,000 | 05/18/2023 | 05/15/2028 | 1,028,500 |
| 46266T-AA-6 | IQVIA INC (144A) | | 3.B FE | 1,940,000 | 2,000,000 | 2,000,940 | 1,977,653 | 0 | 15,113 | 0 | 0 | 5.000 | 5.854 | MN | 12,778 | 100,000 | 05/16/2023 | 05/15/2027 | 2,050,000 |
| 46266T-AD-0 | IQVIA INC (144A) | | 3.B FE | 1,000,000 | 1,000,000 | 1,038,180 | 1,000,000 | 0 | 0 | 0 | 0 | 6.500 | 6.500 | MN | 8,306 | 65,000 | 05/18/2023 | 05/15/2030 | 1,032,500 |
| 465685-AP-0 | ITC HOLDINGS CORP | | 2.B FE | 1,998,640 | 2,000,000 | 1,979,840 | 1,999,659 | 0 | 147 | 0 | 0 | 3.350 | 3.358 | MN | 8,561 | 67,000 | 11/09/2017 | 11/15/2027 | 2,033,500 |
| 465685-AP-0 | ITC HOLDINGS CORP | | 2.B FE | 2,009,074 | 2,040,000 | 2,019,437 | 2,033,200 | 0 | 3,424 | 0 | 0 | 3.350 | 3.534 | MN | 8,732 | 68,340 | 01/26/2018 | 11/15/2027 | 2,074,170 |
| 465685-AR-6 | ITC HOLDINGS CORP (144A) | | 2.B FE | 3,001,980 | 3,000,000 | 3,041,790 | 3,000,734 | 0 | (475) | 0 | 0 | 4.950 | 4.932 | MS | 40,838 | 148,500 | 05/17/2023 | 09/22/2027 | 3,074,250 |
| 466313-AH-6 | JABIL INC | | 2.C FE | 997,140 | 1,000,000 | 998,600 | 999,313 | 0 | 314 | 0 | 0 | 3.950 | 3.985 | JJ | 18,543 | 39,500 | 01/09/2018 | 01/12/2028 | 1,019,750 |
| 46849L-SQ-5 | JACKSON NATIONAL LIFE (144A) | | 1.F FE | 995,810 | 1,000,000 | 996,850 | 999,788 | 0 | 447 | 0 | 0 | 3.050 | 3.099 | AO | 5,253 | 30,500 | 04/25/2016 | 04/29/2026 | 1,015,250 |
| 46849L-SQ-5 | JACKSON NATIONAL LIFE (144A) | | 1.F FE | 1,241,115 | 1,295,000 | 1,290,921 | 1,292,399 | 0 | 7,438 | 0 | 0 | 3.050 | 3.651 | AO | 6,802 | 39,498 | 04/09/2018 | 04/29/2026 | 1,314,749 |
| 445658-CF-2 | JB HUNT TRANSPORT | | 2.A FE | 4,999,700 | 5,000,000 | 4,999,000 | 4,999,577 | 0 | (160) | 0 | 0 | 3.875 | 3.876 | MS | 64,583 | 193,750 | 02/26/2019 | 03/01/2026 | 5,096,875 |
| 476556-DH-5 | JERSEY CENTRAL POWER & LIGHT (144A) | | 1.G FE | 5,081,950 | 5,000,000 | 5,064,550 | 5,079,737 | 0 | (2,213) | 0 | 0 | 5.150 | 4.943 | JJ | 83,688 | 0 | 09/10/2025 | 01/15/2036 | 5,128,750 |
| 476556-DH-5 | JERSEY CENTRAL POWER & LIGHT (144A) | | 1.G FE | 1,151,859 | 1,136,000 | 1,150,666 | 1,151,485 | 0 | (374) | 0 | 0 | 5.150 | 4.973 | JJ | 19,014 | 0 | 09/23/2025 | 01/15/2036 | 1,165,252 |
| 476556-DH-5 | JERSEY CENTRAL POWER & LIGHT (144A) | | 1.G FE | 5,020,900 | 5,000,000 | 5,064,550 | 5,020,035 | 0 | (865) | 0 | 0 | 5.150 | 5.098 | JJ | 83,688 | 0 | 09/03/2025 | 01/15/2036 | 5,128,750 |
| 46593W-AB-1 | JH NORTH AMERICA HOLDINGS INC (144A) | | 2.C FE | 2,022,500 | 2,000,000 | 2,054,200 | 2,020,481 | 0 | (2,019) | 0 | 0 | 6.125 | 5.865 | JJ | 65,674 | 0 | 06/04/2025 | 07/31/2032 | 2,061,250 |
| 832696-AR-9 | JM SMUCKER CO | | 2.B FE | 1,999,320 | 2,000,000 | 1,982,540 | 1,999,827 | 0 | 73 | 0 | 0 | 3.375 | 3.379 | JD | 3,000 | 67,500 | 12/04/2017 | 12/15/2027 | 2,033,750 |
| 832696-AR-9 | JM SMUCKER CO | | 2.B FE | 1,899,200 | 2,000,000 | 1,982,540 | 1,976,461 | 0 | 11,336 | 0 | 0 | 3.375 | 4.006 | JD | 3,000 | 67,500 | 03/27/2018 | 12/15/2027 | 2,033,750 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 832696-AS-7 | JM SMUCKER CO | | 2.B FE | 1,890,291 | 1,900,000 | 1,767,266 | 1,895,134 | 0 | 1,078 | 0 | 0 | 2.375 | 2.439 | MS | 13,287 | 45,125 | 04/14/2021 | 03/15/2030 | 1,922,563 |
| 832696-AS-7 | JM SMUCKER CO | | 2.B FE | 8,057,313 | 8,100,000 | 7,534,134 | 8,078,614 | 0 | 4,741 | 0 | 0 | 2.375 | 2.441 | MS | 56,644 | 192,375 | 04/14/2021 | 03/15/2030 | 8,196,188 |
| 24422E-TW-9 | JOHN DEERE CAPITAL CORP | | 1.F FE | 996,110 | 1,000,000 | 984,610 | 999,241 | 0 | 420 | 0 | 0 | 2.800 | 2.845 | MS | 8,789 | 28,000 | 09/05/2017 | 09/08/2027 | 1,014,000 |
| 24422E-UB-3 | JOHN DEERE CAPITAL CORP | | 1.F FE | 998,380 | 1,000,000 | 987,660 | 999,629 | 0 | 175 | 0 | 0 | 3.050 | 3.069 | JJ | 14,826 | 30,500 | 01/03/2018 | 01/06/2028 | 1,015,250 |
| 24422E-WZ-8 | JOHN DEERE CAPITAL CORP | | 1.E FE | 4,995,550 | 5,000,000 | 5,127,000 | 4,996,885 | 0 | 589 | 0 | 0 | 4.700 | 4.715 | JD | 13,708 | 235,000 | 06/05/2023 | 06/10/2030 | 5,117,500 |
| 24422E-YF-0 | JOHN DEERE CAPITAL CORP | | 1.E FE | 10,130,673 | 10,000,000 | 10,109,800 | 10,129,818 | 0 | (855) | 0 | 0 | 4.375 | 4.073 | AO | 92,361 | 0 | 12/19/2025 | 10/15/2030 | 10,218,750 |
| 24422E-YF-0 | JOHN DEERE CAPITAL CORP | | 1.E FE | 1,595,440 | 1,600,000 | 1,617,568 | 1,595,600 | 0 | 160 | 0 | 0 | 4.375 | 4.438 | AO | 14,778 | 15,750 | 07/30/2025 | 10/15/2030 | 1,635,000 |
| 478160-BY-9 | JOHNSON & JOHNSON | | 1.A FE | 1,176,850 | 1,250,000 | 1,247,200 | 1,248,204 | 0 | 10,154 | 0 | 0 | 2.450 | 3.290 | MS | 10,208 | 30,625 | 03/07/2018 | 03/01/2026 | 1,265,313 |
| 478160-CE-2 | JOHNSON & JOHNSON | | 1.A FE | 524,454 | 500,000 | 496,490 | 503,474 | 0 | (3,688) | 0 | 0 | 2.950 | 2.185 | MS | 4,835 | 14,750 | 01/01/2020 | 03/03/2027 | 507,375 |
| 478160-CE-2 | JOHNSON & JOHNSON | | 1.A FE | 1,016,040 | 1,000,000 | 992,980 | 1,001,784 | 0 | (1,881) | 0 | 0 | 2.950 | 2.753 | MS | 9,669 | 29,500 | 08/22/2017 | 03/03/2027 | 1,014,750 |
| 478160-CE-2 | JOHNSON & JOHNSON | | 1.A FE | 998,970 | 1,000,000 | 992,980 | 999,838 | 0 | 113 | 0 | 0 | 2.950 | 2.962 | MS | 9,669 | 29,500 | 02/28/2017 | 03/03/2027 | 1,014,750 |
| 478160-CE-2 | JOHNSON & JOHNSON | | 1.A FE | 954,250 | 1,000,000 | 992,980 | 993,039 | 0 | 5,691 | 0 | 0 | 2.950 | 3.559 | MS | 9,669 | 29,500 | 05/09/2018 | 03/03/2027 | 1,014,750 |
| 478160-CK-8 | JOHNSON & JOHNSON | | 1.A FE | 1,997,620 | 2,000,000 | 1,973,980 | 1,999,474 | 0 | 240 | 0 | 0 | 2.900 | 2.913 | JJ | 26,744 | 58,000 | 11/08/2017 | 01/15/2028 | 2,029,000 |
| 46625H-QW-3 | JPMORGAN CHASE & CO | | 1.F FE | 2,037,000 | 2,000,000 | 1,997,840 | 2,000,160 | 0 | (4,256) | 0 | 0 | 3.300 | 3.174 | AO | 16,500 | 66,000 | 06/22/2016 | 04/01/2026 | 2,033,000 |
| 46625H-RS-1 | JPMORGAN CHASE & CO | | 1.F FE | 2,249,033 | 2,250,000 | 2,243,610 | 2,249,903 | 0 | 85 | 0 | 0 | 3.200 | 3.205 | JD | 3,200 | 72,000 | 05/31/2016 | 06/15/2026 | 2,286,000 |
| 46625H-RV-4 | JPMORGAN CHASE & CO | | 1.F FE | 997,840 | 1,000,000 | 993,700 | 999,789 | 0 | 239 | 0 | 0 | 2.950 | 2.975 | AO | 7,375 | 29,500 | 07/14/2016 | 10/01/2026 | 1,014,750 |
| 46625H-RY-8 | JPMORGAN CHASE & CO | | 1.F FE | 1,004,970 | 1,000,000 | 998,000 | 1,000,607 | 0 | (561) | 0 | 0 | 3.782 | 3.722 | FA | 15,758 | 37,820 | 01/27/2017 | 02/01/2028 | 1,018,910 |
| 46625H-RY-8 | JPMORGAN CHASE & CO | | 1.F FE | 1,000,000 | 1,000,000 | 998,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.782 | 3.782 | FA | 15,758 | 37,820 | 01/25/2017 | 02/01/2028 | 1,018,910 |
| 46647P-AF-3 | JPMORGAN CHASE & CO | | 1.F FE | 2,000,000 | 2,000,000 | 1,989,360 | 2,000,000 | 0 | 0 | 0 | 0 | 3.540 | 3.540 | MN | 11,800 | 70,800 | 04/18/2017 | 05/01/2028 | 2,035,400 |
| 46647P-AM-8 | JPMORGAN CHASE & CO | | 1.F FE | 2,000,000 | 2,000,000 | 1,982,200 | 2,000,000 | 0 | 0 | 0 | 0 | 3.509 | 3.509 | JJ | 30,801 | 70,180 | 01/17/2018 | 01/23/2029 | 2,035,090 |
| 46647P-AR-7 | JPMORGAN CHASE & CO | | 1.F FE | 3,000,000 | 3,000,000 | 2,997,750 | 3,000,000 | 0 | 0 | 0 | 0 | 4.005 | 4.005 | AO | 22,695 | 120,150 | 04/16/2018 | 04/23/2029 | 3,060,075 |
| 46647P-BL-9 | JPMORGAN CHASE & CO | | 1.E FE | 12,668,040 | 12,000,000 | 11,181,360 | 12,325,767 | 0 | (72,000) | 0 | 0 | 2.522 | 1.863 | AO | 58,006 | 302,640 | 01/25/2021 | 04/22/2031 | 12,151,320 |
| 46647P-BL-9 | JPMORGAN CHASE & CO | | 1.E FE | 5,124,728 | 5,600,000 | 5,217,968 | 5,157,343 | 0 | 32,615 | 0 | 0 | 2.522 | 4.198 | AO | 27,069 | 70,616 | 07/21/2025 | 04/22/2031 | 5,670,616 |
| 46647P-CC-8 | JPMORGAN CHASE & CO | | 1.F FE | 10,000,000 | 10,000,000 | 9,144,100 | 10,000,000 | 0 | 0 | 0 | 0 | 2.580 | 2.580 | AO | 49,450 | 258,000 | 04/15/2021 | 04/22/2032 | 10,129,000 |
| 46647P-CJ-3 | JPMORGAN CHASE & CO | | 1.E FE | 3,000,000 | 3,000,000 | 2,867,100 | 3,000,000 | 0 | 0 | 0 | 0 | 2.069 | 2.069 | JD | 5,173 | 62,070 | 05/24/2021 | 06/01/2029 | 3,031,035 |
| 46647P-DF-0 | JPMORGAN CHASE & CO | | 1.F FE | 4,000,000 | 4,000,000 | 4,047,560 | 4,000,000 | 0 | 0 | 0 | 0 | 4.565 | 4.565 | JD | 8,623 | 182,600 | 06/07/2022 | 06/14/2030 | 4,091,300 |
| 46647P-EX-0 | JPMORGAN CHASE & CO | | 1.E FE | 5,125,550 | 5,000,000 | 5,247,750 | 5,121,001 | 0 | (4,549) | 0 | 0 | 5.572 | 5.239 | AO | 53,398 | 139,300 | 07/16/2025 | 04/22/2036 | 5,139,300 |
| 46647P-EX-0 | JPMORGAN CHASE & CO | | 1.E FE | 12,188,280 | 12,000,000 | 12,594,600 | 12,178,174 | 0 | (10,106) | 0 | 0 | 5.572 | 5.366 | AO | 128,156 | 334,320 | 05/08/2025 | 04/22/2036 | 12,334,320 |
| 46647P-EX-0 | JPMORGAN CHASE & CO | | 1.E FE | 4,052,880 | 4,000,000 | 4,198,200 | 4,050,348 | 0 | (2,532) | 0 | 0 | 5.572 | 5.397 | AO | 42,719 | 111,440 | 05/29/2025 | 04/22/2036 | 4,111,440 |
| 46647P-EX-0 | JPMORGAN CHASE & CO | | 1.E FE | 8,080,560 | 8,000,000 | 8,396,400 | 8,076,195 | 0 | (4,365) | 0 | 0 | 5.572 | 5.439 | AO | 85,437 | 222,880 | 05/12/2025 | 04/22/2036 | 8,222,880 |
| 487836-BP-2 | KELLANOVA | | 2.A FE | 998,960 | 1,000,000 | 998,430 | 999,905 | 0 | 83 | 0 | 0 | 3.250 | 3.262 | AO | 8,125 | 33,500 | 02/25/2016 | 04/01/2026 | 1,016,250 |
| 487836-BU-1 | KELLANOVA | | 2.A FE | 2,991,930 | 3,000,000 | 2,976,300 | 2,998,191 | 0 | 878 | 0 | 0 | 3.400 | 3.432 | MN | 13,033 | 105,000 | 11/07/2017 | 11/15/2027 | 3,051,000 |
| 487836-BW-7 | KELLANOVA | | 2.A FE | 9,718,900 | 10,000,000 | 10,065,700 | 9,825,913 | 0 | 67,196 | 0 | 0 | 4.300 | 5.086 | MN | 54,944 | 440,000 | 05/14/2024 | 05/15/2028 | 10,215,000 |
| 487836-BX-5 | KELLANOVA | | 1.F FE | 4,118,680 | 4,000,000 | 3,665,400 | 4,056,523 | 0 | (12,962) | 0 | 0 | 2.100 | 1.747 | JD | 7,000 | 88,000 | 01/12/2021 | 06/01/2030 | 4,042,000 |
| 487836-BX-5 | KELLANOVA | | 1.F FE | 1,953,523 | 1,900,000 | 1,741,065 | 1,925,086 | 0 | (5,749) | 0 | 0 | 2.100 | 1.770 | JD | 3,325 | 41,800 | 11/12/2020 | 06/01/2030 | 1,919,950 |
| 489170-AE-0 | KENNAMETAL INC | | 2.B FE | 4,963,550 | 5,000,000 | 5,026,050 | 4,989,342 | 0 | 3,962 | 0 | 0 | 4.625 | 4.717 | JD | 10,278 | 231,250 | 06/04/2018 | 06/15/2028 | 5,115,625 |
| 49177J-AD-4 | KENVUE INC LS: 4K | LS | 1.F FE | 4,997,150 | 5,000,000 | 5,009,900 | 4,998,888 | 0 | 556 | 0 | 0 | 5.350 | 5.371 | MS | 73,563 | 267,500 | 03/08/2023 | 03/22/2026 | 5,133,750 |
| 26138E-AU-3 | KEURIG DR PEPPER INC | | 2.B FE | 988,840 | 1,000,000 | 989,750 | 999,091 | 0 | 1,231 | 0 | 0 | 2.550 | 2.678 | MS | 7,508 | 25,500 | 09/09/2016 | 09/15/2026 | 1,012,750 |
| 26138E-AX-7 | KEURIG DR PEPPER INC | | 2.B FE | 1,013,880 | 1,000,000 | 991,900 | 1,001,981 | 0 | (1,567) | 0 | 0 | 3.430 | 3.263 | JD | 1,524 | 34,300 | 06/05/2017 | 06/15/2027 | 1,017,150 |
| 26138E-AX-7 | KEURIG DR PEPPER INC | | 2.B FE | 999,560 | 1,000,000 | 991,900 | 999,918 | 0 | 46 | 0 | 0 | 3.430 | 3.435 | JD | 1,524 | 34,300 | 12/05/2016 | 06/15/2027 | 1,017,150 |
| 49271V-AF-7 | KEURIG DR PEPPER INC | | 2.B FE | 5,000,000 | 5,000,000 | 5,041,350 | 5,000,000 | 0 | 0 | 0 | 0 | 4.597 | 4.597 | MN | 22,985 | 229,850 | 05/14/2018 | 05/25/2028 | 5,114,925 |
| 49271V-AW-0 | KEURIG DR PEPPER INC | | 2.B FE | 4,993,700 | 5,000,000 | 5,058,100 | 4,997,009 | 0 | 2,038 | 0 | 0 | 5.100 | 5.145 | MS | 75,083 | 255,000 | 03/04/2024 | 03/15/2027 | 5,127,500 |
| 49306S-AA-4 | KEY BANK NA | | 2.A FE | 2,014,380 | 2,000,000 | 2,011,280 | 2,005,452 | 0 | (2,643) | 0 | 0 | 4.390 | 4.242 | JD | 4,146 | 87,800 | 06/08/2022 | 12/14/2027 | 2,043,900 |
| 49327V-2A-1 | KEY BANK NA | | 2.B FE | 997,560 | 1,000,000 | 997,860 | 999,839 | 0 | 254 | 0 | 0 | 3.400 | 3.429 | MN | 3,872 | 34,000 | 05/17/2016 | 05/20/2026 | 1,017,000 |
| 49327V-2C-7 | KEY BANK NA | | 2.B FE | 1,995,000 | 2,000,000 | 1,996,520 | 1,996,333 | 0 | 447 | 0 | 0 | 4.900 | 4.932 | FA | 38,928 | 98,000 | 08/03/2022 | 08/08/2032 | 2,049,000 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 49326E-EN-9 | KEYCORP | | 2.B FE | 2,000,000 | 2,000,000 | 1,999,620 | 2,000,000 | 0 | 0 | 0 | 0 | 4.789 | 4.789 | JD | 7,982 | 95,780 | 05/16/2022 | 06/01/2033 | 2,047,890 |
| 49338L-AE-3 | KEYSIGHT TECHNOLOGIES | | 2.A FE | 1,997,460 | 2,000,000 | 2,011,280 | 1,999,481 | 0 | 292 | 0 | 0 | 4.600 | 4.616 | AO | 21,722 | 92,000 | 03/28/2017 | 04/06/2027 | 2,046,000 |
| 49338L-AF-0 | KEYSIGHT TECHNOLOGIES | | 2.A FE | 4,995,700 | 5,000,000 | 4,794,800 | 4,998,078 | 0 | 436 | 0 | 0 | 3.000 | 3.010 | AO | 25,000 | 150,000 | 10/07/2019 | 10/30/2029 | 5,075,000 |
| 49338C-AB-9 | KEYSPAN GAS EAST CORP | | 2.A FE | 3,000,000 | 3,000,000 | 2,969,820 | 3,000,000 | 0 | 0 | 0 | 0 | 2.742 | 2.742 | FA | 31,076 | 82,260 | 08/02/2016 | 08/15/2026 | 3,041,130 |
| 49338C-AB-9 | KEYSPAN GAS EAST CORP | | 2.A FE | 956,980 | 1,000,000 | 989,940 | 996,705 | 0 | 5,126 | 0 | 0 | 2.742 | 3.278 | FA | 10,359 | 27,420 | 03/22/2017 | 08/15/2026 | 1,013,710 |
| 49338C-AB-9 | KEYSPAN GAS EAST CORP | | 2.A FE | 1,917,120 | 2,000,000 | 1,979,880 | 1,993,116 | 0 | 10,708 | 0 | 0 | 2.742 | 3.302 | FA | 20,717 | 54,840 | 01/24/2018 | 08/15/2026 | 2,027,420 |
| 494368-BU-6 | KIMBERLY-CLARK | | 1.F FE | 950,830 | 1,000,000 | 998,430 | 999,093 | 0 | 6,854 | 0 | 0 | 2.750 | 3.459 | FA | 10,389 | 27,500 | 02/14/2018 | 02/15/2026 | 1,013,750 |
| 494368-BY-8 | KIMBERLY-CLARK | | 1.F FE | 2,013,600 | 2,000,000 | 2,005,260 | 2,004,095 | 0 | (1,476) | 0 | 0 | 3.950 | 3.866 | MN | 13,167 | 79,000 | 10/26/2018 | 11/01/2028 | 2,039,500 |
| 494368-BY-8 | KIMBERLY-CLARK | | 1.F FE | 998,440 | 1,000,000 | 1,002,630 | 999,453 | 0 | 165 | 0 | 0 | 3.950 | 3.969 | MN | 6,583 | 39,500 | 10/24/2018 | 11/01/2028 | 1,019,750 |
| 494368-CB-7 | KIMBERLY-CLARK | | 1.F FE | 3,243,330 | 3,000,000 | 2,889,450 | 3,116,471 | 0 | (27,743) | 0 | 0 | 3.100 | 2.080 | MS | 24,542 | 93,000 | 03/29/2021 | 03/26/2030 | 3,046,500 |
| 49446R-AP-4 | KIMCO REALTY OP LLC | | 1.G FE | 991,690 | 1,000,000 | 991,670 | 999,275 | 0 | 910 | 0 | 0 | 2.800 | 2.895 | AO | 7,000 | 28,000 | 08/09/2016 | 10/01/2026 | 1,014,000 |
| 49446R-AS-8 | KIMCO REALTY OP LLC | | 1.G FE | 996,370 | 1,000,000 | 999,430 | 999,423 | 0 | 408 | 0 | 0 | 3.800 | 3.844 | AO | 9,500 | 38,000 | 03/22/2017 | 04/01/2027 | 1,019,000 |
| 49446R-AZ-2 | KIMCO REALTY OP LLC | | 1.G FE | 2,975,070 | 3,000,000 | 2,786,400 | 2,983,587 | 0 | 2,315 | 0 | 0 | 3.200 | 3.297 | AO | 24,000 | 96,000 | 02/15/2022 | 04/01/2032 | 3,048,000 |
| 49456B-AP-6 | KINDER MORGAN INC | | 2.B FE | 1,992,440 | 2,000,000 | 2,011,200 | 1,997,973 | 0 | 829 | 0 | 0 | 4.300 | 4.347 | MS | 28,667 | 86,000 | 02/22/2018 | 03/01/2028 | 2,043,000 |
| 49456B-AP-6 | KINDER MORGAN INC | | 2.B FE | 991,350 | 1,000,000 | 1,005,600 | 997,739 | 0 | 951 | 0 | 0 | 4.300 | 4.408 | MS | 14,333 | 43,000 | 03/06/2018 | 03/01/2028 | 1,021,500 |
| 49456B-AZ-4 | KINDER MORGAN INC | | 2.B FE | 3,003,000 | 3,000,000 | 3,089,760 | 3,002,114 | 0 | (537) | 0 | 0 | 5.100 | 5.078 | FA | 63,750 | 153,425 | 07/23/2024 | 08/01/2029 | 3,076,500 |
| 49456B-AZ-4 | KINDER MORGAN INC | | 2.B FE | 1,996,860 | 2,000,000 | 2,059,840 | 1,997,584 | 0 | 578 | 0 | 0 | 5.100 | 5.136 | FA | 42,500 | 102,283 | 07/22/2024 | 08/01/2029 | 2,051,000 |
| 49456B-BC-4 | KINDER MORGAN INC | | 2.B FE | 4,040,440 | 4,000,000 | 4,232,720 | 4,038,438 | 0 | (2,002) | 0 | 0 | 5.850 | 5.714 | JD | 19,500 | 136,500 | 04/23/2025 | 06/01/2035 | 4,117,000 |
| 49456B-BC-4 | KINDER MORGAN INC | | 2.B FE | 2,990,520 | 3,000,000 | 3,174,540 | 2,991,043 | 0 | 523 | 0 | 0 | 5.850 | 5.891 | JD | 14,625 | 102,375 | 04/22/2025 | 06/01/2035 | 3,087,750 |
| 482480-AL-4 | KLA CORP | | 1.F FE | 2,998,230 | 3,000,000 | 3,045,000 | 2,998,770 | 0 | 150 | 0 | 0 | 4.650 | 4.657 | JJ | 64,325 | 139,500 | 06/21/2022 | 07/15/2032 | 3,069,750 |
| 50077L-AD-8 | KRAFT HEINZ FOODS CO | | 2.B FE | 1,841,897 | 1,850,000 | 1,842,156 | 1,849,554 | 0 | 881 | 0 | 0 | 3.000 | 3.051 | JD | 4,625 | 55,500 | 05/10/2016 | 06/01/2026 | 1,877,750 |
| 50077L-AL-0 | KRAFT HEINZ FOODS CO | | 2.B FE | 4,973,650 | 5,000,000 | 4,990,850 | 4,976,274 | 0 | 1,884 | 0 | 0 | 5.000 | 5.063 | JJ | 115,278 | 250,000 | 07/18/2024 | 07/15/2035 | 5,125,000 |
| 50077L-AL-0 | KRAFT HEINZ FOODS CO | | 2.B FE | 8,447,130 | 8,500,000 | 8,484,445 | 8,453,979 | 0 | 3,655 | 0 | 0 | 5.000 | 5.072 | JJ | 195,972 | 425,000 | 01/22/2024 | 07/15/2035 | 8,712,500 |
| 50077L-AL-0 | KRAFT HEINZ FOODS CO | | 2.B FE | 4,817,376 | 5,146,000 | 5,136,583 | 4,864,786 | 0 | 21,594 | 0 | 0 | 5.000 | 5.752 | JJ | 118,644 | 257,300 | 09/26/2023 | 07/15/2035 | 5,274,650 |
| 50077L-AL-0 | KRAFT HEINZ FOODS CO | | 2.B FE | 9,088,300 | 10,000,000 | 9,981,700 | 9,216,420 | 0 | 59,044 | 0 | 0 | 5.000 | 6.095 | JJ | 230,556 | 500,000 | 10/03/2023 | 07/15/2035 | 10,250,000 |
| 50077L-AT-3 | KRAFT HEINZ FOODS CO | | 2.B FE | 1,086,930 | 1,000,000 | 1,014,200 | 1,031,312 | 0 | (10,338) | 0 | 0 | 4.625 | 3.456 | JJ | 19,271 | 46,250 | 02/26/2020 | 01/30/2029 | 1,023,125 |
| 50077L-AT-3 | KRAFT HEINZ FOODS CO | | 2.B FE | 4,970,550 | 5,000,000 | 5,071,000 | 4,989,874 | 0 | 2,930 | 0 | 0 | 4.625 | 4.695 | JJ | 96,354 | 231,250 | 06/04/2018 | 01/30/2029 | 5,115,625 |
| 501044-DE-8 | KROGER CO | | 2.A FE | 996,760 | 1,000,000 | 990,260 | 999,692 | 0 | 355 | 0 | 0 | 2.650 | 2.687 | AO | 5,594 | 26,500 | 09/26/2016 | 10/15/2026 | 1,013,250 |
| 501044-DJ-7 | KROGER CO | | 2.A FE | 1,998,820 | 2,000,000 | 1,994,280 | 1,999,739 | 0 | 129 | 0 | 0 | 3.700 | 3.707 | FA | 30,833 | 74,000 | 07/17/2017 | 08/01/2027 | 2,037,000 |
| 501044-DV-0 | KROGER CO | | 2.B FE | 4,834,000 | 5,000,000 | 5,029,500 | 4,843,565 | 0 | 9,565 | 0 | 0 | 5.000 | 5.455 | MS | 73,611 | 125,000 | 04/16/2025 | 09/15/2034 | 5,125,000 |
| 501044-DC-2 | KROGER CO LS:990K | LS | 2.A FE | 997,630 | 1,000,000 | 999,350 | 999,934 | 0 | 250 | 0 | 0 | 3.500 | 3.528 | FA | 14,583 | 35,000 | 01/08/2016 | 02/01/2026 | 1,017,500 |
| 413875-AW-5 | L3HARRIS TECH INC | | 2.B FE | 3,014,280 | 3,000,000 | 3,023,850 | 3,003,851 | 0 | (1,579) | 0 | 0 | 4.400 | 4.340 | JD | 5,867 | 132,000 | 05/24/2018 | 06/15/2028 | 3,066,000 |
| 413875-AW-5 | L3HARRIS TECH INC | | 2.B FE | 4,999,500 | 5,000,000 | 5,039,750 | 4,999,788 | 0 | 44 | 0 | 0 | 4.400 | 4.401 | JD | 9,778 | 220,000 | 05/23/2018 | 06/15/2028 | 5,110,000 |
| 502431-AL-3 | L3HARRIS TECH INC | | 2.B FE | 1,053,050 | 1,000,000 | 999,140 | 1,005,740 | 0 | (7,896) | 0 | 0 | 3.850 | 3.025 | JD | 1,711 | 38,500 | 07/02/2019 | 12/15/2026 | 1,019,250 |
| 502431-AM-1 | L3HARRIS TECH INC | | 2.B FE | 5,482,600 | 5,000,000 | 5,039,750 | 5,134,983 | 0 | (58,163) | 0 | 0 | 4.400 | 3.125 | JD | 9,778 | 220,000 | 07/02/2019 | 06/15/2028 | 5,110,000 |
| 502431-AN-9 | L3HARRIS TECH INC | | 2.B FE | 5,066,950 | 5,000,000 | 4,420,350 | 5,033,967 | 0 | (6,755) | 0 | 0 | 1.800 | 1.652 | JJ | 41,500 | 90,000 | 12/07/2020 | 01/15/2031 | 5,045,000 |
| 502431-AN-9 | L3HARRIS TECH INC | | 2.B FE | 2,011,580 | 2,000,000 | 1,768,140 | 2,005,962 | 0 | (1,181) | 0 | 0 | 1.800 | 1.735 | JJ | 16,600 | 36,000 | 01/14/2021 | 01/15/2031 | 2,018,000 |
| 502431-AN-9 | L3HARRIS TECH INC | | 2.B FE | 2,367,717 | 2,360,000 | 2,086,405 | 2,364,008 | 0 | (792) | 0 | 0 | 1.800 | 1.763 | JJ | 19,588 | 42,480 | 01/28/2021 | 01/15/2031 | 2,381,240 |
| 502431-AU-3 | L3HARRIS TECH INC | | 2.B FE | 2,207,885 | 2,112,000 | 2,187,124 | 2,205,260 | 0 | (2,625) | 0 | 0 | 5.350 | 4.693 | JD | 9,416 | 56,496 | 09/16/2025 | 06/01/2034 | 2,168,496 |
| 50540R-AU-6 | LABORATORY CORP | | 2.B FE | 1,996,980 | 2,000,000 | 1,992,480 | 1,999,351 | 0 | 330 | 0 | 0 | 3.600 | 3.618 | MS | 24,000 | 72,000 | 08/15/2017 | 09/01/2027 | 2,036,000 |
| 50540R-AY-8 | LABORATORY CORP | | 2.B FE | 5,091,100 | 5,000,000 | 4,593,450 | 5,051,372 | 0 | (9,199) | 0 | 0 | 2.700 | 2.487 | JD | 11,250 | 135,000 | 06/24/2021 | 06/01/2031 | 5,067,500 |
| 512807-AS-7 | LAM RESEARCH CORP | | 1.G FE | 2,996,670 | 3,000,000 | 2,998,860 | 2,999,635 | 0 | 393 | 0 | 0 | 3.750 | 3.768 | MS | 33,125 | 112,500 | 02/25/2019 | 03/15/2026 | 3,056,250 |
| 517834-AE-7 | LAS VEGAS SANDS | | 2.C FE | 1,024,500 | 1,200,000 | 1,195,104 | 1,169,535 | 0 | 45,324 | 0 | 0 | 3.500 | 7.691 | FA | 15,517 | 42,000 | 06/24/2022 | 08/18/2026 | 1,221,000 |
| 524660-AY-3 | LEGGETT & PLATT | | 2.C FE | 993,410 | 1,000,000 | 986,530 | 998,552 | 0 | 720 | 0 | 0 | 3.500 | 3.579 | MN | 4,472 | 35,000 | 11/14/2017 | 11/15/2027 | 1,017,500 |
| 524660-AZ-0 | LEGGETT & PLATT | | 2.C FE | 992,310 | 1,000,000 | 990,540 | 997,104 | 0 | 805 | 0 | 0 | 4.400 | 4.496 | MS | 12,956 | 44,000 | 03/05/2019 | 03/15/2029 | 1,022,000 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 52532X-AF-2 | LEIDOS INC | | 2.B FE | 2,111,428 | 2,200,000 | 2,198,042 | 2,146,818 | 0 | 10,611 | 0 | 0 | 4.375 | 4.996 | MN | 12,299 | 96,250 | 06/09/2022 | 05/15/2030 | 2,248,125 |
| 52532X-AF-2 | LEIDOS INC | | 2.B FE | 2,046,495 | 2,115,000 | 2,113,118 | 2,059,502 | 0 | 11,059 | 0 | 0 | 4.375 | 5.050 | MN | 11,823 | 92,531 | 10/23/2024 | 05/15/2030 | 2,161,266 |
| 52532X-AJ-4 | LEIDOS INC | | 2.B FE | 4,007,563 | 3,803,000 | 4,031,788 | 3,981,254 | 0 | (21,002) | 0 | 0 | 5.750 | 4.945 | MS | 64,387 | 218,673 | 09/30/2024 | 03/15/2033 | 3,912,336 |
| 526057-CT-9 | LENNAR CORP | | 2.B FE | 11,382,046 | 11,410,000 | 11,419,128 | 11,403,084 | 0 | 12,875 | 0 | 0 | 5.250 | 5.375 | JD | 49,919 | 599,025 | 05/07/2024 | 06/01/2026 | 11,709,513 |
| 526057-CY-8 | LENNAR CORP | | 2.B FE | 4,998,450 | 5,000,000 | 5,142,600 | 4,998,960 | 0 | 510 | 0 | 0 | 5.200 | 5.203 | JJ | 159,611 | 0 | 05/12/2025 | 07/30/2030 | 5,130,000 |
| 526107-AG-2 | LENNOX INTERNATIONAL INC | | 2.B FE | 4,994,800 | 5,000,000 | 5,165,250 | 4,996,569 | 0 | 994 | 0 | 0 | 5.500 | 5.524 | MS | 80,972 | 275,000 | 09/07/2023 | 09/15/2028 | 5,137,500 |
| 531968-AA-3 | LIGHT & WONDER INTERNATIONAL (144A) | | 4.A FE | 1,008,750 | 1,000,000 | 1,045,280 | 1,004,929 | 0 | (1,668) | 0 | 0 | 7.500 | 7.287 | MS | 25,000 | 75,000 | 08/24/2023 | 09/01/2031 | 1,037,500 |
| 531968-AA-3 | LIGHT & WONDER INTERNATIONAL (144A) | | 4.A FE | 1,500,000 | 1,500,000 | 1,567,920 | 1,500,000 | 0 | 0 | 0 | 0 | 7.500 | 7.500 | MS | 37,500 | 112,500 | 08/09/2023 | 09/01/2031 | 1,556,250 |
| 74005P-BQ-6 | LINDE INC/CT | | 1.F FE | 3,000,630 | 3,000,000 | 2,998,200 | 2,999,910 | 0 | (204) | 0 | 0 | 3.200 | 3.194 | JJ | 40,000 | 96,000 | 02/05/2018 | 01/30/2026 | 3,048,000 |
| 74005P-BQ-6 | LINDE INC/CT | | 1.F FE | 1,991,680 | 2,000,000 | 1,998,800 | 1,999,848 | 0 | 898 | 0 | 0 | 3.200 | 3.248 | JJ | 26,667 | 64,000 | 09/21/2015 | 01/30/2026 | 2,032,000 |
| 74005P-BT-0 | LINDE INC/CT | | 1.F FE | 8,053,472 | 8,195,000 | 7,202,749 | 8,125,165 | 0 | 14,609 | 0 | 0 | 1.100 | 1.291 | FA | 35,307 | 90,145 | 12/16/2020 | 08/10/2030 | 8,240,073 |
| 74005P-BT-0 | LINDE INC/CT | | 1.F FE | 13,387,920 | 14,000,000 | 12,304,880 | 13,675,487 | 0 | 67,270 | 0 | 0 | 1.100 | 1.624 | FA | 60,317 | 154,000 | 08/05/2021 | 08/10/2030 | 14,077,000 |
| 538034-AX-7 | LIVE NATION ENTERTAINMENT (144A) | | 3.B FE | 897,500 | 1,000,000 | 985,590 | 949,977 | 0 | 22,272 | 0 | 0 | 3.750 | 6.405 | JJ | 17,292 | 37,500 | 07/11/2023 | 01/15/2028 | 1,018,750 |
| 501889-AD-1 | LKQ CORP | | 2.C FE | 1,988,380 | 2,000,000 | 2,066,700 | 1,993,842 | 0 | 2,242 | 0 | 0 | 5.750 | 5.885 | JD | 5,111 | 115,000 | 07/20/2023 | 06/15/2028 | 2,057,500 |
| 539830-AR-0 | LOCKHEED MARTIN CORP | | 1.F FE | 5,582,100 | 5,000,000 | 5,573,150 | 5,571,689 | 0 | (10,411) | 0 | 0 | 6.150 | 4.769 | MS | 102,500 | 0 | 09/30/2025 | 09/01/2036 | 5,153,750 |
| 539830-BH-1 | LOCKHEED MARTIN CORP | | 1.F FE | 1,041,209 | 999,893 | 999,793 | 999,918 | 0 | (5,520) | 0 | 0 | 3.550 | 3.429 | JJ | 16,368 | 35,496 | 05/28/2019 | 01/15/2026 | 1,017,641 |
| 539830-BH-1 | LOCKHEED MARTIN CORP | | 1.F FE | 497,472 | 499,947 | 499,897 | 499,924 | 0 | 276 | 0 | 0 | 3.550 | 3.608 | JJ | 8,184 | 17,748 | 11/17/2015 | 01/15/2026 | 508,821 |
| 539830-BH-1 | LOCKHEED MARTIN CORP | | 1.F FE | 1,488,261 | 1,499,840 | 1,499,690 | 1,499,752 | 0 | 1,309 | 0 | 0 | 3.550 | 3.641 | JJ | 24,552 | 53,244 | 11/16/2015 | 01/15/2026 | 1,526,462 |
| 539830-BH-1 | LOCKHEED MARTIN CORP | | 1.F FE | 1,661,032 | 1,687,320 | 1,687,151 | 1,687,123 | 0 | 3,893 | 0 | 0 | 3.550 | 3.789 | JJ | 27,620 | 59,900 | 06/25/2018 | 01/15/2026 | 1,717,270 |
| 539830-BP-3 | LOCKHEED MARTIN CORP | | 1.F FE | 5,090,650 | 5,000,000 | 4,539,750 | 5,045,786 | 0 | (10,429) | 0 | 0 | 1.850 | 1.624 | JD | 4,111 | 92,500 | 07/27/2021 | 06/15/2030 | 5,046,250 |
| 539830-BP-3 | LOCKHEED MARTIN CORP | | 1.F FE | 4,930,100 | 5,000,000 | 4,539,750 | 4,964,148 | 0 | 7,611 | 0 | 0 | 1.850 | 2.019 | JD | 4,111 | 92,500 | 05/11/2021 | 06/15/2030 | 5,046,250 |
| 539830-BP-3 | LOCKHEED MARTIN CORP | | 1.F FE | 8,672,300 | 10,000,000 | 9,079,500 | 9,192,840 | 0 | 163,114 | 0 | 0 | 1.850 | 3.838 | JD | 8,222 | 185,000 | 08/30/2022 | 06/15/2030 | 10,092,500 |
| 539830-BR-9 | LOCKHEED MARTIN CORP | | 1.F FE | 5,041,150 | 5,000,000 | 4,900,350 | 5,027,793 | 0 | (3,880) | 0 | 0 | 3.900 | 3.799 | JD | 8,667 | 195,000 | 05/31/2022 | 06/15/2032 | 5,097,500 |
| 539830-BR-9 | LOCKHEED MARTIN CORP | | 1.F FE | 2,997,360 | 3,000,000 | 2,940,210 | 2,998,088 | 0 | 250 | 0 | 0 | 3.900 | 3.911 | JD | 5,200 | 117,000 | 04/21/2022 | 06/15/2032 | 3,058,500 |
| 539830-BW-8 | LOCKHEED MARTIN CORP | | 1.F FE | 5,217,250 | 5,000,000 | 5,263,600 | 5,159,608 | 0 | (19,510) | 0 | 0 | 5.250 | 4.696 | JJ | 121,042 | 262,500 | 11/28/2022 | 01/15/2033 | 5,131,250 |
| 539830-BW-8 | LOCKHEED MARTIN CORP | | 1.F FE | 5,144,650 | 5,000,000 | 5,263,600 | 5,106,285 | 0 | (12,885) | 0 | 0 | 5.250 | 4.879 | JJ | 121,042 | 262,500 | 11/21/2022 | 01/15/2033 | 5,131,250 |
| 539830-CA-5 | LOCKHEED MARTIN CORP | | 1.F FE | 4,998,650 | 5,000,000 | 5,071,850 | 4,998,408 | 0 | 132 | 0 | 0 | 4.750 | 4.754 | FA | 89,722 | 237,500 | 05/31/2023 | 02/15/2034 | 5,118,750 |
| 539830-CA-5 | LOCKHEED MARTIN CORP | | 1.F FE | 4,968,850 | 5,000,000 | 5,071,850 | 4,974,452 | 0 | 2,489 | 0 | 0 | 4.750 | 4.826 | FA | 89,722 | 237,500 | 05/24/2023 | 02/15/2034 | 5,118,750 |
| 539830-CM-9 | LOCKHEED MARTIN CORP | | 1.F FE | 5,123,700 | 5,000,000 | 5,094,550 | 5,123,236 | 0 | (464) | 0 | 0 | 5.000 | 4.672 | FA | 106,250 | 0 | 12/11/2025 | 08/15/2035 | 5,125,000 |
| 539830-CM-9 | LOCKHEED MARTIN CORP | | 1.F FE | 9,976,300 | 10,000,000 | 10,189,100 | 9,976,667 | 0 | 367 | 0 | 0 | 5.000 | 5.030 | FA | 212,500 | 0 | 07/23/2025 | 08/15/2035 | 10,250,000 |
| 548661-DM-6 | LOWES COMPANIES | | 2.A FE | 995,440 | 1,000,000 | 996,070 | 999,812 | 0 | 487 | 0 | 0 | 2.500 | 2.552 | AO | 5,278 | 25,000 | 04/11/2016 | 04/15/2026 | 1,012,500 |
| 548661-DM-6 | LOWES COMPANIES | | 2.A FE | 994,830 | 1,000,000 | 996,070 | 999,792 | 0 | 555 | 0 | 0 | 2.500 | 2.559 | AO | 5,278 | 25,000 | 04/14/2016 | 04/15/2026 | 1,012,500 |
| 548661-DP-9 | LOWES COMPANIES | | 2.A FE | 2,995,380 | 3,000,000 | 2,968,200 | 2,999,219 | 0 | 506 | 0 | 0 | 3.100 | 3.118 | MN | 14,983 | 93,000 | 04/19/2017 | 05/03/2027 | 3,046,500 |
| 548661-EH-6 | LOWES COMPANIES | | 2.A FE | 2,999,490 | 3,000,000 | 2,875,770 | 2,999,538 | 0 | 46 | 0 | 0 | 3.750 | 3.752 | AO | 28,125 | 112,500 | 03/22/2022 | 04/01/2032 | 3,056,250 |
| 548661-EL-7 | LOWES COMPANIES | | 2.A FE | 2,992,440 | 3,000,000 | 3,073,080 | 2,994,338 | 0 | 604 | 0 | 0 | 5.000 | 5.030 | AO | 31,667 | 150,000 | 09/06/2022 | 04/15/2033 | 3,075,000 |
| 548661-EX-1 | LOWES COMPANIES | | 2.A FE | 4,988,050 | 5,000,000 | 4,961,350 | 4,987,916 | 0 | (134) | 0 | 0 | 4.850 | 4.880 | AO | 61,299 | 0 | 09/23/2025 | 10/15/2035 | 5,121,250 |
| 548661-EX-1 | LOWES COMPANIES | | 2.A FE | 4,955,450 | 5,000,000 | 4,961,350 | 4,955,740 | 0 | 290 | 0 | 0 | 4.850 | 4.964 | AO | 61,299 | 0 | 11/24/2025 | 10/15/2035 | 5,121,250 |
| 55279H-AQ-3 | MANUFACTURERS & TRADERS TRUST | | 1.G FE | 999,660 | 1,000,000 | 988,180 | 999,910 | 0 | 37 | 0 | 0 | 3.400 | 3.404 | FA | 12,656 | 34,000 | 08/14/2017 | 08/17/2027 | 1,017,000 |
| 571903-AS-2 | MARRIOTT INTERNATIONAL | | 2.B FE | 2,990,010 | 3,000,000 | 2,989,200 | 2,999,415 | 0 | 1,097 | 0 | 0 | 3.125 | 3.164 | JD | 4,167 | 93,750 | 06/07/2016 | 06/15/2026 | 3,046,875 |
| 571903-AY-9 | MARRIOTT INTERNATIONAL | | 2.B FE | 992,810 | 1,000,000 | 1,002,400 | 998,046 | 0 | 778 | 0 | 0 | 4.000 | 4.088 | AO | 8,444 | 40,000 | 04/03/2018 | 04/15/2028 | 1,020,000 |
| 571903-BB-8 | MARRIOTT INTERNATIONAL | | 2.B FE | 1,996,500 | 2,000,000 | 2,037,480 | 1,998,253 | 0 | 523 | 0 | 0 | 4.650 | 4.681 | JD | 7,750 | 93,000 | 05/12/2022 | 12/01/2028 | 2,046,500 |
| 571903-BU-6 | MARRIOTT INTERNATIONAL | | 2.B FE | 5,125,200 | 5,000,000 | 5,120,550 | 5,122,916 | 0 | (2,284) | 0 | 0 | 5.500 | 5.204 | AO | 58,056 | 174,931 | 09/30/2025 | 04/15/2037 | 5,137,500 |
| 571676-AB-1 | MARS INC (144A) | | 1.F FE | 8,528,668 | 7,683,000 | 7,392,736 | 8,104,546 | 0 | (100,817) | 0 | 0 | 3.200 | 1.773 | AO | 61,464 | 245,856 | 08/31/2021 | 04/01/2030 | 7,805,928 |
| 571676-AL-9 | MARS INC (144A) | | 1.F FE | 9,077,993 | 9,115,000 | 7,747,841 | 9,093,592 | 0 | 3,070 | 0 | 0 | 1.625 | 1.663 | JJ | 67,888 | 148,119 | 09/30/2020 | 07/16/2032 | 9,189,059 |
| 571676-AL-9 | MARS INC (144A) | | 1.F FE | 2,788,324 | 2,800,000 | 2,380,028 | 2,793,251 | 0 | 968 | 0 | 0 | 1.625 | 1.664 | JJ | 20,854 | 45,500 | 09/30/2020 | 07/16/2032 | 2,822,750 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 571676-AL-9 | MARS INC (144A) | | 1.F FE | 1,139,744 | 1,145,000 | 973,261 | 1,141,958 | 0 | 436 | 0 | 0 | 1.625 | 1.668 | JJ | 8,528 | 18,606 | 09/30/2020 | 07/16/2032 | 1,154,303 |
| 571676-AL-9 | MARS INC (144A) | | 1.F FE | 1,987,840 | 2,000,000 | 1,700,020 | 1,992,961 | 0 | 1,009 | 0 | 0 | 1.625 | 1.682 | JJ | 14,896 | 32,500 | 09/30/2020 | 07/16/2032 | 2,016,250 |
| 571676-AY-1 | MARS INC (144A) | | 1.F FE | 9,017,100 | 9,000,000 | 9,199,440 | 9,013,919 | 0 | (3,181) | 0 | 0 | 4.800 | 4.757 | MS | 144,000 | 202,800 | 03/07/2025 | 03/01/2030 | 9,216,000 |
| 571676-AY-1 | MARS INC (144A) | | 1.F FE | 12,402,356 | 12,400,000 | 12,674,784 | 12,401,142 | 0 | (1,214) | 0 | 0 | 4.800 | 4.797 | MS | 198,400 | 279,413 | 03/12/2025 | 03/01/2030 | 12,697,600 |
| 571676-BA-2 | MARS INC (144A) | | 1.F FE | 10,094,200 | 10,000,000 | 10,281,900 | 10,087,885 | 0 | (6,315) | 0 | 0 | 5.200 | 5.076 | MS | 173,333 | 244,111 | 04/01/2025 | 03/01/2035 | 10,260,000 |
| 571676-BA-2 | MARS INC (144A) | | 1.F FE | 15,022,200 | 15,000,000 | 15,422,850 | 15,019,464 | 0 | (2,736) | 0 | 0 | 5.200 | 5.181 | MS | 260,000 | 366,167 | 03/06/2025 | 03/01/2035 | 15,390,000 |
| 571676-BA-2 | MARS INC (144A) | | 1.F FE | 9,982,500 | 10,000,000 | 10,281,900 | 9,982,678 | 0 | 178 | 0 | 0 | 5.200 | 5.223 | MS | 173,333 | 244,111 | 03/05/2025 | 03/01/2035 | 10,260,000 |
| 571676-BA-2 | MARS INC (144A) | | 1.F FE | 9,956,100 | 10,000,000 | 10,281,900 | 9,957,476 | 0 | 1,376 | 0 | 0 | 5.200 | 5.258 | MS | 173,333 | 244,111 | 07/16/2025 | 03/01/2035 | 10,260,000 |
| 573284-AQ-9 | MARTIN MARIETTA MATERIALS | | 2.B FE | 998,650 | 1,000,000 | 994,680 | 999,760 | 0 | 149 | 0 | 0 | 3.450 | 3.466 | JD | 2,875 | 34,500 | 05/17/2017 | 06/01/2027 | 1,017,250 |
| 573284-AQ-9 | MARTIN MARIETTA MATERIALS | | 2.B FE | 598,530 | 600,000 | 596,808 | 599,749 | 0 | 161 | 0 | 0 | 3.450 | 3.479 | JD | 1,725 | 20,700 | 05/26/2017 | 06/01/2027 | 610,350 |
| 573284-AQ-9 | MARTIN MARIETTA MATERIALS | | 2.B FE | 1,906,060 | 2,000,000 | 1,989,360 | 1,983,130 | 0 | 11,310 | 0 | 0 | 3.450 | 4.067 | JD | 5,750 | 69,000 | 03/20/2018 | 06/01/2027 | 2,034,500 |
| 573284-AT-3 | MARTIN MARIETTA MATERIALS | | 2.B FE | 997,910 | 1,000,000 | 992,810 | 999,519 | 0 | 227 | 0 | 0 | 3.500 | 3.525 | JD | 1,556 | 35,000 | 12/07/2017 | 12/15/2027 | 1,017,500 |
| 573284-AT-3 | MARTIN MARIETTA MATERIALS | | 2.B FE | 997,500 | 1,000,000 | 992,810 | 999,426 | 0 | 273 | 0 | 0 | 3.500 | 3.530 | JD | 1,556 | 35,000 | 12/06/2017 | 12/15/2027 | 1,017,500 |
| 573284-AT-3 | MARTIN MARIETTA MATERIALS | | 2.B FE | 3,317,314 | 3,569,000 | 3,543,339 | 3,508,269 | 0 | 29,081 | 0 | 0 | 3.500 | 4.417 | JD | 5,552 | 124,915 | 06/13/2018 | 12/15/2027 | 3,631,458 |
| 573284-BA-3 | MARTIN MARIETTA MATERIALS | | 2.B FE | 3,051,270 | 3,000,000 | 3,064,680 | 3,050,139 | 0 | (1,131) | 0 | 0 | 5.150 | 4.911 | JD | 12,875 | 77,250 | 09/25/2025 | 12/01/2034 | 3,077,250 |
| 573284-BA-3 | MARTIN MARIETTA MATERIALS | | 2.B FE | 4,963,300 | 5,000,000 | 5,107,800 | 4,966,637 | 0 | 3,261 | 0 | 0 | 5.150 | 5.244 | JD | 21,458 | 276,813 | 10/31/2024 | 12/01/2034 | 5,128,750 |
| 574599-BN-5 | MASCO CORP | | 2.B FE | 1,000,370 | 1,000,000 | 990,380 | 1,000,070 | 0 | (36) | 0 | 0 | 3.500 | 3.496 | MN | 4,472 | 35,000 | 06/13/2017 | 11/15/2027 | 1,017,500 |
| 574599-BN-5 | MASCO CORP | | 2.B FE | 999,070 | 1,000,000 | 990,380 | 999,773 | 0 | 100 | 0 | 0 | 3.500 | 3.511 | MN | 4,472 | 35,000 | 06/12/2017 | 11/15/2027 | 1,017,500 |
| 575718-AH-4 | MASS INSTITUTE OF TECH (TXBL) S2020 | | 1.A FE | 7,000,000 | 7,000,000 | 4,006,030 | 7,000,000 | 0 | 0 | 0 | 0 | 2.294 | 2.294 | JJ | 80,290 | 160,580 | 04/30/2020 | 07/01/2051 | 7,080,290 |
| 57629W-6H-8 | MASSMUTUAL GLOBAL FUNDING II ( LS:4.4M | LS | 1.B FE | 4,903,800 | 5,000,000 | 5,127,650 | 4,948,879 | 0 | 18,913 | 0 | 0 | 5.050 | 5.500 | JD | 11,924 | 252,500 | 07/06/2023 | 06/14/2028 | 5,126,250 |
| 57629W-CH-1 | MASSMUTUAL GLOBAL FUNDING II (144A) | | 1.B FE | 2,635,254 | 2,500,000 | 2,497,350 | 2,504,270 | 0 | (23,210) | 0 | 0 | 3.400 | 2.452 | MS | 26,681 | 85,000 | 01/01/2020 | 03/08/2026 | 2,542,500 |
| 57629W-CH-1 | MASSMUTUAL GLOBAL FUNDING II (144A) | | 1.B FE | 4,989,800 | 5,000,000 | 4,994,700 | 4,999,356 | 0 | 1,427 | 0 | 0 | 3.400 | 3.433 | MS | 53,361 | 170,000 | 03/05/2019 | 03/08/2026 | 5,085,000 |
| 57629W-CW-8 | MASSMUTUAL GLOBAL FUNDING II (144A) | | 1.B FE | 14,935,050 | 15,000,000 | 13,212,600 | 14,967,616 | 0 | 6,457 | 0 | 0 | 1.550 | 1.597 | AO | 52,958 | 232,500 | 10/06/2020 | 10/09/2030 | 15,116,250 |
| 57629W-CW-8 | MASSMUTUAL GLOBAL FUNDING II (144A) | | 1.B FE | 1,290,907 | 1,320,000 | 1,162,709 | 1,304,962 | 0 | 2,989 | 0 | 0 | 1.550 | 1.800 | AO | 4,660 | 20,460 | 02/16/2021 | 10/09/2030 | 1,330,230 |
| 57629W-CW-8 | MASSMUTUAL GLOBAL FUNDING II (144A) | | 1.B FE | 1,951,220 | 2,000,000 | 1,761,680 | 1,974,774 | 0 | 5,011 | 0 | 0 | 1.550 | 1.827 | AO | 7,061 | 31,000 | 02/16/2021 | 10/09/2030 | 2,015,500 |
| 57629W-CZ-1 | MASSMUTUAL GLOBAL FUNDING II (144A) | | 1.B FE | 5,003,950 | 5,000,000 | 4,486,550 | 5,002,132 | 0 | (396) | 0 | 0 | 2.150 | 2.141 | MS | 33,444 | 107,500 | 04/26/2021 | 03/09/2031 | 5,053,750 |
| 57629W-DL-1 | MASSMUTUAL GLOBAL FUNDING II (144A) | | 1.B FE | 3,998,240 | 4,000,000 | 4,087,000 | 3,999,127 | 0 | 350 | 0 | 0 | 5.050 | 5.060 | JD | 13,467 | 202,000 | 11/30/2022 | 12/07/2027 | 4,101,000 |
| 57636Q-AG-9 | MASTERCARD INC | | 1.D FE | 1,996,380 | 2,000,000 | 1,987,420 | 1,999,597 | 0 | 400 | 0 | 0 | 2.950 | 2.971 | MN | 6,556 | 59,000 | 11/16/2016 | 11/21/2026 | 2,029,500 |
| 57636Q-AG-9 | MASTERCARD INC | | 1.D FE | 975,800 | 1,000,000 | 993,710 | 997,485 | 0 | 2,723 | 0 | 0 | 2.950 | 3.237 | MN | 3,278 | 29,500 | 12/15/2016 | 11/21/2026 | 1,014,750 |
| 57636Q-AG-9 | MASTERCARD INC | | 1.D FE | 17,179,200 | 18,000,000 | 17,886,780 | 17,714,511 | 0 | 306,555 | 0 | 0 | 2.950 | 4.790 | MN | 59,000 | 531,000 | 03/19/2024 | 11/21/2026 | 18,265,500 |
| 57636Q-AJ-3 | MASTERCARD INC | | 1.D FE | 2,002,340 | 2,000,000 | 1,994,520 | 2,000,518 | 0 | (253) | 0 | 0 | 3.500 | 3.486 | FA | 24,306 | 70,000 | 02/22/2018 | 02/26/2028 | 2,035,000 |
| 57636Q-AJ-3 | MASTERCARD INC | | 1.D FE | 2,420,747 | 2,450,000 | 2,443,287 | 2,442,576 | 0 | 3,221 | 0 | 0 | 3.500 | 3.646 | FA | 29,774 | 85,750 | 05/21/2018 | 02/26/2028 | 2,492,875 |
| 57636Q-AM-6 | MASTERCARD INC | | 1.D FE | 3,004,860 | 3,000,000 | 2,907,720 | 3,001,741 | 0 | (507) | 0 | 0 | 2.950 | 2.931 | JD | 7,375 | 88,500 | 05/30/2019 | 06/01/2029 | 3,044,250 |
| 57636Q-AZ-7 | MASTERCARD INC | | 1.E FE | 5,121,500 | 5,000,000 | 5,127,000 | 5,120,695 | 0 | (805) | 0 | 0 | 4.875 | 4.516 | MN | 35,208 | 0 | 12/09/2025 | 05/09/2034 | 5,121,875 |
| 57636Q-AZ-7 | MASTERCARD INC | | 1.E FE | 2,938,860 | 3,000,000 | 3,076,200 | 2,946,555 | 0 | 4,990 | 0 | 0 | 4.875 | 5.139 | MN | 21,125 | 146,250 | 05/30/2024 | 05/09/2034 | 3,073,125 |
| 57636Q-BG-8 | MASTERCARD INC | | 1.E FE | 6,987,400 | 7,000,000 | 7,253,050 | 6,988,379 | 0 | 979 | 0 | 0 | 4.950 | 4.980 | MS | 102,025 | 190,575 | 02/18/2025 | 03/15/2032 | 7,173,250 |
| 576485-AF-3 | MATADOR RESOURCES CO (144A) | | 3.C FE | 98,960 | 100,000 | 102,577 | 99,466 | 0 | 202 | 0 | 0 | 6.875 | 7.125 | AO | 1,451 | 6,875 | 04/03/2023 | 04/15/2028 | 103,438 |
| 579780-AN-7 | MCCORMICK & COMPANY INC | | 2.B FE | 1,015,230 | 1,000,000 | 991,770 | 1,002,458 | 0 | (1,719) | 0 | 0 | 3.400 | 3.216 | FA | 12,844 | 34,000 | 08/30/2017 | 08/15/2027 | 1,017,000 |
| 579780-AN-7 | MCCORMICK & COMPANY INC | | 2.B FE | 996,550 | 1,000,000 | 991,770 | 999,332 | 0 | 378 | 0 | 0 | 3.400 | 3.441 | FA | 12,844 | 34,000 | 08/09/2017 | 08/15/2027 | 1,017,000 |
| 58013M-FF-6 | MCDONALDS CORP | | 2.A FE | 998,910 | 1,000,000 | 998,980 | 999,677 | 0 | 116 | 0 | 0 | 3.800 | 3.813 | AO | 9,500 | 38,000 | 03/14/2018 | 04/01/2028 | 1,019,000 |
| 58013M-FF-6 | MCDONALDS CORP | | 2.A FE | 1,995,660 | 2,000,000 | 1,997,960 | 1,998,799 | 0 | 464 | 0 | 0 | 3.800 | 3.826 | AO | 19,000 | 76,000 | 03/20/2018 | 04/01/2028 | 2,038,000 |
| 58013M-FM-1 | MCDONALDS CORP | | 2.A FE | 2,097,160 | 2,000,000 | 1,848,100 | 2,044,153 | 0 | (10,853) | 0 | 0 | 2.125 | 1.542 | MS | 14,167 | 42,500 | 12/16/2020 | 03/01/2030 | 2,021,250 |
| 58013M-FM-1 | MCDONALDS CORP | | 2.A FE | 1,002,640 | 1,000,000 | 924,050 | 1,001,123 | 0 | (272) | 0 | 0 | 2.125 | 2.095 | MS | 7,083 | 21,250 | 03/04/2020 | 03/01/2030 | 1,010,625 |
| 58013M-FM-1 | MCDONALDS CORP | | 2.A FE | 1,998,920 | 2,000,000 | 1,848,100 | 1,999,499 | 0 | 108 | 0 | 0 | 2.125 | 2.131 | MS | 14,167 | 42,500 | 03/03/2020 | 03/01/2030 | 2,021,250 |
| 58013M-FM-1 | MCDONALDS CORP | | 2.A FE | 4,745,300 | 5,000,000 | 4,620,250 | 4,859,981 | 0 | 31,206 | 0 | 0 | 2.125 | 2.842 | MS | 35,417 | 106,250 | 03/02/2022 | 03/01/2030 | 5,053,125 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 58013M-FM-1 | MCDONALDS CORP | | 2.A FE | 4,381,000 | 5,000,000 | 4,620,250 | 4,633,876 | 0 | 79,107 | 0 | 0 | 2.125 | 4.052 | MS | 35,417 | 106,250 | 08/23/2022 | 03/01/2030 | 5,053,125 |
| 58013M-FQ-2 | MCDONALDS CORP | | 2.A FE | 3,295,620 | 3,000,000 | 2,945,610 | 3,147,804 | 0 | (32,657) | 0 | 0 | 3.600 | 2.375 | JJ | 54,000 | 108,000 | 04/06/2021 | 07/01/2030 | 3,054,000 |
| 58013M-FZ-2 | MCDONALDS CORP | | 2.A FE | 13,978,720 | 14,000,000 | 14,246,400 | 13,982,801 | 0 | 4,081 | 0 | 0 | 4.600 | 4.630 | MN | 82,289 | 450,800 | 02/26/2025 | 05/15/2030 | 14,322,000 |
| 58013M-GA-6 | MCDONALDS CORP | | 2.A FE | 9,985,200 | 10,000,000 | 10,137,100 | 9,985,482 | 0 | 282 | 0 | 0 | 4.950 | 4.969 | MS | 162,250 | 247,500 | 02/26/2025 | 03/03/2035 | 10,247,500 |
| 58013M-GC-2 | MCDONALDS CORP | | 2.A FE | 2,286,861 | 2,252,000 | 2,271,165 | 2,286,735 | 0 | (126) | 0 | 0 | 5.000 | 4.802 | FA | 38,784 | 0 | 12/11/2025 | 02/13/2036 | 2,308,300 |
| 58013M-GC-2 | MCDONALDS CORP | | 2.A FE | 4,976,350 | 5,000,000 | 5,042,550 | 4,976,618 | 0 | 268 | 0 | 0 | 5.000 | 5.059 | FA | 86,111 | 0 | 08/18/2025 | 02/13/2036 | 5,125,000 |
| 58013M-GC-2 | MCDONALDS CORP | | 2.A FE | 4,970,750 | 5,000,000 | 5,042,550 | 4,971,158 | 0 | 408 | 0 | 0 | 5.000 | 5.073 | FA | 86,111 | 0 | 08/21/2025 | 02/13/2036 | 5,125,000 |
| 58013M-FJ-8 | MCDONALDS CORP LS:1.2M | LS | 2.A FE | 3,248,670 | 3,000,000 | 2,861,190 | 3,105,804 | 0 | (29,917) | 0 | 0 | 2.625 | 1.561 | MS | 26,250 | 78,750 | 01/27/2021 | 09/01/2029 | 3,039,375 |
| 581557-BU-8 | MCKESSON CORP | | 1.G FE | 5,043,450 | 5,000,000 | 5,178,450 | 5,038,894 | 0 | (4,300) | 0 | 0 | 5.100 | 4.972 | JJ | 117,583 | 255,000 | 11/19/2024 | 07/15/2033 | 5,127,500 |
| 581557-BU-8 | MCKESSON CORP | | 1.G FE | 6,501,200 | 6,445,000 | 6,675,022 | 6,495,108 | 0 | (5,539) | 0 | 0 | 5.100 | 4.972 | JJ | 151,565 | 328,695 | 10/31/2024 | 07/15/2033 | 6,609,348 |
| 581557-BU-8 | MCKESSON CORP | | 1.G FE | 4,032,320 | 4,000,000 | 4,142,760 | 4,028,918 | 0 | (3,194) | 0 | 0 | 5.100 | 4.981 | JJ | 94,067 | 204,000 | 11/14/2024 | 07/15/2033 | 4,102,000 |
| 581557-BT-1 | MCKESSON CORP LS: 2K | LS | 2.A FE | 4,989,700 | 5,000,000 | 5,125,800 | 4,994,585 | 0 | 1,916 | 0 | 0 | 4.900 | 4.945 | JJ | 112,972 | 245,000 | 06/07/2023 | 07/15/2028 | 5,122,500 |
| 581557-BY-0 | MCKESSON CORP LS:147K | LS | 1.G FE | 2,000,000 | 2,000,000 | 2,068,580 | 2,000,000 | 0 | 0 | 0 | 0 | 5.250 | 5.250 | MN | 8,750 | 52,500 | 05/27/2025 | 05/30/2035 | 2,052,500 |
| 581557-BY-0 | MCKESSON CORP LS:441K | LS | 1.G FE | 5,986,620 | 6,000,000 | 6,205,740 | 5,986,940 | 0 | 320 | 0 | 0 | 5.250 | 5.279 | MN | 26,250 | 157,500 | 05/20/2025 | 05/30/2035 | 6,157,500 |
| 581557-BY-0 | MCKESSON CORP LS:514K | LS | 1.G FE | 7,260,190 | 7,000,000 | 7,240,030 | 7,257,770 | 0 | (2,420) | 0 | 0 | 5.250 | 4.750 | MN | 30,625 | 183,750 | 11/24/2025 | 05/30/2035 | 7,183,750 |
| 62482B-AA-0 | MEDLINE BORROWER LP (144A) | | 2.C FE | 842,500 | 1,000,000 | 977,000 | 906,846 | 0 | 24,625 | 0 | 0 | 3.875 | 7.134 | AO | 9,688 | 38,750 | 03/16/2023 | 04/01/2029 | 1,019,375 |
| 58507L-BB-4 | MEDTRONIC GLOBAL HOLDINGS | | 1.G FE | 10,073,927 | 10,000,000 | 10,077,800 | 10,072,929 | 0 | (998) | 0 | 0 | 4.250 | 3.894 | MS | 106,250 | 0 | 12/19/2025 | 03/30/2028 | 10,212,500 |
| 58507L-BB-4 | MEDTRONIC GLOBAL HOLDINGS | | 1.G FE | 794,928 | 800,000 | 806,224 | 796,766 | 0 | 1,319 | 0 | 0 | 4.250 | 4.438 | MS | 8,500 | 34,000 | 08/01/2024 | 03/30/2028 | 817,000 |
| 58507L-BC-2 | MEDTRONIC GLOBAL HOLDINGS | | 1.G FE | 4,931,100 | 5,000,000 | 5,012,800 | 4,946,088 | 0 | 6,080 | 0 | 0 | 4.500 | 4.676 | MS | 56,250 | 225,000 | 06/06/2023 | 03/30/2033 | 5,112,500 |
| 58507L-BC-2 | MEDTRONIC GLOBAL HOLDINGS | | 1.G FE | 4,927,200 | 5,000,000 | 5,012,800 | 4,943,063 | 0 | 6,421 | 0 | 0 | 4.500 | 4.686 | MS | 56,250 | 225,000 | 06/06/2023 | 03/30/2033 | 5,112,500 |
| 58507L-BC-2 | MEDTRONIC GLOBAL HOLDINGS | | 1.G FE | 9,446,228 | 9,680,000 | 9,704,781 | 9,478,370 | 0 | 22,644 | 0 | 0 | 4.500 | 4.843 | MS | 108,900 | 435,600 | 07/22/2024 | 03/30/2033 | 9,897,800 |
| 58933Y-AX-3 | MERCK & CO INC | | 1.E FE | 9,453,881 | 8,460,000 | 8,328,447 | 8,879,512 | 0 | (138,422) | 0 | 0 | 3.400 | 1.661 | MS | 91,086 | 287,640 | 09/23/2021 | 03/07/2029 | 8,603,820 |
| 58933Y-AX-3 | MERCK & CO INC | | 1.E FE | 1,758,567 | 1,574,000 | 1,549,524 | 1,651,912 | 0 | (25,706) | 0 | 0 | 3.400 | 1.664 | MS | 16,947 | 53,516 | 09/23/2021 | 03/07/2029 | 1,600,758 |
| 58933Y-AZ-8 | MERCK & CO INC | | 1.E FE | 6,664,490 | 7,000,000 | 6,262,900 | 6,829,004 | 0 | 36,102 | 0 | 0 | 1.450 | 2.023 | JD | 1,974 | 101,500 | 04/07/2021 | 06/24/2030 | 7,050,750 |
| 58933Y-AZ-8 | MERCK & CO INC | | 1.E FE | 4,717,200 | 5,000,000 | 4,473,500 | 4,855,848 | 0 | 30,347 | 0 | 0 | 1.450 | 2.128 | JD | 1,410 | 72,500 | 03/30/2021 | 06/24/2030 | 5,036,250 |
| 58933Y-AZ-8 | MERCK & CO INC | | 1.E FE | 2,429,160 | 3,000,000 | 2,684,100 | 2,590,757 | 0 | 79,892 | 0 | 0 | 1.450 | 4.876 | JD | 846 | 43,500 | 11/30/2023 | 06/24/2030 | 3,021,750 |
| 58933Y-BH-7 | MERCK & CO INC | | 1.E FE | 6,994,330 | 7,000,000 | 7,058,100 | 6,996,909 | 0 | 1,111 | 0 | 0 | 4.050 | 4.068 | MN | 34,650 | 283,500 | 05/08/2023 | 05/17/2028 | 7,141,750 |
| 58933Y-BK-0 | MERCK & CO INC | | 1.E FE | 11,955,000 | 12,000,000 | 12,110,160 | 11,964,425 | 0 | 3,914 | 0 | 0 | 4.500 | 4.547 | MN | 66,000 | 540,000 | 05/30/2023 | 05/17/2033 | 12,270,000 |
| 58933Y-BK-0 | MERCK & CO INC | | 1.E FE | 4,937,100 | 5,000,000 | 5,045,900 | 4,944,149 | 0 | 6,180 | 0 | 0 | 4.500 | 4.680 | MN | 27,500 | 225,000 | 10/30/2024 | 05/17/2033 | 5,112,500 |
| 58933Y-BK-0 | MERCK & CO INC | | 1.E FE | 4,921,150 | 5,000,000 | 5,045,900 | 4,930,053 | 0 | 7,731 | 0 | 0 | 4.500 | 4.726 | MN | 27,500 | 225,000 | 10/28/2024 | 05/17/2033 | 5,112,500 |
| 58933Y-BK-0 | MERCK & CO INC | | 1.E FE | 4,891,800 | 5,000,000 | 5,045,900 | 4,903,809 | 0 | 10,602 | 0 | 0 | 4.500 | 4.812 | MN | 27,500 | 225,000 | 11/05/2024 | 05/17/2033 | 5,112,500 |
| 58933Y-BS-3 | MERCK & CO INC | | 1.E FE | 5,074,050 | 5,000,000 | 5,079,600 | 5,071,867 | 0 | (2,183) | 0 | 0 | 4.950 | 4.759 | MS | 77,000 | 0 | 09/09/2025 | 09/15/2035 | 5,123,750 |
| 58933Y-BS-3 | MERCK & CO INC | | 1.E FE | 4,999,550 | 5,000,000 | 5,079,600 | 4,999,203 | 0 | (347) | 0 | 0 | 4.950 | 4.951 | MS | 77,000 | 0 | 09/02/2025 | 09/15/2035 | 5,123,750 |
| 58933Y-BZ-7 | MERCK & CO INC | | 1.D FE | 5,006,700 | 5,000,000 | 4,983,250 | 5,006,485 | 0 | (215) | 0 | 0 | 4.750 | 4.733 | JD | 17,813 | 0 | 12/02/2025 | 12/04/2035 | 5,118,750 |
| 806605-AG-6 | MERCK & CO INC | | 1.E FE | 10,553,194 | 7,195,000 | 8,144,236 | 9,438,171 | 0 | (256,845) | 0 | 0 | 6.500 | 2.189 | JD | 38,973 | 467,675 | 06/24/2021 | 12/01/2033 | 7,428,838 |
| 59217G-BY-4 | MET LIFE GLOBAL FUNDING I (144A) | | 1.D FE | 2,027,320 | 2,000,000 | 1,993,360 | 2,003,106 | 0 | (3,140) | 0 | 0 | 3.450 | 3.284 | JD | 2,492 | 69,000 | 04/04/2017 | 12/18/2026 | 2,034,500 |
| 59217G-BY-4 | MET LIFE GLOBAL FUNDING I (144A) | | 1.D FE | 999,330 | 1,000,000 | 996,680 | 999,915 | 0 | 75 | 0 | 0 | 3.450 | 3.458 | JD | 1,246 | 34,500 | 12/12/2016 | 12/18/2026 | 1,017,250 |
| 59217G-BY-4 | MET LIFE GLOBAL FUNDING I (144A) | | 1.D FE | 3,904,680 | 4,000,000 | 3,986,720 | 3,987,614 | 0 | 12,343 | 0 | 0 | 3.450 | 3.779 | JD | 4,983 | 138,000 | 05/31/2018 | 12/18/2026 | 4,069,000 |
| 59217G-CK-3 | MET LIFE GLOBAL FUNDING I (144A) | | 1.D FE | 992,800 | 1,000,000 | 985,510 | 998,561 | 0 | 788 | 0 | 0 | 3.000 | 3.085 | MS | 8,500 | 30,000 | 11/08/2017 | 09/19/2027 | 1,015,000 |
| 59217G-CK-3 | MET LIFE GLOBAL FUNDING I (144A) | | 1.D FE | 1,876,580 | 2,000,000 | 1,971,020 | 1,974,236 | 0 | 14,224 | 0 | 0 | 3.000 | 3.780 | MS | 17,000 | 60,000 | 03/21/2018 | 09/19/2027 | 2,030,000 |
| 59217G-DC-0 | MET LIFE GLOBAL FUNDING I (144A) | | 1.D FE | 2,087,034 | 2,000,000 | 1,928,320 | 2,034,244 | 0 | (9,355) | 0 | 0 | 3.050 | 2.530 | JD | 2,372 | 61,000 | 01/01/2020 | 06/17/2029 | 2,030,500 |
| 59217G-GU-7 | MET LIFE GLOBAL FUNDING I (144A) | | 1.D FE | 9,956,700 | 10,000,000 | 8,775,500 | 9,977,418 | 0 | 4,288 | 0 | 0 | 1.550 | 1.597 | JJ | 74,917 | 155,000 | 01/04/2021 | 01/07/2031 | 10,077,500 |
| 30303M-AC-6 | META PLATFORMS INC | | 1.D FE | 4,999,600 | 5,000,000 | 5,041,600 | 4,999,320 | 0 | (280) | 0 | 0 | 4.600 | 4.601 | MN | 37,056 | 0 | 10/30/2025 | 11/15/2032 | 5,115,000 |
| 30303M-8S-4 | META PLATFORMS INC LS:750K | LS | 1.D FE | 6,986,490 | 7,000,000 | 7,086,450 | 6,989,700 | 0 | 2,524 | 0 | 0 | 4.300 | 4.343 | FA | 113,711 | 306,017 | 08/07/2024 | 08/15/2029 | 7,150,500 |
| 591894-CC-2 | METROPOLITAN EDISON (144A) | | 1.G FE | 3,302,784 | 3,200,000 | 3,234,039 | 3,234,488 | 0 | (11,301) | 0 | 0 | 4.300 | 3.895 | JJ | 63,449 | 137,600 | 03/12/2019 | 01/15/2029 | 3,268,800 |
| 595017-BE-3 | MICROCHIP TECHNOLOGY INC | | 2.B FE | 1,996,460 | 2,000,000 | 2,041,680 | 1,997,504 | 0 | 657 | 0 | 0 | 5.050 | 5.090 | MS | 29,739 | 101,000 | 03/05/2024 | 03/15/2029 | 2,050,500 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 594918-BR-4 | MICROSOFT CORP | | 1.A FE | 2,529,612 | 2,500,000 | 2,481,675 | 2,501,770 | 0 | (4,904) | 0 | 0 | 2.400 | 2.199 | FA | 23,833 | 60,000 | 01/01/2020 | 08/08/2026 | 2,530,000 |
| 594918-BR-4 | MICROSOFT CORP | | 1.A FE | 998,140 | 1,000,000 | 992,670 | 999,863 | 0 | 203 | 0 | 0 | 2.400 | 2.421 | FA | 9,533 | 24,000 | 08/01/2016 | 08/08/2026 | 1,012,000 |
| 594918-BR-4 | MICROSOFT CORP | | 1.A FE | 998,060 | 1,000,000 | 992,670 | 999,857 | 0 | 213 | 0 | 0 | 2.400 | 2.422 | FA | 9,533 | 24,000 | 08/02/2016 | 08/08/2026 | 1,012,000 |
| 594918-BY-9 | MICROSOFT CORP | | 1.A FE | 534,453 | 500,000 | 498,255 | 504,554 | 0 | (5,262) | 0 | 0 | 3.300 | 2.210 | FA | 6,646 | 16,500 | 01/01/2020 | 02/06/2027 | 508,250 |
| 594918-BY-9 | MICROSOFT CORP | | 1.A FE | 2,017,180 | 2,000,000 | 1,993,020 | 2,001,731 | 0 | (1,956) | 0 | 0 | 3.300 | 3.197 | FA | 26,583 | 66,000 | 02/03/2017 | 02/06/2027 | 2,033,000 |
| 594918-BY-9 | MICROSOFT CORP | | 1.A FE | 2,989,350 | 3,000,000 | 2,989,530 | 2,998,589 | 0 | 1,185 | 0 | 0 | 3.300 | 3.342 | FA | 39,875 | 99,000 | 01/30/2017 | 02/06/2027 | 3,049,500 |
| 594918-BY-9 | MICROSOFT CORP | | 1.A FE | 985,450 | 1,000,000 | 996,510 | 997,928 | 0 | 1,801 | 0 | 0 | 3.300 | 3.492 | FA | 13,292 | 33,000 | 03/26/2018 | 02/06/2027 | 1,016,500 |
| 594918-CN-2 | MICROSOFT CORP | | 1.A FE | 1,897,500 | 2,000,000 | 1,997,040 | 1,973,155 | 0 | 36,226 | 0 | 0 | 3.400 | 5.356 | MS | 20,022 | 68,000 | 11/06/2023 | 09/15/2026 | 2,034,000 |
| 594918-CQ-5 | MICROSOFT CORP | | 1.A FE | 1,874,720 | 2,000,000 | 1,996,400 | 1,946,585 | 0 | 34,375 | 0 | 0 | 3.400 | 5.330 | JD | 3,022 | 68,000 | 11/06/2023 | 06/15/2027 | 2,034,000 |
| 594918-CS-1 | MICROSOFT CORP | | 1.A FE | 3,901,550 | 5,000,000 | 4,482,800 | 4,205,650 | 0 | 145,461 | 0 | 0 | 1.350 | 5.199 | MS | 19,875 | 67,500 | 11/06/2023 | 09/15/2030 | 5,033,750 |
| 59523U-AQ-0 | MID-AMERICA APARTMENTS | | 1.G FE | 2,991,600 | 3,000,000 | 2,983,530 | 2,996,817 | 0 | 873 | 0 | 0 | 3.950 | 3.984 | MS | 34,892 | 118,500 | 02/26/2019 | 03/15/2029 | 3,059,250 |
| 59523U-AR-8 | MID-AMERICA APARTMENTS | | 1.G FE | 2,992,860 | 3,000,000 | 2,840,250 | 2,996,737 | 0 | 707 | 0 | 0 | 2.750 | 2.777 | MS | 24,292 | 82,500 | 11/18/2019 | 03/15/2030 | 3,041,250 |
| 59524Q-B@-3 | MID-ATLANTIC INTERSTATE | | 1.G IF | 8,000,000 | 8,000,000 | 8,231,591 | 8,000,000 | 0 | 0 | 0 | 0 | 5.000 | 5.000 | JJ | 205,556 | 0 | 05/06/2025 | 01/15/2031 | 8,200,000 |
| 59524Q-AA-3 | MID-ATLANTIC INTERSTATE (144A) | | 1.F FE | 4,998,750 | 5,000,000 | 5,005,200 | 4,999,467 | 0 | 132 | 0 | 0 | 4.100 | 4.103 | MN | 26,194 | 205,000 | 05/07/2018 | 05/15/2028 | 5,102,500 |
| 595620-AE-5 | MIDAMERICAN ENERGY CO | | 1.F FE | 9,393,726 | 8,860,000 | 9,469,302 | 9,379,700 | 0 | (14,026) | 0 | 0 | 5.750 | 4.987 | MN | 84,908 | 254,725 | 08/26/2025 | 11/01/2035 | 9,114,725 |
| 595620-AQ-8 | MIDAMERICAN ENERGY CO | | 1.F FE | 1,000,030 | 1,000,000 | 990,810 | 1,000,000 | 0 | 0 | 0 | 0 | 3.100 | 3.100 | MN | 5,167 | 31,000 | 01/24/2017 | 05/01/2027 | 1,015,500 |
| 595620-AQ-8 | MIDAMERICAN ENERGY CO | | 1.F FE | 1,999,360 | 2,000,000 | 1,981,620 | 1,999,843 | 0 | 75 | 0 | 0 | 3.100 | 3.104 | MN | 10,333 | 62,000 | 01/23/2017 | 05/01/2027 | 2,031,000 |
| 595620-AT-2 | MIDAMERICAN ENERGY CO | | 1.F FE | 5,514,950 | 5,000,000 | 4,942,900 | 5,181,815 | 0 | (57,001) | 0 | 0 | 3.650 | 2.402 | AO | 38,528 | 182,500 | 10/01/2019 | 04/15/2029 | 5,091,250 |
| 595620-AT-2 | MIDAMERICAN ENERGY CO | | 1.F FE | 5,508,525 | 5,500,000 | 5,437,190 | 5,502,806 | 0 | (857) | 0 | 0 | 3.650 | 3.632 | AO | 42,381 | 200,750 | 01/17/2019 | 04/15/2029 | 5,600,375 |
| 595620-AX-3 | MIDAMERICAN ENERGY CO | | 1.F FE | 3,983,320 | 4,000,000 | 4,185,480 | 3,985,963 | 0 | 1,352 | 0 | 0 | 5.350 | 5.404 | JJ | 98,678 | 214,000 | 09/06/2023 | 01/15/2034 | 4,107,000 |
| 595620-AX-3 | MIDAMERICAN ENERGY CO | | 1.F FE | 1,991,340 | 2,000,000 | 2,092,740 | 1,992,724 | 0 | 701 | 0 | 0 | 5.350 | 5.406 | JJ | 49,339 | 107,000 | 09/06/2023 | 01/15/2034 | 2,053,500 |
| 59590A-AF-6 | MIDCAP FINANCIAL ISSUER TRUST | | 2.B FE | 25,000,000 | 25,000,000 | 25,000,000 | 25,000,000 | 0 | 0 | 0 | 0 | 5.370 | 5.370 | JJ | 0 | 0 | 12/22/2025 | 04/15/2029 | 25,335,625 |
| 60871R-AG-5 | MOLSON COORS BEVERAGE | | 2.B FE | 1,004,830 | 1,000,000 | 994,680 | 1,000,182 | 0 | (552) | 0 | 0 | 3.000 | 2.943 | JJ | 13,833 | 30,000 | 06/29/2016 | 07/15/2026 | 1,015,000 |
| 60871R-AG-5 | MOLSON COORS BEVERAGE | | 2.B FE | 1,000,250 | 1,000,000 | 994,680 | 1,000,028 | 0 | (28) | 0 | 0 | 3.000 | 2.997 | JJ | 13,833 | 30,000 | 06/30/2016 | 07/15/2026 | 1,015,000 |
| 60871R-AG-5 | MOLSON COORS BEVERAGE | | 2.B FE | 1,996,900 | 2,000,000 | 1,989,360 | 1,999,793 | 0 | 346 | 0 | 0 | 3.000 | 3.018 | JJ | 27,667 | 60,000 | 06/28/2016 | 07/15/2026 | 2,030,000 |
| 609207-AM-7 | MONDELEZ INTERNATIONAL | | 2.B FE | 3,960,880 | 4,000,000 | 4,008,040 | 3,989,101 | 0 | 4,249 | 0 | 0 | 4.125 | 4.246 | MN | 24,750 | 165,000 | 05/03/2018 | 05/07/2028 | 4,082,500 |
| 609207-AT-2 | MONDELEZ INTERNATIONAL | | 2.B FE | 2,505,533 | 2,296,000 | 2,163,199 | 2,391,508 | 0 | (22,700) | 0 | 0 | 2.750 | 1.679 | AO | 13,680 | 63,140 | 10/15/2020 | 04/13/2030 | 2,327,570 |
| 609207-AX-3 | MONDELEZ INTERNATIONAL | | 2.B FE | 4,964,966 | 5,120,000 | 4,461,926 | 5,037,942 | 0 | 15,236 | 0 | 0 | 1.500 | 1.831 | FA | 31,360 | 76,800 | 01/11/2021 | 02/04/2031 | 5,158,400 |
| 609207-BB-0 | MONDELEZ INTERNATIONAL | | 2.B FE | 4,963,250 | 5,000,000 | 4,588,750 | 4,975,724 | 0 | 3,474 | 0 | 0 | 3.000 | 3.086 | MS | 43,333 | 150,000 | 03/03/2022 | 03/17/2032 | 5,075,000 |
| 609207-BE-4 | MONDELEZ INTERNATIONAL | | 2.B FE | 6,984,530 | 7,000,000 | 6,986,630 | 6,988,183 | 0 | 1,041 | 0 | 0 | 4.750 | 4.773 | FA | 113,604 | 332,500 | 08/22/2024 | 08/28/2034 | 7,166,250 |
| 609207-BH-7 | MONDELEZ INTERNATIONAL | | 2.B FE | 4,976,800 | 5,000,000 | 5,118,000 | 4,977,632 | 0 | 832 | 0 | 0 | 5.125 | 5.185 | MN | 39,149 | 128,125 | 05/01/2025 | 05/06/2035 | 5,128,125 |
| 609207-AY-1 | MONDELEZ INTERNATIONAL LS:2.0M | LS | 2.B FE | 1,952,860 | 2,000,000 | 1,724,440 | 1,971,142 | 0 | 3,911 | 0 | 0 | 1.875 | 2.104 | AO | 7,917 | 37,500 | 02/17/2021 | 10/15/2032 | 2,018,750 |
| 610202-BR-3 | MONONGAHELA POWER (144A) | | 1.G FE | 999,580 | 1,000,000 | 994,540 | 999,904 | 0 | 46 | 0 | 0 | 3.550 | 3.555 | MN | 4,536 | 35,500 | 05/09/2017 | 05/15/2027 | 1,017,750 |
| 615394-AM-5 | MOOG INC (144A) | | 3.C FE | 5,269,836 | 5,772,000 | 5,720,745 | 5,525,742 | 0 | 114,257 | 0 | 0 | 4.250 | 6.610 | JD | 10,903 | 245,310 | 08/29/2023 | 12/15/2027 | 5,894,655 |
| 617446-8P-7 | MORGAN STANLEY | | 1.E FE | 3,472,740 | 3,000,000 | 2,915,850 | 3,225,423 | 0 | (50,635) | 0 | 0 | 3.622 | 1.778 | AO | 27,165 | 108,660 | 12/07/2020 | 04/01/2031 | 3,054,330 |
| 617446-8U-6 | MORGAN STANLEY | | 1.E FE | 6,780,130 | 7,000,000 | 6,155,030 | 6,866,907 | 0 | 20,158 | 0 | 0 | 1.794 | 2.127 | FA | 48,139 | 125,580 | 07/06/2021 | 02/13/2032 | 7,062,790 |
| 617446-8X-0 | MORGAN STANLEY | | 1.E FE | 6,000,000 | 6,000,000 | 5,266,980 | 6,000,000 | 0 | 0 | 0 | 0 | 1.928 | 1.928 | AO | 20,244 | 115,680 | 01/20/2021 | 04/28/2032 | 6,057,840 |
| 617446-8X-0 | MORGAN STANLEY | | 1.E FE | 3,991,520 | 4,000,000 | 3,511,320 | 3,994,982 | 0 | 732 | 0 | 0 | 1.928 | 1.949 | AO | 13,496 | 77,120 | 01/21/2021 | 04/28/2032 | 4,038,560 |
| 61744Y-AK-4 | MORGAN STANLEY | | 1.G FE | 1,005,180 | 1,000,000 | 993,430 | 1,000,916 | 0 | (572) | 0 | 0 | 3.591 | 3.529 | JJ | 15,860 | 35,910 | 07/21/2017 | 07/22/2028 | 1,017,955 |
| 61744Y-AK-4 | MORGAN STANLEY | | 1.G FE | 2,000,000 | 2,000,000 | 1,986,860 | 2,000,000 | 0 | 0 | 0 | 0 | 3.591 | 3.591 | JJ | 31,721 | 71,820 | 07/19/2017 | 07/22/2028 | 2,035,910 |
| 61744Y-AP-3 | MORGAN STANLEY | | 1.G FE | 1,004,060 | 1,000,000 | 994,530 | 1,000,945 | 0 | (442) | 0 | 0 | 3.772 | 3.723 | JJ | 16,450 | 37,720 | 01/22/2018 | 01/24/2029 | 1,018,860 |
| 61744Y-AP-3 | MORGAN STANLEY | | 1.G FE | 1,003,480 | 1,000,000 | 994,530 | 1,000,807 | 0 | (379) | 0 | 0 | 3.772 | 3.730 | JJ | 16,450 | 37,720 | 01/18/2018 | 01/24/2029 | 1,018,860 |
| 61746B-DZ-6 | MORGAN STANLEY | | 1.G FE | 1,029,430 | 1,000,000 | 999,880 | 1,000,231 | 0 | (3,693) | 0 | 0 | 3.875 | 3.497 | JJ | 16,576 | 38,750 | 11/16/2016 | 01/27/2026 | 1,019,375 |
| 61746B-EF-9 | MORGAN STANLEY | | 1.G FE | 1,979,980 | 2,000,000 | 1,995,240 | 1,997,493 | 0 | 2,263 | 0 | 0 | 3.625 | 3.746 | JJ | 32,424 | 72,500 | 01/17/2017 | 01/20/2027 | 2,036,250 |
| 61747Y-ED-3 | MORGAN STANLEY | | 1.E FE | 3,000,540 | 3,000,000 | 2,666,520 | 3,000,294 | 0 | (52) | 0 | 0 | 2.239 | 2.237 | JJ | 29,853 | 67,170 | 07/16/2021 | 07/21/2032 | 3,033,585 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 61747Y-ED-3 | MORGAN STANLEY | | 1.E FE | 4,980,250 | 5,000,000 | 4,444,200 | 4,987,552 | 0 | 1,737 | 0 | 0 | 2.239 | 2.280 | JJ | 49,756 | 111,950 | 09/23/2021 | 07/21/2032 | 5,055,975 |
| 61747Y-ER-2 | MORGAN STANLEY | | 1.E FE | 4,009,457 | 4,000,000 | 4,009,600 | 4,009,207 | 0 | (250) | 0 | 0 | 4.210 | 4.023 | AO | 33,212 | 0 | 12/19/2025 | 04/20/2028 | 4,084,200 |
| 61776N-VG-5 | MORGAN STANLEY PRIVATE BANK | | 1.D FE | 5,000,000 | 5,000,000 | 5,069,500 | 5,000,000 | 0 | 0 | 0 | 0 | 4.734 | 4.734 | JJ | 105,200 | 0 | 07/17/2025 | 07/18/2031 | 5,118,350 |
| 61945C-AG-8 | MOSAIC CO | | 2.B FE | 1,996,080 | 2,000,000 | 2,000,380 | 1,999,066 | 0 | 432 | 0 | 0 | 4.050 | 4.074 | MN | 10,350 | 81,000 | 11/08/2017 | 11/15/2027 | 2,040,500 |
| 61945C-AH-6 | MOSAIC CO | | 2.B FE | 2,010,920 | 2,000,000 | 2,064,140 | 2,006,463 | 0 | (2,110) | 0 | 0 | 5.375 | 5.248 | MN | 13,736 | 107,500 | 12/05/2023 | 11/15/2028 | 2,053,750 |
| 620076-BL-2 | MOTOROLA SOLUTIONS INC | | 2.B FE | 998,330 | 1,000,000 | 1,010,920 | 999,522 | 0 | 184 | 0 | 0 | 4.600 | 4.621 | FA | 16,356 | 46,000 | 02/21/2018 | 02/23/2028 | 1,023,000 |
| 620076-BZ-1 | MOTOROLA SOLUTIONS INC | | 2.B FE | 2,996,640 | 3,000,000 | 3,098,970 | 2,996,956 | 0 | 260 | 0 | 0 | 5.400 | 5.414 | AO | 34,200 | 162,000 | 03/11/2024 | 04/15/2034 | 3,081,000 |
| 620076-CC-1 | MOTOROLA SOLUTIONS INC | | 2.B FE | 6,833,881 | 6,836,000 | 7,108,210 | 6,834,125 | 0 | 244 | 0 | 0 | 5.550 | 5.552 | FA | 205,507 | 0 | 06/09/2025 | 08/15/2035 | 7,025,699 |
| 620076-CC-1 | MOTOROLA SOLUTIONS INC | | 2.B FE | 7,988,880 | 8,000,000 | 8,318,560 | 7,989,515 | 0 | 635 | 0 | 0 | 5.550 | 5.566 | FA | 240,500 | 0 | 06/02/2025 | 08/15/2035 | 8,222,000 |
| 55336V-AK-6 | MPLX LP | | 2.B FE | 600,140 | 585,000 | 585,486 | 586,772 | 0 | (1,862) | 0 | 0 | 4.125 | 3.786 | MS | 8,044 | 24,131 | 10/24/2017 | 03/01/2027 | 597,066 |
| 55336V-AR-1 | MPLX LP | | 2.B FE | 995,510 | 1,000,000 | 998,240 | 998,823 | 0 | 480 | 0 | 0 | 4.000 | 4.054 | MS | 11,778 | 40,000 | 02/05/2018 | 03/15/2028 | 1,020,000 |
| 55336V-AS-9 | MPLX LP | | 2.B FE | 4,971,600 | 5,000,000 | 5,080,850 | 4,989,422 | 0 | 2,988 | 0 | 0 | 4.800 | 4.872 | FA | 90,667 | 240,000 | 11/07/2018 | 02/15/2029 | 5,120,000 |
| 55336V-BV-1 | MPLX LP | | 2.B FE | 6,094,896 | 6,080,000 | 6,120,310 | 6,094,743 | 0 | (153) | 0 | 0 | 5.000 | 4.958 | MS | 101,333 | 0 | 11/20/2025 | 03/01/2033 | 6,232,000 |
| 55336V-BX-7 | MPLX LP | | 2.B FE | 4,938,900 | 5,000,000 | 5,103,250 | 4,946,415 | 0 | 4,827 | 0 | 0 | 5.500 | 5.661 | JD | 22,917 | 275,000 | 05/15/2024 | 06/01/2034 | 5,137,500 |
| 55336V-BY-5 | MPLX LP | | 2.B FE | 4,969,900 | 5,000,000 | 5,038,800 | 4,971,522 | 0 | 1,622 | 0 | 0 | 5.400 | 5.478 | AO | 67,500 | 150,750 | 03/03/2025 | 04/01/2035 | 5,135,000 |
| 55354G-AR-1 | MSCI INC | | 2.C FE | 4,985,700 | 5,000,000 | 5,034,800 | 4,985,976 | 0 | 276 | 0 | 0 | 5.250 | 5.286 | MS | 104,271 | 0 | 09/04/2025 | 09/01/2035 | 5,131,250 |
| 62829D-2A-7 | MUTUAL OF OMAHA GLOBAL FUNDING (144A) | | 1.E FE | 3,494,575 | 3,500,000 | 3,535,840 | 3,498,712 | 0 | 1,849 | 0 | 0 | 5.800 | 5.857 | JJ | 86,839 | 203,000 | 07/20/2023 | 07/27/2026 | 3,601,500 |
| 62829D-2F-6 | MUTUAL OF OMAHA GLOBAL FUNDING (144A) | | 1.E FE | 6,992,300 | 7,000,000 | 7,164,150 | 6,992,808 | 0 | 508 | 0 | 0 | 5.000 | 5.025 | AO | 87,500 | 175,972 | 03/26/2025 | 04/01/2030 | 7,175,000 |
| 628530-BK-2 | MYLAN INC | | 2.C FE | 1,002,850 | 1,000,000 | 1,001,600 | 1,000,690 | 0 | (315) | 0 | 0 | 4.550 | 4.514 | AO | 9,606 | 45,500 | 03/29/2018 | 04/15/2028 | 1,022,750 |
| 628530-BK-2 | MYLAN INC | | 2.C FE | 997,520 | 1,000,000 | 1,001,600 | 999,271 | 0 | 270 | 0 | 0 | 4.550 | 4.581 | AO | 9,606 | 45,500 | 03/28/2018 | 04/15/2028 | 1,022,750 |
| 631005-BH-7 | NARRAGANSETT ELECTRIC (144A) | | 1.G FE | 4,000,000 | 4,000,000 | 3,994,040 | 4,000,000 | 0 | 0 | 0 | 0 | 3.919 | 3.919 | FA | 65,317 | 156,760 | 07/24/2018 | 08/01/2028 | 4,078,380 |
| 631005-BJ-3 | NARRAGANSETT ELECTRIC (144A) | | 1.G FE | 6,584,760 | 6,000,000 | 5,794,320 | 6,288,954 | 0 | (68,082) | 0 | 0 | 3.395 | 2.139 | AO | 46,398 | 203,700 | 06/24/2021 | 04/09/2030 | 6,101,850 |
| 637432-NN-1 | NATIONAL RURAL UTILITIES | | 1.E FE | 518,425 | 500,000 | 494,940 | 501,488 | 0 | (1,355) | 0 | 0 | 3.050 | 2.765 | AO | 2,796 | 15,250 | 01/01/2020 | 04/25/2027 | 507,625 |
| 637432-NN-1 | NATIONAL RURAL UTILITIES | | 1.E FE | 1,636,831 | 1,635,000 | 1,618,454 | 1,635,087 | 0 | (76) | 0 | 0 | 3.050 | 3.045 | AO | 9,142 | 49,868 | 11/22/2017 | 04/25/2027 | 1,659,934 |
| 637432-NN-1 | NATIONAL RURAL UTILITIES | | 1.E FE | 1,995,900 | 2,000,000 | 1,979,760 | 1,999,331 | 0 | 451 | 0 | 0 | 3.050 | 3.074 | AO | 11,183 | 61,000 | 04/18/2017 | 04/25/2027 | 2,030,500 |
| 637432-NP-6 | NATIONAL RURAL UTILITIES LS:1.4M | LS | 1.E FE | 2,000,160 | 2,000,000 | 1,982,000 | 2,000,057 | 0 | (16) | 0 | 0 | 3.400 | 3.399 | FA | 27,200 | 68,000 | 02/01/2018 | 02/07/2028 | 2,034,000 |
| 637432-NP-6 | NATIONAL RURAL UTILITIES LS:700K | LS | 1.E FE | 997,060 | 1,000,000 | 991,000 | 999,274 | 0 | 318 | 0 | 0 | 3.400 | 3.435 | FA | 13,600 | 34,000 | 01/31/2018 | 02/07/2028 | 1,017,000 |
| 64105M-AC-5 | NESTLE CAPITAL CORP (144A) LS:1.9M | LS | 1.D FE | 5,071,164 | 5,110,000 | 5,259,519 | 5,074,888 | 0 | 3,358 | 0 | 0 | 4.875 | 4.977 | MS | 75,426 | 249,113 | 11/19/2024 | 03/12/2034 | 5,234,556 |
| 641062-AF-1 | NESTLE HOLDINGS INC (144A) | | 1.D FE | 4,975,900 | 5,000,000 | 4,985,450 | 4,992,326 | 0 | 2,554 | 0 | 0 | 3.625 | 3.683 | MS | 48,837 | 181,250 | 09/17/2018 | 09/24/2028 | 5,090,625 |
| 641062-AL-8 | NESTLE HOLDINGS INC (144A) | | 1.D FE | 3,682,160 | 4,000,000 | 3,612,200 | 3,687,127 | 0 | 4,967 | 0 | 0 | 3.900 | 4.724 | MS | 42,033 | 78,000 | 09/16/2025 | 09/24/2038 | 4,078,000 |
| 641062-AT-1 | NESTLE HOLDINGS INC (144A) | | 1.D FE | 9,921,600 | 10,000,000 | 8,815,100 | 9,961,762 | 0 | 7,812 | 0 | 0 | 1.250 | 1.334 | MS | 36,806 | 125,000 | 09/08/2020 | 09/15/2030 | 10,062,500 |
| 641062-AX-2 | NESTLE HOLDINGS INC (144A) | | 1.D FE | 5,024,050 | 5,000,000 | 4,438,300 | 5,013,952 | 0 | (2,412) | 0 | 0 | 1.875 | 1.821 | MS | 27,865 | 93,750 | 09/10/2021 | 09/14/2031 | 5,046,875 |
| 641062-AX-2 | NESTLE HOLDINGS INC (144A) | | 1.D FE | 10,000,000 | 10,000,000 | 8,876,600 | 10,000,000 | 0 | 0 | 0 | 0 | 1.875 | 1.875 | MS | 55,729 | 187,500 | 09/07/2021 | 09/14/2031 | 10,093,750 |
| 641062-BD-5 | NESTLE HOLDINGS INC (144A) | | 1.D FE | 3,009,630 | 3,000,000 | 2,999,280 | 3,006,771 | 0 | (876) | 0 | 0 | 4.300 | 4.260 | AO | 32,250 | 129,000 | 09/08/2022 | 10/01/2032 | 3,064,500 |
| 641062-BD-5 | NESTLE HOLDINGS INC (144A) | | 1.D FE | 5,007,150 | 5,000,000 | 4,998,800 | 5,005,023 | 0 | (652) | 0 | 0 | 4.300 | 4.282 | AO | 53,750 | 215,000 | 09/07/2022 | 10/01/2032 | 5,107,500 |
| 641062-BD-5 | NESTLE HOLDINGS INC (144A) | | 1.D FE | 1,993,480 | 2,000,000 | 1,999,520 | 1,995,247 | 0 | 580 | 0 | 0 | 4.300 | 4.340 | AO | 21,500 | 86,000 | 09/06/2022 | 10/01/2032 | 2,043,000 |
| 641062-BK-9 | NESTLE HOLDINGS INC (144A) | | 1.D FE | 5,020,200 | 5,000,000 | 5,013,700 | 5,000,660 | 0 | (7,395) | 0 | 0 | 5.250 | 5.103 | MS | 78,750 | 262,500 | 03/09/2023 | 03/13/2026 | 5,131,250 |
| 641062-BK-9 | NESTLE HOLDINGS INC (144A) | | 1.D FE | 1,999,340 | 2,000,000 | 2,005,480 | 1,999,624 | 0 | 64 | 0 | 0 | 5.250 | 5.262 | MS | 31,500 | 105,000 | 03/07/2023 | 03/13/2026 | 2,052,500 |
| 641062-BN-3 | NESTLE HOLDINGS INC (144A) | | 1.D FE | 5,009,750 | 5,000,000 | 5,230,750 | 5,007,599 | 0 | (823) | 0 | 0 | 5.000 | 4.975 | MS | 75,694 | 250,000 | 09/07/2023 | 09/12/2033 | 5,125,000 |
| 641062-BN-3 | NESTLE HOLDINGS INC (144A) | | 1.D FE | 2,999,970 | 3,000,000 | 3,138,450 | 3,000,000 | 0 | 0 | 0 | 0 | 5.000 | 5.000 | MS | 45,417 | 150,000 | 09/13/2023 | 09/12/2033 | 3,075,000 |
| 641423-CC-0 | NEVADA POWER CO | | 1.F FE | 2,198,080 | 2,000,000 | 1,970,940 | 2,070,496 | 0 | (21,724) | 0 | 0 | 3.700 | 2.505 | MN | 12,333 | 74,000 | 09/24/2019 | 05/01/2029 | 2,037,000 |
| 641423-CD-8 | NEVADA POWER CO | | 1.F FE | 3,225,000 | 3,000,000 | 2,776,380 | 3,104,262 | 0 | (24,566) | 0 | 0 | 2.400 | 1.519 | MN | 12,000 | 72,000 | 12/03/2020 | 05/01/2030 | 3,036,000 |
| 641423-CD-8 | NEVADA POWER CO | | 1.F FE | 3,187,380 | 3,000,000 | 2,776,380 | 3,088,018 | 0 | (20,667) | 0 | 0 | 2.400 | 1.654 | MN | 12,000 | 72,000 | 01/11/2021 | 05/01/2030 | 3,036,000 |
| 64952W-CH-4 | NEW YORK LIFE GLOBAL FUNDING ( LS: 4K | LS | 1.B FE | 249,558 | 250,000 | 248,055 | 249,972 | 0 | 49 | 0 | 0 | 2.350 | 2.370 | JJ | 2,725 | 5,875 | 07/12/2016 | 07/14/2026 | 252,938 |
| 64952W-CH-4 | NEW YORK LIFE GLOBAL FUNDING ( LS: 13K | LS | 1.B FE | 788,963 | 820,000 | 813,620 | 817,851 | 0 | 3,914 | 0 | 0 | 2.350 | 2.845 | JJ | 8,939 | 19,270 | 11/08/2017 | 07/14/2026 | 829,635 |
| 64952W-CH-4 | NEW YORK LIFE GLOBAL FUNDING ( LS: 33K | LS | 1.B FE | 1,998,760 | 2,000,000 | 1,984,440 | 1,999,917 | 0 | 136 | 0 | 0 | 2.350 | 2.357 | JJ | 21,803 | 47,000 | 07/11/2016 | 07/14/2026 | 2,023,500 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 64952W-DS-9 | NEW YORK LIFE GLOBAL FUNDING ( LS:1.3M | LS | 1.B FE | 1,212,491 | 1,328,000 | 1,162,106 | 1,268,056 | 0 | 12,237 | 0 | 0 | 1.200 | 2.238 | FA | 6,374 | 15,936 | 04/06/2021 | 08/07/2030 | 1,335,968 |
| 64952W-DS-9 | NEW YORK LIFE GLOBAL FUNDING ( LS:2.9M | LS | 1.B FE | 2,755,500 | 3,000,000 | 2,625,240 | 2,873,624 | 0 | 25,851 | 0 | 0 | 1.200 | 2.167 | FA | 14,400 | 36,000 | 03/25/2021 | 08/07/2030 | 3,018,000 |
| 64952W-DS-9 | NEW YORK LIFE GLOBAL FUNDING ( LS:3.9M | LS | 1.B FE | 3,664,960 | 4,000,000 | 3,500,320 | 3,826,231 | 0 | 35,514 | 0 | 0 | 1.200 | 2.198 | FA | 19,200 | 48,000 | 04/07/2021 | 08/07/2030 | 4,024,000 |
| 64952W-DS-9 | NEW YORK LIFE GLOBAL FUNDING ( LS:4.9M | LS | 1.B FE | 4,707,550 | 5,000,000 | 4,375,400 | 4,845,647 | 0 | 31,807 | 0 | 0 | 1.200 | 1.904 | FA | 24,000 | 60,000 | 07/01/2021 | 08/07/2030 | 5,030,000 |
| 64952W-CX-9 | NEW YORK LIFE GLOBAL FUNDING (144A) | | 1.B FE | 1,984,100 | 2,000,000 | 1,965,420 | 1,996,365 | 0 | 1,708 | 0 | 0 | 3.000 | 3.093 | JJ | 28,500 | 60,000 | 01/03/2018 | 01/10/2028 | 2,030,000 |
| 64952W-EG-4 | NEW YORK LIFE GLOBAL FUNDING (144A) | | 1.B FE | 9,996,400 | 10,000,000 | 8,787,000 | 9,997,829 | 0 | 356 | 0 | 0 | 1.850 | 1.854 | FA | 77,083 | 185,000 | 07/29/2021 | 08/01/2031 | 10,092,500 |
| 653522-DT-6 | NIAGARA MOHAWK POWER (144A) | | 2.A FE | 3,500,000 | 3,500,000 | 3,527,160 | 3,500,000 | 0 | 0 | 0 | 0 | 4.647 | 4.647 | AO | 39,758 | 40,661 | 06/30/2025 | 10/03/2030 | 3,581,323 |
| 653522-DT-6 | NIAGARA MOHAWK POWER (144A) | | 2.A FE | 1,499,895 | 1,500,000 | 1,511,640 | 1,499,713 | 0 | (182) | 0 | 0 | 4.647 | 4.650 | AO | 17,039 | 17,426 | 07/01/2025 | 10/03/2030 | 1,534,853 |
| 65364U-AL-0 | NIAGARA MOHAWK POWER (144A) | | 2.A FE | 2,999,970 | 3,000,000 | 3,006,840 | 3,000,000 | 0 | 0 | 0 | 0 | 4.278 | 4.278 | JD | 5,704 | 128,340 | 11/29/2018 | 12/15/2028 | 3,064,170 |
| 654106-AF-0 | NIKE INC | | 1.F FE | 1,997,160 | 2,000,000 | 1,977,420 | 1,999,706 | 0 | 308 | 0 | 0 | 2.375 | 2.391 | MN | 7,917 | 47,500 | 10/18/2016 | 11/01/2026 | 2,023,750 |
| 654106-AF-0 | NIKE INC | | 1.F FE | 942,460 | 1,000,000 | 988,710 | 994,435 | 0 | 6,472 | 0 | 0 | 2.375 | 3.054 | MN | 3,958 | 23,750 | 12/09/2016 | 11/01/2026 | 1,011,875 |
| 654106-AF-0 | NIKE INC | | 1.F FE | 2,749,890 | 3,000,000 | 2,966,130 | 2,971,357 | 0 | 33,202 | 0 | 0 | 2.375 | 3.545 | MN | 11,875 | 71,250 | 07/17/2018 | 11/01/2026 | 3,035,625 |
| 654106-AF-0 | NIKE INC | | 1.F FE | 2,738,700 | 3,000,000 | 2,966,130 | 2,970,339 | 0 | 34,371 | 0 | 0 | 2.375 | 3.587 | MN | 11,875 | 71,250 | 06/11/2018 | 11/01/2026 | 3,035,625 |
| 654106-AJ-2 | NIKE INC | | 1.F FE | 5,929,987 | 6,000,000 | 5,935,920 | 5,931,774 | 0 | 1,787 | 0 | 0 | 2.750 | 3.695 | MS | 43,083 | 0 | 12/19/2025 | 03/27/2027 | 6,082,500 |
| 654106-AK-9 | NIKE INC | | 1.F FE | 5,665,850 | 5,000,000 | 4,773,900 | 5,303,114 | 0 | (73,591) | 0 | 0 | 2.850 | 1.286 | MS | 37,208 | 142,500 | 12/08/2020 | 03/27/2030 | 5,071,250 |
| 654106-AK-9 | NIKE INC | | 1.F FE | 3,180,900 | 3,000,000 | 2,864,340 | 3,086,588 | 0 | (20,604) | 0 | 0 | 2.850 | 2.092 | MS | 22,325 | 85,500 | 03/25/2021 | 03/27/2030 | 3,042,750 |
| 65473P-AH-8 | NISOURCE INC | | 2.B FE | 2,994,780 | 3,000,000 | 2,880,510 | 2,997,858 | 0 | 527 | 0 | 0 | 2.950 | 2.970 | MS | 29,500 | 88,500 | 08/07/2019 | 09/01/2029 | 3,044,250 |
| 65473P-AJ-4 | NISOURCE INC | | 2.B FE | 9,167,440 | 8,000,000 | 7,777,200 | 8,553,062 | 0 | (129,267) | 0 | 0 | 3.600 | 1.835 | MN | 48,000 | 288,000 | 01/26/2021 | 05/01/2030 | 8,144,000 |
| 65473Q-BE-2 | NISOURCE INC | | 2.B FE | 1,011,830 | 1,000,000 | 994,140 | 1,001,668 | 0 | (1,428) | 0 | 0 | 3.490 | 3.338 | MN | 4,459 | 34,900 | 01/09/2018 | 05/15/2027 | 1,017,450 |
| 65473Q-BE-2 | NISOURCE INC | | 2.B FE | 1,999,680 | 2,000,000 | 1,988,280 | 1,999,890 | 0 | 37 | 0 | 0 | 3.490 | 3.492 | MN | 8,919 | 69,800 | 05/11/2017 | 05/15/2027 | 2,034,900 |
| 637417-AJ-5 | NNN REIT INC | | 2.A FE | 1,977,940 | 2,000,000 | 1,992,440 | 1,997,499 | 0 | 2,497 | 0 | 0 | 3.600 | 3.733 | JD | 3,200 | 72,000 | 12/05/2016 | 12/15/2026 | 2,036,000 |
| 637417-AK-2 | NNN REIT INC | | 2.A FE | 1,255,642 | 1,282,000 | 1,271,795 | 1,276,432 | 0 | 2,928 | 0 | 0 | 3.500 | 3.751 | AO | 9,473 | 44,870 | 12/12/2017 | 10/15/2027 | 1,304,435 |
| 637417-AU-0 | NNN REIT INC | | 2.A FE | 4,959,100 | 5,000,000 | 5,045,050 | 4,962,273 | 0 | 3,173 | 0 | 0 | 4.600 | 4.766 | FA | 115,000 | 0 | 06/24/2025 | 02/15/2031 | 5,115,000 |
| 655663-AA-0 | NORDSON CORP | | 2.B FE | 2,999,340 | 3,000,000 | 3,109,560 | 2,999,347 | 0 | 124 | 0 | 0 | 5.600 | 5.605 | MS | 49,467 | 168,000 | 09/07/2023 | 09/15/2028 | 3,084,000 |
| 655663-AA-0 | NORDSON CORP | | 2.B FE | 6,668,400 | 6,744,000 | 6,990,291 | 6,699,553 | 0 | 14,528 | 0 | 0 | 5.600 | 5.863 | MS | 111,201 | 377,664 | 09/28/2023 | 09/15/2028 | 6,932,832 |
| 655663-AB-8 | NORDSON CORP | | 2.B FE | 4,985,750 | 5,000,000 | 5,299,350 | 4,987,839 | 0 | 1,168 | 0 | 0 | 5.800 | 5.838 | MS | 85,389 | 290,000 | 09/07/2023 | 09/15/2033 | 5,145,000 |
| 655663-AC-6 | NORDSON CORP LS: 16K | LS | 2.B FE | 4,990,350 | 5,000,000 | 5,035,250 | 4,992,201 | 0 | 1,739 | 0 | 0 | 4.500 | 4.543 | JD | 10,000 | 225,000 | 09/04/2024 | 12/15/2029 | 5,112,500 |
| 655844-BS-6 | NORFOLK SOUTHERN CORP | | 2.A FE | 996,620 | 1,000,000 | 996,310 | 999,808 | 0 | 368 | 0 | 0 | 2.900 | 2.939 | JD | 1,289 | 29,000 | 05/31/2016 | 06/15/2026 | 1,014,500 |
| 655844-BT-4 | NORFOLK SOUTHERN CORP | | 2.A FE | 998,470 | 1,000,000 | 989,610 | 999,735 | 0 | 168 | 0 | 0 | 3.150 | 3.168 | JD | 2,625 | 31,500 | 05/22/2017 | 06/01/2027 | 1,015,750 |
| 655844-BZ-0 | NORFOLK SOUTHERN CORP | | 2.A FE | 2,993,340 | 3,000,000 | 2,988,150 | 2,997,950 | 0 | 714 | 0 | 0 | 3.800 | 3.827 | FA | 47,500 | 114,000 | 07/30/2018 | 08/01/2028 | 3,057,000 |
| 655844-CM-8 | NORFOLK SOUTHERN CORP | | 2.A FE | 2,715,347 | 2,798,000 | 2,580,428 | 2,743,301 | 0 | 7,794 | 0 | 0 | 3.000 | 3.351 | MS | 24,716 | 83,940 | 03/29/2022 | 03/15/2032 | 2,839,970 |
| 655844-CR-7 | NORFOLK SOUTHERN CORP | | 2.A FE | 1,989,540 | 2,000,000 | 2,074,240 | 1,992,643 | 0 | 1,373 | 0 | 0 | 5.050 | 5.140 | FA | 42,083 | 101,000 | 08/01/2023 | 08/01/2030 | 2,050,500 |
| 655844-CE-6 | NORFOLK SOUTHERN CORP LS:1.1M | LS | 2.A FE | 1,297,612 | 1,265,000 | 1,196,829 | 1,279,784 | 0 | (3,922) | 0 | 0 | 2.550 | 2.209 | MN | 5,376 | 32,258 | 04/05/2021 | 11/01/2029 | 1,281,129 |
| 655844-CE-6 | NORFOLK SOUTHERN CORP LS:1.5M | LS | 2.A FE | 1,503,336 | 1,711,000 | 1,618,794 | 1,579,242 | 0 | 30,618 | 0 | 0 | 2.550 | 4.771 | MN | 7,272 | 43,631 | 06/01/2023 | 11/01/2029 | 1,732,815 |
| 655844-CE-6 | NORFOLK SOUTHERN CORP LS:1.9M | LS | 2.A FE | 1,912,108 | 2,175,000 | 2,057,789 | 2,008,230 | 0 | 38,763 | 0 | 0 | 2.550 | 4.761 | MN | 9,244 | 55,463 | 06/01/2023 | 11/01/2029 | 2,202,731 |
| 665228-K@-0 | NORTHERN ILLINOIS GAS COMPANY | | 1.D | 4,000,000 | 4,000,000 | 3,290,760 | 4,000,000 | 0 | 0 | 0 | 0 | 2.190 | 2.190 | FA | 31,877 | 87,600 | 08/10/2021 | 08/31/2033 | 4,046,477 |
| 665772-CT-4 | NORTHERN STATES POWER - MN | | 1.E FE | 5,079,650 | 5,000,000 | 4,542,900 | 5,042,480 | 0 | (8,442) | 0 | 0 | 2.250 | 2.061 | AO | 28,125 | 112,500 | 06/03/2021 | 04/01/2031 | 5,056,250 |
| 665772-CT-4 | NORTHERN STATES POWER - MN | | 1.E FE | 941,610 | 927,000 | 842,254 | 934,792 | 0 | (1,548) | 0 | 0 | 2.250 | 2.063 | AO | 5,214 | 20,858 | 06/03/2021 | 04/01/2031 | 937,429 |
| 665772-CT-4 | NORTHERN STATES POWER - MN | | 1.E FE | 2,024,780 | 2,000,000 | 1,817,160 | 2,013,014 | 0 | (2,585) | 0 | 0 | 2.250 | 2.105 | AO | 11,250 | 45,000 | 04/08/2021 | 04/01/2031 | 2,022,500 |
| 665772-CT-4 | NORTHERN STATES POWER - MN | | 1.E FE | 3,203,520 | 3,200,000 | 2,907,456 | 3,201,815 | 0 | (368) | 0 | 0 | 2.250 | 2.237 | AO | 18,000 | 72,000 | 03/31/2021 | 04/01/2031 | 3,236,000 |
| 665772-CT-4 | NORTHERN STATES POWER - MN | | 1.E FE | 1,794,078 | 1,800,000 | 1,635,444 | 1,796,694 | 0 | 581 | 0 | 0 | 2.250 | 2.287 | AO | 10,125 | 40,500 | 03/30/2021 | 04/01/2031 | 1,820,250 |
| 665772-CT-4 | NORTHERN STATES POWER - MN | | 1.E FE | 14,937,300 | 15,000,000 | 13,628,700 | 14,965,079 | 0 | 6,147 | 0 | 0 | 2.250 | 2.297 | AO | 84,375 | 337,500 | 03/23/2021 | 04/01/2031 | 15,168,750 |
| 665772-CZ-0 | NORTHERN STATES POWER - MN | | 1.E FE | 5,185,800 | 5,000,000 | 5,098,550 | 5,182,779 | 0 | (3,021) | 0 | 0 | 5.050 | 4.544 | MN | 32,264 | 133,264 | 10/28/2025 | 05/15/2035 | 5,126,250 |
| 665772-CZ-0 | NORTHERN STATES POWER - MN | | 1.E FE | 5,120,600 | 5,000,000 | 5,098,550 | 5,119,678 | 0 | (922) | 0 | 0 | 5.050 | 4.716 | MN | 32,264 | 0 | 12/04/2025 | 05/15/2035 | 5,126,250 |
| 665772-CZ-0 | NORTHERN STATES POWER - MN | | 1.E FE | 4,996,400 | 5,000,000 | 5,098,550 | 4,996,390 | 0 | (10) | 0 | 0 | 5.050 | 5.059 | MN | 32,264 | 133,264 | 04/28/2025 | 05/15/2035 | 5,126,250 |
| 665859-AT-1 | NORTHERN TRUST CORP | | 1.E FE | 546,231 | 500,000 | 499,040 | 513,920 | 0 | (5,714) | 0 | 0 | 3.650 | 2.419 | FA | 7,503 | 18,250 | 01/01/2020 | 08/03/2028 | 509,125 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 665859-AT-1 | NORTHERN TRUST CORP | | 1.E FE | 2,996,250 | 3,000,000 | 2,994,240 | 2,998,825 | 0 | 399 | 0 | 0 | 3.650 | 3.665 | FA | 45,017 | 109,500 | 07/31/2018 | 08/03/2028 | 3,054,750 |
| 665859-AU-8 | NORTHERN TRUST CORP | | 1.E FE | 2,101,305 | 2,000,000 | 1,948,220 | 2,037,042 | 0 | (11,388) | 0 | 0 | 3.150 | 2.523 | MN | 10,150 | 63,000 | 01/01/2020 | 05/03/2029 | 2,031,500 |
| 665859-AV-6 | NORTHERN TRUST CORP | | 1.E FE | 5,208,300 | 5,000,000 | 4,575,450 | 5,095,380 | 0 | (22,502) | 0 | 0 | 1.950 | 1.467 | MN | 16,250 | 97,500 | 10/28/2020 | 05/01/2030 | 5,048,750 |
| 665859-AV-6 | NORTHERN TRUST CORP | | 1.E FE | 2,591,490 | 3,000,000 | 2,745,270 | 2,762,092 | 0 | 49,383 | 0 | 0 | 1.950 | 3.959 | MN | 9,750 | 58,500 | 05/10/2022 | 05/01/2030 | 3,029,250 |
| 666807-BK-7 | NORTHROP GRUMMAN CORP | | 2.A FE | 520,385 | 500,000 | 496,730 | 502,685 | 0 | (3,141) | 0 | 0 | 3.200 | 2.546 | FA | 6,667 | 16,000 | 01/01/2020 | 02/01/2027 | 508,000 |
| 666807-BK-7 | NORTHROP GRUMMAN CORP | | 2.A FE | 1,013,830 | 1,000,000 | 993,460 | 1,001,401 | 0 | (1,620) | 0 | 0 | 3.200 | 3.030 | FA | 13,333 | 32,000 | 05/18/2017 | 02/01/2027 | 1,016,000 |
| 666807-BK-7 | NORTHROP GRUMMAN CORP | | 2.A FE | 998,390 | 1,000,000 | 993,460 | 999,792 | 0 | 170 | 0 | 0 | 3.200 | 3.218 | FA | 13,333 | 32,000 | 11/28/2016 | 02/01/2027 | 1,016,000 |
| 666807-BK-7 | NORTHROP GRUMMAN CORP | | 2.A FE | 997,450 | 1,000,000 | 993,460 | 999,676 | 0 | 273 | 0 | 0 | 3.200 | 3.229 | FA | 13,333 | 32,000 | 11/29/2016 | 02/01/2027 | 1,016,000 |
| 666807-BK-7 | NORTHROP GRUMMAN CORP | | 2.A FE | 981,680 | 1,000,000 | 993,460 | 997,713 | 0 | 2,021 | 0 | 0 | 3.200 | 3.415 | FA | 13,333 | 32,000 | 12/19/2016 | 02/01/2027 | 1,016,000 |
| 666807-BN-1 | NORTHROP GRUMMAN CORP | | 2.A FE | 2,020,520 | 2,000,000 | 1,975,080 | 2,004,289 | 0 | (2,272) | 0 | 0 | 3.250 | 3.127 | JJ | 29,972 | 65,000 | 12/06/2017 | 01/15/2028 | 2,032,500 |
| 666807-BN-1 | NORTHROP GRUMMAN CORP | | 2.A FE | 1,897,200 | 2,000,000 | 1,975,080 | 1,975,351 | 0 | 11,391 | 0 | 0 | 3.250 | 3.884 | JJ | 29,972 | 65,000 | 03/23/2018 | 01/15/2028 | 2,032,500 |
| 666807-BN-1 | NORTHROP GRUMMAN CORP | | 2.A FE | 4,227,750 | 4,500,000 | 4,443,930 | 4,342,400 | 0 | 71,571 | 0 | 0 | 3.250 | 5.079 | JJ | 67,438 | 146,250 | 05/14/2024 | 01/15/2028 | 4,573,125 |
| 666807-BN-1 | NORTHROP GRUMMAN CORP | | 2.A FE | 7,045,050 | 7,500,000 | 7,406,550 | 7,236,629 | 0 | 119,596 | 0 | 0 | 3.250 | 5.084 | JJ | 112,396 | 243,750 | 05/14/2024 | 01/15/2028 | 7,621,875 |
| 666807-BS-0 | NORTHROP GRUMMAN CORP | | 2.A FE | 6,522,039 | 6,884,000 | 6,944,579 | 6,635,120 | 0 | 49,707 | 0 | 0 | 4.400 | 5.344 | MN | 50,483 | 302,896 | 08/21/2023 | 05/01/2030 | 7,035,448 |
| 666807-BS-0 | NORTHROP GRUMMAN CORP | | 2.A FE | 10,207,265 | 10,775,000 | 10,869,820 | 10,384,641 | 0 | 77,960 | 0 | 0 | 4.400 | 5.346 | MN | 79,017 | 474,100 | 08/21/2023 | 05/01/2030 | 11,012,050 |
| 666807-CH-3 | NORTHROP GRUMMAN CORP | | 2.A FE | 2,958,030 | 3,000,000 | 3,030,090 | 2,967,318 | 0 | 3,680 | 0 | 0 | 4.700 | 4.880 | MS | 41,517 | 141,000 | 06/05/2023 | 03/15/2033 | 3,070,500 |
| 666807-CH-3 | NORTHROP GRUMMAN CORP | | 2.A FE | 4,710,650 | 5,000,000 | 5,050,150 | 4,766,564 | 0 | 25,736 | 0 | 0 | 4.700 | 5.492 | MS | 69,194 | 235,000 | 09/26/2023 | 03/15/2033 | 5,117,500 |
| 666807-CH-3 | NORTHROP GRUMMAN CORP | | 2.A FE | 4,705,750 | 5,000,000 | 5,050,150 | 4,762,561 | 0 | 26,162 | 0 | 0 | 4.700 | 5.506 | MS | 69,194 | 235,000 | 09/27/2023 | 03/15/2033 | 5,117,500 |
| 666807-CH-3 | NORTHROP GRUMMAN CORP | | 2.A FE | 6,439,160 | 7,000,000 | 7,070,210 | 6,545,673 | 0 | 49,433 | 0 | 0 | 4.700 | 5.814 | MS | 96,872 | 329,000 | 10/03/2023 | 03/15/2033 | 7,164,500 |
| 666807-CP-5 | NORTHROP GRUMMAN CORP | | 2.A FE | 4,986,250 | 5,000,000 | 5,178,800 | 4,987,186 | 0 | 936 | 0 | 0 | 5.250 | 5.284 | JJ | 154,583 | 0 | 05/27/2025 | 07/15/2035 | 5,131,250 |
| 666807-CP-5 | NORTHROP GRUMMAN CORP | | 2.A FE | 4,978,500 | 5,000,000 | 5,178,800 | 4,979,784 | 0 | 1,284 | 0 | 0 | 5.250 | 5.304 | JJ | 154,583 | 0 | 05/28/2025 | 07/15/2035 | 5,131,250 |
| 667469-AA-8 | NORTHWEST FLORIDA TIMBER (144A) | | 1.D FE | 2,954,490 | 3,000,000 | 2,923,710 | 2,987,261 | 0 | 3,575 | 0 | 0 | 4.750 | 4.894 | MS | 43,542 | 142,500 | 04/03/2014 | 03/04/2029 | 3,068,479 |
| 667469-AA-8 | NORTHWEST FLORIDA TIMBER (144A) | | 1.D FE | 4,863,826 | 4,960,000 | 4,833,867 | 4,923,710 | 0 | 10,218 | 0 | 0 | 4.750 | 5.000 | MS | 71,989 | 235,600 | 04/02/2019 | 03/04/2029 | 5,073,219 |
| 667469-AA-8 | NORTHWEST FLORIDA TIMBER (144A) | | 1.D FE | 136,529 | 145,000 | 141,313 | 142,473 | 0 | 710 | 0 | 0 | 4.750 | 5.352 | MS | 2,105 | 6,888 | 04/22/2015 | 03/04/2029 | 148,310 |
| 66765R-CE-4 | NORTHWEST NATURAL GAS CO | | 1.F FE | 1,000,000 | 1,000,000 | 975,890 | 1,000,000 | 0 | 0 | 0 | 0 | 2.822 | 2.822 | MS | 8,466 | 28,220 | 09/06/2017 | 09/13/2027 | 1,014,110 |
| 66775V-AB-1 | NORTHWEST PIPELINE CORP | | 2.A FE | 2,665,993 | 2,490,000 | 2,489,776 | 2,516,238 | 0 | (25,488) | 0 | 0 | 4.000 | 2.923 | AO | 24,900 | 99,600 | 08/27/2019 | 04/01/2027 | 2,539,800 |
| 66775V-AB-1 | NORTHWEST PIPELINE CORP | | 2.A FE | 1,992,820 | 2,000,000 | 1,999,820 | 1,998,838 | 0 | 812 | 0 | 0 | 4.000 | 4.044 | AO | 20,000 | 80,000 | 03/29/2017 | 04/01/2027 | 2,040,000 |
| 66815L-2D-0 | NORTHWESTERN MUTUAL GLOBAL (144A) | | 1.B FE | 27,974,240 | 28,000,000 | 26,587,400 | 27,990,619 | 0 | 3,714 | 0 | 0 | 1.700 | 1.714 | JD | 39,667 | 476,000 | 05/24/2021 | 06/01/2028 | 28,238,000 |
| 66815L-2D-0 | NORTHWESTERN MUTUAL GLOBAL (144A) | | 1.B FE | 5,493,510 | 5,500,000 | 5,222,525 | 5,497,639 | 0 | 938 | 0 | 0 | 1.700 | 1.718 | JD | 7,792 | 93,500 | 06/01/2021 | 06/01/2028 | 5,546,750 |
| 66815L-2K-4 | NORTHWESTERN MUTUAL GLOBAL (144A) | | 1.B FE | 9,996,000 | 10,000,000 | 10,082,500 | 9,997,968 | 0 | 810 | 0 | 0 | 4.350 | 4.359 | MS | 128,083 | 435,000 | 09/08/2022 | 09/15/2027 | 10,217,500 |
| 66815L-2S-7 | NORTHWESTERN MUTUAL GLOBAL (144A) | | 1.B FE | 10,261,100 | 10,000,000 | 10,397,700 | 10,222,776 | 0 | (35,489) | 0 | 0 | 5.160 | 4.688 | MN | 47,300 | 516,000 | 12/04/2024 | 05/28/2031 | 10,258,000 |
| 66989H-AN-8 | NOVARTIS CAPITAL | | 1.D FE | 1,982,180 | 2,000,000 | 1,986,100 | 1,997,200 | 0 | 1,925 | 0 | 0 | 3.100 | 3.203 | MN | 7,578 | 62,000 | 02/14/2017 | 05/17/2027 | 2,031,000 |
| 66989H-AN-8 | NOVARTIS CAPITAL | | 1.D FE | 2,972,760 | 3,000,000 | 2,979,150 | 2,995,719 | 0 | 2,944 | 0 | 0 | 3.100 | 3.205 | MN | 11,367 | 93,000 | 02/15/2017 | 05/17/2027 | 3,046,500 |
| 66989H-AR-9 | NOVARTIS CAPITAL | | 1.D FE | 4,997,650 | 5,000,000 | 4,626,800 | 4,998,853 | 0 | 222 | 0 | 0 | 2.200 | 2.205 | FA | 41,861 | 110,000 | 02/12/2020 | 08/14/2030 | 5,055,000 |
| 66989H-AR-9 | NOVARTIS CAPITAL | | 1.D FE | 3,994,760 | 4,000,000 | 3,701,440 | 3,997,510 | 0 | 498 | 0 | 0 | 2.200 | 2.214 | FA | 33,489 | 88,000 | 02/11/2020 | 08/14/2030 | 4,044,000 |
| 66989H-BA-5 | NOVARTIS CAPITAL CORP | | 1.D FE | 4,988,400 | 5,000,000 | 4,956,600 | 4,988,364 | 0 | (36) | 0 | 0 | 4.600 | 4.629 | MN | 35,778 | 0 | 12/03/2025 | 11/05/2035 | 5,115,000 |
| 67021C-AL-1 | NSTAR ELECTRIC CO | | 1.G FE | 996,520 | 1,000,000 | 994,480 | 999,810 | 0 | 375 | 0 | 0 | 2.700 | 2.740 | JD | 2,250 | 27,000 | 05/23/2016 | 06/01/2026 | 1,013,500 |
| 67021C-AM-9 | NSTAR ELECTRIC CO | | 1.G FE | 999,240 | 1,000,000 | 991,260 | 999,856 | 0 | 84 | 0 | 0 | 3.200 | 3.209 | MN | 4,089 | 32,000 | 05/10/2017 | 05/15/2027 | 1,016,000 |
| 67021C-AM-9 | NSTAR ELECTRIC CO | | 1.G FE | 2,022,672 | 2,043,000 | 2,025,144 | 2,039,551 | 0 | 2,381 | 0 | 0 | 3.200 | 3.325 | MN | 8,354 | 65,376 | 01/30/2018 | 05/15/2027 | 2,075,688 |
| 67021C-AM-9 | NSTAR ELECTRIC CO | | 1.G FE | 663,152 | 690,000 | 683,969 | 685,224 | 0 | 3,318 | 0 | 0 | 3.200 | 3.720 | MN | 2,821 | 22,080 | 07/10/2018 | 05/15/2027 | 701,040 |
| 67021C-AN-7 | NSTAR ELECTRIC CO | | 1.G FE | 3,375,719 | 3,125,000 | 3,037,906 | 3,217,772 | 0 | (28,358) | 0 | 0 | 3.250 | 2.260 | MN | 12,977 | 101,563 | 02/12/2020 | 05/15/2029 | 3,175,781 |
| 67021C-AP-2 | NSTAR ELECTRIC CO | | 1.G FE | 1,764,024 | 1,550,000 | 1,530,238 | 1,653,133 | 0 | (24,402) | 0 | 0 | 3.950 | 2.203 | AO | 15,306 | 61,225 | 04/06/2021 | 04/01/2030 | 1,580,613 |
| 670346-AP-0 | NUCOR CORP | | 1.G FE | 2,995,560 | 3,000,000 | 3,001,980 | 2,998,679 | 0 | 478 | 0 | 0 | 3.950 | 3.968 | MN | 19,750 | 118,500 | 04/23/2018 | 05/01/2028 | 3,059,250 |
| 670346-AP-0 | NUCOR CORP | | 1.G FE | 1,994,880 | 2,000,000 | 2,001,320 | 1,998,545 | 0 | 549 | 0 | 0 | 3.950 | 3.981 | MN | 13,167 | 79,000 | 05/25/2018 | 05/01/2028 | 2,039,500 |
| 670346-AV-7 | NUCOR CORP | | 1.G FE | 2,483,525 | 2,500,000 | 2,329,125 | 2,489,097 | 0 | 1,541 | 0 | 0 | 3.125 | 3.202 | AO | 19,531 | 78,125 | 03/08/2022 | 04/01/2032 | 2,539,063 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 670346-AV-7 | NUCOR CORP | | 1.G FE | 6,327,866 | 7,149,000 | 6,660,366 | 6,434,934 | 0 | 95,092 | 0 | 0 | 3.125 | 5.005 | AO | 55,852 | 223,406 | 11/13/2024 | 04/01/2032 | 7,260,703 |
| 670346-BA-2 | NUCOR CORP | | 1.G FE | 4,986,250 | 5,000,000 | 5,119,300 | 4,987,925 | 0 | 1,675 | 0 | 0 | 5.100 | 5.132 | JD | 21,250 | 188,417 | 03/03/2025 | 06/01/2035 | 5,127,500 |
| 67080L-AA-3 | NUVEEN LLC (144A) | | 1.C FE | 2,542,153 | 2,340,000 | 2,342,738 | 2,402,567 | 0 | (22,987) | 0 | 0 | 4.000 | 2.918 | MN | 15,600 | 93,600 | 06/03/2019 | 11/01/2028 | 2,386,800 |
| 67080L-AA-3 | NUVEEN LLC (144A) | | 1.C FE | 2,356,186 | 2,170,000 | 2,172,539 | 2,227,641 | 0 | (21,174) | 0 | 0 | 4.000 | 2.925 | MN | 14,467 | 86,800 | 06/03/2019 | 11/01/2028 | 2,213,400 |
| 67080L-AA-3 | NUVEEN LLC (144A) | | 1.C FE | 1,998,840 | 2,000,000 | 2,002,340 | 1,999,540 | 0 | 121 | 0 | 0 | 4.000 | 4.007 | MN | 13,333 | 80,000 | 10/19/2018 | 11/01/2028 | 2,040,000 |
| 67066G-AN-4 | NVIDIA CORP | | 1.D FE | 5,114,650 | 5,000,000 | 4,503,200 | 5,064,463 | 0 | (11,725) | 0 | 0 | 2.000 | 1.740 | JD | 4,444 | 100,000 | 08/02/2021 | 06/15/2031 | 5,050,000 |
| 67066G-AN-4 | NVIDIA CORP | | 1.D FE | 3,031,560 | 3,000,000 | 2,701,920 | 3,017,942 | 0 | (3,247) | 0 | 0 | 2.000 | 1.879 | JD | 2,667 | 60,000 | 08/30/2021 | 06/15/2031 | 3,030,000 |
| 67066G-AN-4 | NVIDIA CORP | | 1.D FE | 17,920,620 | 18,000,000 | 16,211,520 | 17,954,620 | 0 | 7,772 | 0 | 0 | 2.000 | 2.049 | JD | 16,000 | 360,000 | 06/14/2021 | 06/15/2031 | 18,180,000 |
| 649840-CQ-6 | NY STATE ELECTRIC & GAS (144A) | | 1.G FE | 716,877 | 700,000 | 695,177 | 701,417 | 0 | (2,061) | 0 | 0 | 3.250 | 2.943 | JD | 1,896 | 22,750 | 08/29/2017 | 12/01/2026 | 711,375 |
| 649840-CQ-6 | NY STATE ELECTRIC & GAS (144A) | | 1.G FE | 2,840,024 | 2,788,000 | 2,768,791 | 2,793,297 | 0 | (7,700) | 0 | 0 | 3.250 | 2.962 | JD | 7,551 | 90,610 | 06/03/2019 | 12/01/2026 | 2,833,305 |
| 649840-CQ-6 | NY STATE ELECTRIC & GAS (144A) | | 1.G FE | 992,820 | 1,000,000 | 993,110 | 999,220 | 0 | 804 | 0 | 0 | 3.250 | 3.335 | JD | 2,708 | 32,500 | 11/21/2016 | 12/01/2026 | 1,016,250 |
| 649840-CT-0 | NY STATE ELECTRIC & GAS (144A) | | 1.G FE | 14,967,750 | 15,000,000 | 13,268,550 | 14,980,423 | 0 | 3,128 | 0 | 0 | 2.150 | 2.174 | AO | 80,625 | 322,500 | 09/21/2021 | 10/01/2031 | 15,161,250 |
| 67103H-AE-7 | O'REILLY AUTOMOTIVE INC | | 2.A FE | 500,955 | 500,000 | 499,455 | 499,988 | 0 | (120) | 0 | 0 | 3.550 | 3.525 | MS | 5,226 | 17,750 | 03/07/2016 | 03/15/2026 | 508,875 |
| 67103H-AE-7 | O'REILLY AUTOMOTIVE INC | | 2.A FE | 1,996,640 | 2,000,000 | 1,997,820 | 1,999,766 | 0 | 310 | 0 | 0 | 3.550 | 3.570 | MS | 20,906 | 71,000 | 03/01/2016 | 03/15/2026 | 2,035,500 |
| 67103H-AL-1 | O'REILLY AUTOMOTIVE INC | | 2.B FE | 1,993,680 | 2,000,000 | 2,021,240 | 1,995,551 | 0 | 571 | 0 | 0 | 4.700 | 4.740 | JD | 4,178 | 94,000 | 06/06/2022 | 06/15/2032 | 2,047,000 |
| 677347-CJ-3 | OHIO EDISON CO (144A) | | 1.G FE | 1,999,760 | 2,000,000 | 2,046,180 | 1,999,811 | 0 | 51 | 0 | 0 | 4.950 | 4.952 | JD | 4,400 | 55,550 | 05/21/2025 | 12/15/2029 | 2,049,500 |
| 677415-CS-8 | OHIO POWER CO | | 2.A FE | 3,018,900 | 3,000,000 | 2,803,590 | 3,008,276 | 0 | (1,942) | 0 | 0 | 2.600 | 2.527 | AO | 19,500 | 78,000 | 03/13/2020 | 04/01/2030 | 3,039,000 |
| 677415-CS-8 | OHIO POWER CO | | 2.A FE | 1,997,880 | 2,000,000 | 1,869,060 | 1,998,998 | 0 | 211 | 0 | 0 | 2.600 | 2.612 | AO | 13,000 | 52,000 | 03/13/2020 | 04/01/2030 | 2,026,000 |
| 67777L-AD-5 | OI EUROPEAN GROUP BV (144A) | | 4.A FE | 905,000 | 1,000,000 | 968,540 | 936,493 | 31,206 | 13,008 | 0 | 0 | 4.750 | 6.529 | FA | 17,813 | 47,500 | 06/14/2023 | 02/15/2030 | 1,023,750 |
| 67777L-AD-5 | OI EUROPEAN GROUP BV (144A) | | 4.A FE | 1,870,094 | 2,075,000 | 2,009,721 | 1,939,172 | 59,909 | 27,782 | 0 | 0 | 4.750 | 6.586 | FA | 36,961 | 98,563 | 05/17/2023 | 02/15/2030 | 2,124,281 |
| 67777L-AD-5 | OI EUROPEAN GROUP BV (144A) | | 4.A FE | 1,800,000 | 2,000,000 | 1,937,080 | 1,865,595 | 53,580 | 27,455 | 0 | 0 | 4.750 | 6.637 | FA | 35,625 | 95,000 | 06/26/2023 | 02/15/2030 | 2,047,500 |
| 678858-BT-7 | OKLAHOMA GAS & ELECTRIC | | 1.G FE | 2,008,880 | 2,000,000 | 1,993,160 | 2,002,199 | 0 | (1,007) | 0 | 0 | 3.800 | 3.744 | FA | 28,711 | 76,000 | 08/16/2018 | 08/15/2028 | 2,038,000 |
| 678858-BT-7 | OKLAHOMA GAS & ELECTRIC | | 1.G FE | 2,981,790 | 3,000,000 | 2,989,740 | 2,994,414 | 0 | 1,951 | 0 | 0 | 3.800 | 3.874 | FA | 43,067 | 114,000 | 09/12/2018 | 08/15/2028 | 3,057,000 |
| 678858-BU-4 | OKLAHOMA GAS & ELECTRIC | | 1.G FE | 8,979,327 | 7,939,000 | 7,668,042 | 8,405,213 | 0 | (121,034) | 0 | 0 | 3.300 | 1.659 | MS | 77,141 | 261,987 | 02/04/2021 | 03/15/2030 | 8,069,994 |
| 678858-BU-4 | OKLAHOMA GAS & ELECTRIC | | 1.G FE | 4,985,350 | 5,000,000 | 4,829,350 | 4,993,410 | 0 | 1,401 | 0 | 0 | 3.300 | 3.333 | MS | 48,583 | 165,000 | 06/04/2019 | 03/15/2030 | 5,082,500 |
| 68233D-AP-2 | ONCOR ELECTRIC DELIVERY | | 1.F FE | 3,498,990 | 3,000,000 | 3,431,400 | 3,390,042 | 0 | (45,162) | 0 | 0 | 7.250 | 5.033 | JJ | 100,292 | 217,500 | 06/28/2023 | 01/15/2033 | 3,108,750 |
| 68233J-B#-0 | ONCOR ELECTRIC DELIVERY | | 1.F | 15,000,000 | 15,000,000 | 15,074,173 | 15,000,000 | 0 | 0 | 0 | 0 | 5.500 | 5.500 | MN | 137,500 | 825,000 | 03/02/2023 | 05/01/2026 | 15,412,500 |
| 68233J-BH-6 | ONCOR ELECTRIC DELIVERY | | 1.F FE | 2,030,020 | 2,000,000 | 1,988,880 | 2,008,905 | 0 | (3,180) | 0 | 0 | 3.700 | 3.521 | MN | 9,456 | 74,000 | 08/20/2018 | 11/15/2028 | 2,037,000 |
| 68233J-BH-6 | ONCOR ELECTRIC DELIVERY | | 1.F FE | 2,028,500 | 2,000,000 | 1,988,880 | 2,008,457 | 0 | (3,019) | 0 | 0 | 3.700 | 3.530 | MN | 9,456 | 74,000 | 08/20/2018 | 11/15/2028 | 2,037,000 |
| 68233J-BH-6 | ONCOR ELECTRIC DELIVERY | | 1.F FE | 2,499,478 | 2,475,000 | 2,461,239 | 2,482,263 | 0 | (2,588) | 0 | 0 | 3.700 | 3.582 | MN | 11,701 | 91,575 | 08/16/2018 | 11/15/2028 | 2,520,788 |
| 68233J-BH-6 | ONCOR ELECTRIC DELIVERY | | 1.F FE | 2,998,590 | 3,000,000 | 2,983,320 | 2,999,417 | 0 | 158 | 0 | 0 | 3.700 | 3.706 | MN | 14,183 | 111,000 | 08/07/2018 | 11/15/2028 | 3,055,500 |
| 68233J-CK-8 | ONCOR ELECTRIC DELIVERY | | 1.F FE | 2,997,090 | 3,000,000 | 3,005,010 | 2,997,754 | 0 | 257 | 0 | 0 | 4.550 | 4.562 | MS | 40,192 | 136,500 | 09/06/2022 | 09/15/2032 | 3,068,250 |
| 68233J-CW-2 | ONCOR ELECTRIC DELIVERY | | 1.F FE | 1,996,180 | 2,000,000 | 2,035,640 | 1,996,830 | 0 | 663 | 0 | 0 | 4.650 | 4.694 | MN | 15,500 | 89,900 | 11/08/2024 | 11/01/2029 | 2,046,500 |
| 68233J-CZ-5 | ONCOR ELECTRIC DELIVERY (144A) | | 1.F FE | 4,999,100 | 5,000,000 | 5,157,500 | 4,998,818 | 0 | (282) | 0 | 0 | 5.350 | 5.352 | AO | 66,875 | 141,924 | 03/17/2025 | 04/01/2035 | 5,133,750 |
| 68235P-AH-1 | ONE GAS INC | | 1.G FE | 1,039,470 | 1,000,000 | 916,170 | 1,018,668 | 0 | (4,354) | 0 | 0 | 2.000 | 1.531 | MN | 2,556 | 20,000 | 01/27/2021 | 05/15/2030 | 1,010,000 |
| 682680-AS-2 | ONEOK INC | | 2.B FE | 998,450 | 1,000,000 | 999,490 | 999,708 | 0 | 174 | 0 | 0 | 4.000 | 4.019 | JJ | 18,667 | 40,000 | 07/10/2017 | 07/13/2027 | 1,020,000 |
| 682680-AU-7 | ONEOK INC | | 2.B FE | 3,989,080 | 4,000,000 | 4,035,360 | 3,996,701 | 0 | 1,172 | 0 | 0 | 4.550 | 4.584 | JJ | 83,922 | 182,000 | 06/19/2018 | 07/15/2028 | 4,091,000 |
| 682680-AW-3 | ONEOK INC | | 2.B FE | 3,009,330 | 3,000,000 | 3,010,650 | 3,003,199 | 0 | (993) | 0 | 0 | 4.350 | 4.311 | MS | 38,425 | 130,500 | 03/12/2019 | 03/15/2029 | 3,065,250 |
| 682680-AW-3 | ONEOK INC | | 2.B FE | 2,005,900 | 2,000,000 | 2,007,100 | 2,002,023 | 0 | (628) | 0 | 0 | 4.350 | 4.313 | MS | 25,617 | 87,000 | 03/12/2019 | 03/15/2029 | 2,043,500 |
| 682680-AW-3 | ONEOK INC | | 2.B FE | 6,978,090 | 7,000,000 | 7,024,850 | 6,991,519 | 0 | 2,299 | 0 | 0 | 4.350 | 4.389 | MS | 89,658 | 304,500 | 03/11/2019 | 03/15/2029 | 7,152,250 |
| 682680-BS-1 | ONEOK INC | | 2.B FE | 4,994,000 | 5,000,000 | 4,765,750 | 4,997,051 | 0 | 592 | 0 | 0 | 3.250 | 3.264 | JD | 13,542 | 162,500 | 05/06/2020 | 06/01/2030 | 5,081,250 |
| 68389X-BM-6 | ORACLE CORP | | 2.B FE | 996,240 | 1,000,000 | 991,980 | 999,765 | 0 | 415 | 0 | 0 | 2.650 | 2.693 | JJ | 12,219 | 26,500 | 06/29/2016 | 07/15/2026 | 1,013,250 |
| 68389X-BN-4 | ORACLE CORP | | 2.B FE | 1,059,874 | 1,000,000 | 978,980 | 1,013,673 | 0 | (8,167) | 0 | 0 | 3.250 | 2.386 | MN | 4,153 | 32,500 | 01/01/2020 | 11/15/2027 | 1,016,250 |
| 68389X-BN-4 | ORACLE CORP | | 2.B FE | 1,997,780 | 2,000,000 | 1,957,960 | 1,999,482 | 0 | 239 | 0 | 0 | 3.250 | 3.263 | MN | 8,306 | 65,000 | 11/07/2017 | 11/15/2027 | 2,032,500 |
| 68389X-CC-7 | ORACLE CORP | | 2.B FE | 3,945,114 | 4,234,000 | 4,207,622 | 4,198,445 | 0 | 145,283 | 0 | 0 | 1.650 | 5.270 | MS | 18,630 | 69,861 | 03/19/2024 | 03/25/2026 | 4,268,931 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 68389X-CH-6 | ORACLE CORP | | 2.B FE | 6,993,350 | 7,000,000 | 7,310,730 | 6,995,302 | 0 | 900 | 0 | 0 | 6.150 | 6.167 | MN | 62,183 | 430,500 | 11/07/2022 | 11/09/2029 | 7,215,250 |
| 68389X-CS-2 | ORACLE CORP LS: 10K | LS | 2.B FE | 4,995,100 | 5,000,000 | 4,906,400 | 4,995,968 | 0 | 910 | 0 | 0 | 4.200 | 4.222 | MS | 54,833 | 210,000 | 09/25/2024 | 09/27/2029 | 5,105,000 |
| 688225-AH-4 | OSHKOSH CORP | | 2.B FE | 2,068,650 | 1,935,000 | 1,838,095 | 2,001,338 | 0 | (16,052) | 0 | 0 | 3.100 | 2.182 | MS | 19,995 | 59,985 | 08/25/2021 | 03/01/2030 | 1,964,993 |
| 688225-AH-4 | OSHKOSH CORP | | 2.B FE | 5,338,700 | 5,000,000 | 4,749,600 | 5,168,180 | 0 | (40,678) | 0 | 0 | 3.100 | 2.199 | MS | 51,667 | 155,000 | 08/25/2021 | 03/01/2030 | 5,077,500 |
| 688225-AH-4 | OSHKOSH CORP | | 2.B FE | 390,650 | 366,000 | 347,671 | 378,241 | 0 | (2,960) | 0 | 0 | 3.100 | 2.204 | MS | 3,782 | 11,346 | 08/25/2021 | 03/01/2030 | 371,673 |
| 688225-AH-4 | OSHKOSH CORP | | 2.B FE | 2,119,780 | 2,000,000 | 1,899,840 | 2,058,616 | 0 | (14,138) | 0 | 0 | 3.100 | 2.313 | MS | 20,667 | 62,000 | 06/28/2021 | 03/01/2030 | 2,031,000 |
| 688225-AH-4 | OSHKOSH CORP | | 2.B FE | 5,293,900 | 5,000,000 | 4,749,600 | 5,143,890 | 0 | (34,693) | 0 | 0 | 3.100 | 2.327 | MS | 51,667 | 155,000 | 06/29/2021 | 03/01/2030 | 5,077,500 |
| 688225-AH-4 | OSHKOSH CORP | | 2.B FE | 5,200,250 | 5,000,000 | 4,749,600 | 5,096,832 | 0 | (23,202) | 0 | 0 | 3.100 | 2.577 | MS | 51,667 | 155,000 | 04/28/2021 | 03/01/2030 | 5,077,500 |
| 688239-AF-9 | OSHKOSH CORP | | 2.B FE | 4,982,600 | 5,000,000 | 5,062,500 | 4,994,861 | 0 | 1,906 | 0 | 0 | 4.600 | 4.644 | MN | 29,389 | 230,000 | 05/03/2018 | 05/15/2028 | 5,115,000 |
| 68902V-AJ-6 | OTIS WORLDWIDE CORP | | 2.B FE | 1,002,810 | 1,000,000 | 980,190 | 1,000,471 | 0 | (422) | 0 | 0 | 2.293 | 2.249 | AO | 5,478 | 22,930 | 02/20/2020 | 04/05/2027 | 1,011,465 |
| 68902V-AJ-6 | OTIS WORLDWIDE CORP | | 2.B FE | 3,999,920 | 4,000,000 | 3,920,760 | 4,000,000 | 0 | 0 | 0 | 0 | 2.293 | 2.293 | AO | 21,911 | 91,720 | 02/19/2020 | 04/05/2027 | 4,045,860 |
| 68902V-AK-3 | OTIS WORLDWIDE CORP | | 2.B FE | 6,073,737 | 6,985,000 | 6,543,967 | 6,442,688 | 0 | 116,724 | 0 | 0 | 2.565 | 4.656 | FA | 67,685 | 179,165 | 08/29/2022 | 02/15/2030 | 7,074,583 |
| 68902V-AR-8 | OTIS WORLDWIDE CORP | | 2.B FE | 5,081,750 | 5,000,000 | 5,190,650 | 5,070,416 | 0 | (10,448) | 0 | 0 | 5.125 | 4.840 | MN | 29,896 | 256,250 | 12/04/2024 | 11/19/2031 | 5,128,125 |
| 68902V-AR-8 | OTIS WORLDWIDE CORP | | 2.B FE | 5,054,300 | 5,000,000 | 5,190,650 | 5,046,547 | 0 | (6,881) | 0 | 0 | 5.125 | 4.936 | MN | 29,896 | 256,250 | 11/25/2024 | 11/19/2031 | 5,128,125 |
| 68902V-AR-8 | OTIS WORLDWIDE CORP | | 2.B FE | 5,020,850 | 5,000,000 | 5,190,650 | 5,017,674 | 0 | (2,596) | 0 | 0 | 5.125 | 5.053 | MN | 29,896 | 256,250 | 11/14/2024 | 11/19/2031 | 5,128,125 |
| 68902V-AR-8 | OTIS WORLDWIDE CORP | | 2.B FE | 4,999,700 | 5,000,000 | 5,190,650 | 4,999,452 | 0 | 37 | 0 | 0 | 5.125 | 5.126 | MN | 29,896 | 256,250 | 11/12/2024 | 11/19/2031 | 5,128,125 |
| 68902V-AS-6 | OTIS WORLDWIDE CORP | | 2.B FE | 3,054,210 | 3,000,000 | 3,058,410 | 3,052,888 | 0 | (1,322) | 0 | 0 | 5.131 | 4.895 | MS | 50,027 | 0 | 09/22/2025 | 09/04/2035 | 3,076,965 |
| 68902V-AS-6 | OTIS WORLDWIDE CORP | | 2.B FE | 5,089,550 | 5,000,000 | 5,097,350 | 5,087,017 | 0 | (2,533) | 0 | 0 | 5.131 | 4.898 | MS | 83,379 | 0 | 09/09/2025 | 09/04/2035 | 5,128,275 |
| 68902V-AS-6 | OTIS WORLDWIDE CORP | | 2.B FE | 3,042,990 | 3,000,000 | 3,058,410 | 3,042,023 | 0 | (967) | 0 | 0 | 5.131 | 4.943 | MS | 50,027 | 0 | 09/30/2025 | 09/04/2035 | 3,076,965 |
| 68902V-AS-6 | OTIS WORLDWIDE CORP | | 2.B FE | 4,028,560 | 4,000,000 | 4,077,880 | 4,027,532 | 0 | (1,028) | 0 | 0 | 5.131 | 5.038 | MS | 66,703 | 0 | 09/03/2025 | 09/04/2035 | 4,102,620 |
| 69007T-AE-4 | OUTFRONT MEDIA CAP (144A) | | 4.B FE | 927,500 | 1,000,000 | 978,050 | 940,968 | 0 | 13,468 | 0 | 0 | 4.250 | 6.418 | JJ | 19,597 | 21,250 | 03/19/2025 | 01/15/2029 | 1,021,250 |
| 690742-AF-8 | OWENS CORNING INC | | 2.A FE | 1,004,820 | 1,000,000 | 995,560 | 1,000,222 | 0 | (558) | 0 | 0 | 3.400 | 3.342 | FA | 12,844 | 34,000 | 08/04/2016 | 08/15/2026 | 1,017,000 |
| 690742-AF-8 | OWENS CORNING INC | | 2.A FE | 995,870 | 1,000,000 | 995,560 | 999,674 | 0 | 468 | 0 | 0 | 3.400 | 3.449 | FA | 12,844 | 34,000 | 08/03/2016 | 08/15/2026 | 1,017,000 |
| 690742-AF-8 | OWENS CORNING INC | | 2.A FE | 422,450 | 425,000 | 423,113 | 424,786 | 0 | 316 | 0 | 0 | 3.400 | 3.478 | FA | 5,459 | 14,450 | 08/07/2017 | 08/15/2026 | 432,225 |
| 690742-AF-8 | OWENS CORNING INC | | 2.A FE | 224,610 | 226,000 | 224,997 | 225,884 | 0 | 172 | 0 | 0 | 3.400 | 3.480 | FA | 2,903 | 7,684 | 08/07/2017 | 08/15/2026 | 229,842 |
| 690742-AP-6 | OWENS CORNING INC LS:1.7M | LS | 2.A FE | 3,985,080 | 4,000,000 | 4,208,480 | 3,986,905 | 0 | 1,162 | 0 | 0 | 5.700 | 5.749 | JD | 10,133 | 228,000 | 05/29/2024 | 06/15/2034 | 4,114,000 |
| 694308-HS-9 | PACIFIC GAS & ELECTRIC | | 2.A FE | 991,400 | 1,000,000 | 989,740 | 998,771 | 0 | 955 | 0 | 0 | 3.300 | 3.402 | MS | 9,717 | 33,000 | 03/08/2017 | 03/15/2027 | 1,016,500 |
| 694308-HW-0 | PACIFIC GAS & ELECTRIC | | 2.A FE | 1,994,080 | 2,000,000 | 1,970,480 | 1,998,673 | 0 | 641 | 0 | 0 | 3.300 | 3.335 | JD | 5,500 | 66,000 | 11/27/2017 | 12/01/2027 | 2,033,000 |
| 694308-JK-4 | PACIFIC GAS & ELECTRIC | | 2.A FE | 523,350 | 500,000 | 494,010 | 507,917 | 0 | (3,001) | 0 | 0 | 3.750 | 3.087 | JJ | 9,375 | 18,750 | 07/01/2020 | 07/01/2028 | 509,375 |
| 694308-JK-4 | PACIFIC GAS & ELECTRIC | | 2.A FE | 521,930 | 500,000 | 494,010 | 507,447 | 0 | (2,821) | 0 | 0 | 3.750 | 3.126 | JJ | 9,375 | 18,750 | 07/01/2020 | 07/01/2028 | 509,375 |
| 6944PL-2D-0 | PACIFIC LIFE GLOBAL FUNDING II (144A) | | 1.D FE | 2,013,400 | 2,000,000 | 1,903,260 | 2,004,072 | 0 | (1,945) | 0 | 0 | 1.450 | 1.349 | JJ | 12,969 | 29,000 | 01/28/2021 | 01/20/2028 | 2,014,500 |
| 695114-CU-0 | PACIFICORP LS:701K | LS | 2.A FE | 5,024,750 | 5,000,000 | 4,861,500 | 5,008,838 | 0 | (2,528) | 0 | 0 | 3.500 | 3.442 | JD | 7,778 | 175,000 | 02/26/2019 | 06/15/2029 | 5,087,500 |
| 695156-AT-6 | PACKAGING CORP OF AMERICA | | 2.A FE | 1,993,440 | 2,000,000 | 1,981,760 | 1,998,514 | 0 | 711 | 0 | 0 | 3.400 | 3.439 | JD | 3,022 | 68,000 | 12/11/2017 | 12/15/2027 | 2,034,000 |
| 695156-AU-3 | PACKAGING CORP OF AMERICA | | 2.A FE | 2,153,900 | 2,000,000 | 1,914,100 | 2,069,952 | 0 | (17,997) | 0 | 0 | 3.000 | 2.016 | JD | 2,667 | 60,000 | 02/24/2021 | 12/15/2029 | 2,030,000 |
| 695156-AU-3 | PACKAGING CORP OF AMERICA | | 2.A FE | 1,563,363 | 1,485,000 | 1,421,219 | 1,521,315 | 0 | (9,277) | 0 | 0 | 3.000 | 2.308 | JD | 1,980 | 44,550 | 04/06/2021 | 12/15/2029 | 1,507,275 |
| 695156-AU-3 | PACKAGING CORP OF AMERICA | | 2.A FE | 1,979,809 | 1,881,000 | 1,800,211 | 1,926,797 | 0 | (11,698) | 0 | 0 | 3.000 | 2.311 | JD | 2,508 | 56,430 | 04/06/2021 | 12/15/2029 | 1,909,215 |
| 695156-AU-3 | PACKAGING CORP OF AMERICA | | 2.A FE | 1,512,862 | 1,438,000 | 1,376,238 | 1,472,702 | 0 | (8,863) | 0 | 0 | 3.000 | 2.317 | JD | 1,917 | 43,140 | 04/06/2021 | 12/15/2029 | 1,459,570 |
| 124857-AQ-6 | PARAMOUNT GLOBAL | | 2.C FE | 981,880 | 1,000,000 | 999,750 | 999,886 | 0 | 2,065 | 0 | 0 | 4.000 | 4.215 | JJ | 18,444 | 40,000 | 07/07/2015 | 01/15/2026 | 1,020,000 |
| 124857-AT-0 | PARAMOUNT GLOBAL | | 2.C FE | 990,270 | 1,000,000 | 971,420 | 997,741 | 0 | 996 | 0 | 0 | 3.375 | 3.485 | FA | 12,750 | 33,750 | 06/26/2017 | 02/15/2028 | 1,016,875 |
| 124857-AX-1 | PARAMOUNT GLOBAL | | 2.C FE | 983,000 | 1,000,000 | 978,030 | 995,451 | 0 | 1,752 | 0 | 0 | 3.700 | 3.898 | JD | 3,083 | 37,000 | 11/13/2017 | 06/01/2028 | 1,018,500 |
| 701094-AJ-3 | PARKER-HANNIFIN CORP | | 2.A FE | 1,011,040 | 1,000,000 | 993,300 | 1,001,186 | 0 | (1,253) | 0 | 0 | 3.250 | 3.118 | MS | 10,833 | 32,500 | 02/24/2017 | 03/01/2027 | 1,016,250 |
| 701094-AJ-3 | PARKER-HANNIFIN CORP | | 2.A FE | 1,004,600 | 1,000,000 | 993,300 | 1,000,496 | 0 | (521) | 0 | 0 | 3.250 | 3.195 | MS | 10,833 | 32,500 | 02/22/2017 | 03/01/2027 | 1,016,250 |
| 701094-AJ-3 | PARKER-HANNIFIN CORP | | 2.A FE | 1,998,120 | 2,000,000 | 1,986,600 | 1,999,692 | 0 | 207 | 0 | 0 | 3.250 | 3.261 | MS | 21,667 | 65,000 | 02/21/2017 | 03/01/2027 | 2,032,500 |
| 701094-AJ-3 | PARKER-HANNIFIN CORP | | 2.A FE | 2,881,740 | 3,000,000 | 2,979,900 | 2,981,951 | 0 | 14,772 | 0 | 0 | 3.250 | 3.779 | MS | 32,500 | 97,500 | 05/02/2018 | 03/01/2027 | 3,048,750 |
| 70109H-AM-7 | PARKER-HANNIFIN CORP | | 2.A FE | 1,515,405 | 1,565,000 | 1,520,820 | 1,516,577 | 0 | 1,171 | 0 | 0 | 4.200 | 4.628 | MN | 7,303 | 32,865 | 09/25/2025 | 11/21/2034 | 1,597,865 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 70109H-AM-7 | PARKER-HANNIFIN CORP | | 2.A FE | 968,240 | 1,000,000 | 971,770 | 968,990 | 0 | 750 | 0 | 0 | 4.200 | 4.629 | MN | 4,667 | 21,000 | 09/25/2025 | 11/21/2034 | 1,021,000 |
| 703481-AB-7 | PATTERSON-UTI ENERGY INC | | 2.C FE | 1,998,500 | 2,000,000 | 1,979,040 | 1,999,590 | 0 | 161 | 0 | 0 | 3.950 | 3.959 | FA | 32,917 | 79,000 | 01/10/2018 | 02/01/2028 | 2,039,500 |
| 704326-AA-5 | PAYCHEX INC | | 2.A FE | 4,996,650 | 5,000,000 | 5,149,950 | 4,996,737 | 0 | 87 | 0 | 0 | 5.100 | 5.115 | AO | 53,833 | 131,042 | 04/10/2025 | 04/15/2030 | 5,127,500 |
| 693304-AH-0 | PECO ENERGY CO | | 1.F FE | 4,123,200 | 3,817,000 | 4,137,323 | 4,107,816 | 0 | (15,384) | 0 | 0 | 5.950 | 5.023 | AO | 56,778 | 113,556 | 04/01/2025 | 10/01/2036 | 3,930,556 |
| 693304-AH-0 | PECO ENERGY CO | | 1.F FE | 6,480,240 | 6,000,000 | 6,503,520 | 6,456,114 | 0 | (24,126) | 0 | 0 | 5.950 | 5.025 | AO | 89,250 | 178,500 | 04/01/2025 | 10/01/2036 | 6,178,500 |
| 693304-BH-9 | PECO ENERGY CO | | 1.F FE | 7,144,690 | 7,000,000 | 7,070,000 | 7,142,279 | 0 | (2,411) | 0 | 0 | 4.875 | 4.607 | MS | 105,219 | 0 | 10/21/2025 | 09/15/2035 | 7,170,625 |
| 693304-BH-9 | PECO ENERGY CO | | 1.F FE | 915,723 | 900,000 | 909,000 | 915,463 | 0 | (260) | 0 | 0 | 4.875 | 4.648 | MS | 13,528 | 0 | 10/22/2025 | 09/15/2035 | 921,938 |
| 693304-BH-9 | PECO ENERGY CO | | 1.F FE | 8,066,480 | 8,000,000 | 8,080,000 | 8,064,283 | 0 | (2,197) | 0 | 0 | 4.875 | 4.768 | MS | 120,250 | 0 | 09/09/2025 | 09/15/2035 | 8,195,000 |
| 693304-BH-9 | PECO ENERGY CO | | 1.F FE | 5,000,350 | 5,000,000 | 5,050,000 | 4,999,999 | 0 | (351) | 0 | 0 | 4.875 | 4.874 | MS | 75,156 | 0 | 09/04/2025 | 09/15/2035 | 5,121,875 |
| 693304-BH-9 | PECO ENERGY CO | | 1.F FE | 6,986,770 | 7,000,000 | 7,070,000 | 6,986,598 | 0 | (172) | 0 | 0 | 4.875 | 4.899 | MS | 105,219 | 0 | 09/03/2025 | 09/15/2035 | 7,170,625 |
| 707569-AS-8 | PENN ENTERTAINMENT INC (144A) | | 4.C FE | 981,250 | 1,000,000 | 1,002,550 | 997,248 | 9,549 | 2,470 | 0 | 0 | 5.625 | 5.899 | JJ | 25,938 | 56,250 | 03/14/2018 | 01/15/2027 | 1,028,125 |
| 707569-AS-8 | PENN ENTERTAINMENT INC (144A) | | 4.C FE | 975,000 | 1,000,000 | 1,002,550 | 996,316 | 7,775 | 3,311 | 0 | 0 | 5.625 | 5.993 | JJ | 25,938 | 56,250 | 03/19/2018 | 01/15/2027 | 1,028,125 |
| 707569-AS-8 | PENN ENTERTAINMENT INC (144A) | | 4.C FE | 81,813 | 85,000 | 85,217 | 84,526 | 356 | 426 | 0 | 0 | 5.625 | 6.184 | JJ | 2,205 | 4,781 | 04/09/2018 | 01/15/2027 | 87,391 |
| 708696-BY-4 | PENNSYLVANIA ELECTRIC CO (144A) | | 1.G FE | 998,580 | 1,000,000 | 980,730 | 999,630 | 0 | 145 | 0 | 0 | 3.250 | 3.266 | MS | 9,569 | 32,500 | 09/05/2017 | 03/15/2028 | 1,016,250 |
| 708696-BZ-1 | PENNSYLVANIA ELECTRIC CO (144A) | | 1.G FE | 4,990,450 | 5,000,000 | 4,899,450 | 4,996,224 | 0 | 990 | 0 | 0 | 3.600 | 3.623 | JD | 15,000 | 180,000 | 05/28/2019 | 06/01/2029 | 5,090,000 |
| 709599-BW-3 | PENSKE TRUCK LEASING (144A) | | 2.B FE | 2,992,350 | 3,000,000 | 3,129,120 | 2,995,568 | 0 | 1,473 | 0 | 0 | 6.050 | 6.110 | FA | 75,625 | 181,500 | 07/27/2023 | 08/01/2028 | 3,090,750 |
| 713448-DN-5 | PEPSICO INC | | 1.E FE | 999,730 | 1,000,000 | 990,290 | 999,960 | 0 | 29 | 0 | 0 | 2.375 | 2.378 | AO | 5,608 | 23,750 | 10/04/2016 | 10/06/2026 | 1,011,875 |
| 713448-DN-5 | PEPSICO INC | | 1.E FE | 920,120 | 1,000,000 | 990,290 | 991,775 | 0 | 10,413 | 0 | 0 | 2.375 | 3.472 | AO | 5,608 | 23,750 | 04/16/2018 | 10/06/2026 | 1,011,875 |
| 713448-DY-1 | PEPSICO INC | | 1.E FE | 1,001,350 | 1,000,000 | 990,580 | 1,000,238 | 0 | (149) | 0 | 0 | 3.000 | 2.984 | AO | 6,333 | 30,000 | 10/19/2017 | 10/15/2027 | 1,015,000 |
| 713448-DY-1 | PEPSICO INC | | 1.E FE | 997,170 | 1,000,000 | 990,580 | 999,402 | 0 | 306 | 0 | 0 | 3.000 | 3.033 | AO | 6,333 | 30,000 | 10/05/2017 | 10/15/2027 | 1,015,000 |
| 713448-DY-1 | PEPSICO INC | | 1.E FE | 990,810 | 1,000,000 | 990,580 | 998,089 | 0 | 1,008 | 0 | 0 | 3.000 | 3.109 | AO | 6,333 | 30,000 | 12/20/2017 | 10/15/2027 | 1,015,000 |
| 713448-FA-1 | PEPSICO INC | | 1.E FE | 2,997,690 | 3,000,000 | 2,631,600 | 2,998,796 | 0 | 221 | 0 | 0 | 1.400 | 1.408 | FA | 14,700 | 42,000 | 10/06/2020 | 02/25/2031 | 3,021,000 |
| 713448-FA-1 | PEPSICO INC | | 1.E FE | 2,963,700 | 3,000,000 | 2,631,600 | 2,980,740 | 0 | 3,565 | 0 | 0 | 1.400 | 1.530 | FA | 14,700 | 42,000 | 01/25/2021 | 02/25/2031 | 3,021,000 |
| 713448-DF-2 | PEPSICO INC LS:297K | LS | 1.E FE | 999,220 | 1,000,000 | 998,520 | 999,945 | 0 | 67 | 0 | 0 | 2.850 | 2.859 | FA | 10,054 | 28,500 | 02/19/2016 | 02/24/2026 | 1,014,250 |
| 714046-AH-2 | PERKINELMER INC | | 2.B FE | 1,301,429 | 1,290,000 | 1,168,701 | 1,296,223 | 0 | (1,167) | 0 | 0 | 2.550 | 2.446 | MS | 9,686 | 32,895 | 05/03/2021 | 03/15/2031 | 1,306,448 |
| 714046-AH-2 | PERKINELMER INC | | 2.B FE | 8,264,862 | 8,200,000 | 7,428,954 | 8,235,364 | 0 | (6,631) | 0 | 0 | 2.550 | 2.457 | MS | 61,568 | 209,100 | 05/03/2021 | 03/15/2031 | 8,304,550 |
| 714046-AH-2 | PERKINELMER INC | | 2.B FE | 4,998,250 | 5,000,000 | 4,529,850 | 4,998,933 | 0 | 172 | 0 | 0 | 2.550 | 2.554 | MS | 37,542 | 127,500 | 03/04/2021 | 03/15/2031 | 5,063,750 |
| 714046-AN-9 | PERKINELMER INC | | 2.B FE | 2,990,910 | 3,000,000 | 2,645,670 | 2,994,526 | 0 | 881 | 0 | 0 | 2.250 | 2.284 | MS | 19,875 | 67,500 | 09/08/2021 | 09/15/2031 | 3,033,750 |
| 71427Q-AB-4 | PERNOD RICARD INTERNATIONAL FI LS:1.3M | LS | 2.A FE | 9,915,800 | 10,000,000 | 8,703,800 | 9,955,910 | 0 | 7,944 | 0 | 0 | 1.625 | 1.713 | AO | 40,625 | 162,500 | 09/28/2020 | 04/01/2031 | 10,081,250 |
| 71427Q-AA-6 | PERNOD RICARD INTERNATIONAL FINANCE(144A | | 2.A FE | 2,967,090 | 3,000,000 | 2,821,650 | 2,989,522 | 0 | 4,545 | 0 | 0 | 1.250 | 1.408 | AO | 9,375 | 37,500 | 12/02/2020 | 04/01/2028 | 3,018,750 |
| 717081-DV-2 | PFIZER INC | | 1.F FE | 517,312 | 500,000 | 497,905 | 501,206 | 0 | (2,836) | 0 | 0 | 2.750 | 2.169 | JD | 1,069 | 13,750 | 01/01/2020 | 06/03/2026 | 506,875 |
| 717081-DV-2 | PFIZER INC | | 1.F FE | 1,007,760 | 1,000,000 | 995,810 | 1,000,348 | 0 | (874) | 0 | 0 | 2.750 | 2.661 | JD | 2,139 | 27,500 | 06/02/2016 | 06/03/2026 | 1,013,750 |
| 717081-DV-2 | PFIZER INC | | 1.F FE | 999,740 | 1,000,000 | 995,810 | 999,963 | 0 | 17 | 0 | 0 | 2.750 | 2.753 | JD | 2,139 | 27,500 | 05/31/2016 | 06/03/2026 | 1,013,750 |
| 717081-EA-7 | PFIZER INC | | 1.F FE | 1,982,960 | 2,000,000 | 1,987,100 | 1,998,131 | 0 | 1,879 | 0 | 0 | 3.000 | 3.099 | JD | 2,667 | 60,000 | 11/14/2016 | 12/15/2026 | 2,030,000 |
| 717081-EA-7 | PFIZER INC | | 1.F FE | 986,370 | 1,000,000 | 993,550 | 998,487 | 0 | 1,526 | 0 | 0 | 3.000 | 3.161 | JD | 1,333 | 30,000 | 01/20/2017 | 12/15/2026 | 1,015,000 |
| 717081-EA-7 | PFIZER INC | | 1.F FE | 975,820 | 1,000,000 | 993,550 | 997,321 | 0 | 2,705 | 0 | 0 | 3.000 | 3.286 | JD | 1,333 | 30,000 | 12/21/2016 | 12/15/2026 | 1,015,000 |
| 717081-EY-5 | PFIZER INC | | 1.F FE | 10,960,778 | 10,617,000 | 9,628,982 | 10,777,158 | 0 | (37,213) | 0 | 0 | 1.700 | 1.326 | MN | 16,545 | 180,489 | 12/03/2020 | 05/28/2030 | 10,707,245 |
| 717081-EY-5 | PFIZER INC | | 1.F FE | 10,082,200 | 10,000,000 | 9,069,400 | 10,039,301 | 0 | (9,061) | 0 | 0 | 1.700 | 1.602 | MN | 15,583 | 170,000 | 02/09/2021 | 05/28/2030 | 10,085,000 |
| 717081-FF-5 | PFIZER INC | | 1.F FE | 5,026,050 | 5,000,000 | 5,016,850 | 5,025,570 | 0 | (480) | 0 | 0 | 4.875 | 4.808 | MN | 27,083 | 0 | 11/20/2025 | 11/15/2035 | 5,121,875 |
| 717081-EP-4 | PFIZER INC LS:386K | LS | 1.F FE | 996,490 | 1,000,000 | 999,390 | 998,888 | 0 | 371 | 0 | 0 | 3.600 | 3.642 | MS | 10,600 | 36,000 | 09/05/2018 | 09/15/2028 | 1,018,000 |
| 716973-AC-6 | PFIZER INVESTMENT ENTERPRISE | | 1.F FE | 10,130,327 | 10,000,000 | 10,133,800 | 10,128,461 | 0 | (1,866) | 0 | 0 | 4.450 | 3.860 | MN | 51,917 | 0 | 12/19/2025 | 05/19/2028 | 10,222,500 |
| 716973-AD-4 | PFIZER INVESTMENT ENTERPRISE | | 1.F FE | 9,982,300 | 10,000,000 | 10,201,300 | 9,987,755 | 0 | 2,366 | 0 | 0 | 4.650 | 4.680 | MN | 54,250 | 465,000 | 05/16/2023 | 05/19/2030 | 10,232,500 |
| 716973-AE-2 | PFIZER INVESTMENT ENTERPRISE | | 1.F FE | 4,972,100 | 5,000,000 | 5,054,500 | 4,977,912 | 0 | 2,410 | 0 | 0 | 4.750 | 4.821 | MN | 27,708 | 237,500 | 05/24/2023 | 05/19/2033 | 5,118,750 |
| 716973-AE-2 | PFIZER INVESTMENT ENTERPRISE | | 1.F FE | 4,812,350 | 5,000,000 | 5,054,500 | 4,849,519 | 0 | 16,277 | 0 | 0 | 4.750 | 5.246 | MN | 27,708 | 237,500 | 08/21/2023 | 05/19/2033 | 5,118,750 |
| 716973-AE-2 | PFIZER INVESTMENT ENTERPRISE | | 1.F FE | 9,622,500 | 10,000,000 | 10,109,000 | 9,697,253 | 0 | 32,743 | 0 | 0 | 4.750 | 5.249 | MN | 55,417 | 475,000 | 08/21/2023 | 05/19/2033 | 10,237,500 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 718172-BT-5 | PHILIP MORRIS INTERNATIONAL | | 1.G FE | 505,720 | 500,000 | 499,115 | 500,007 | 0 | (595) | 0 | 0 | 2.750 | 2.706 | FA | 4,813 | 13,750 | 04/27/2016 | 02/25/2026 | 506,875 |
| 718172-BT-5 | PHILIP MORRIS INTERNATIONAL | | 1.G FE | 991,950 | 1,000,000 | 998,230 | 999,820 | 0 | 886 | 0 | 0 | 2.750 | 2.843 | FA | 9,625 | 27,500 | 02/18/2016 | 02/25/2026 | 1,013,750 |
| 718172-BT-5 | PHILIP MORRIS INTERNATIONAL | | 1.G FE | 1,004,029 | 1,031,000 | 1,029,175 | 1,030,390 | 0 | 3,644 | 0 | 0 | 2.750 | 3.116 | FA | 9,923 | 28,353 | 01/02/2018 | 02/25/2026 | 1,045,176 |
| 718172-CB-3 | PHILIP MORRIS INTERNATIONAL | | 1.G FE | 518,599 | 500,000 | 494,950 | 503,749 | 0 | (2,638) | 0 | 0 | 3.125 | 2.568 | FA | 5,816 | 15,625 | 01/01/2020 | 08/17/2027 | 507,813 |
| 718172-CB-3 | PHILIP MORRIS INTERNATIONAL | | 1.G FE | 995,830 | 1,000,000 | 989,900 | 999,205 | 0 | 455 | 0 | 0 | 3.125 | 3.174 | FA | 11,632 | 31,250 | 08/14/2017 | 08/17/2027 | 1,015,625 |
| 718172-DD-8 | PHILIP MORRIS INTERNATIONAL | | 1.F FE | 5,219,500 | 5,000,000 | 5,262,650 | 5,202,663 | 0 | (16,837) | 0 | 0 | 5.500 | 4.498 | MS | 87,083 | 137,500 | 07/30/2025 | 09/07/2030 | 5,137,500 |
| 718172-DN-6 | PHILIP MORRIS INTERNATIONAL | | 1.F FE | 4,962,150 | 5,000,000 | 5,092,500 | 4,969,893 | 0 | 6,924 | 0 | 0 | 4.625 | 4.797 | MN | 38,542 | 231,250 | 10/30/2024 | 11/01/2029 | 5,115,625 |
| 718172-DT-3 | PHILIP MORRIS INTERNATIONAL | | 1.F FE | 4,965,450 | 5,000,000 | 5,032,600 | 4,969,352 | 0 | 3,902 | 0 | 0 | 4.375 | 4.531 | AO | 36,458 | 109,375 | 04/29/2025 | 04/30/2030 | 5,109,375 |
| 718172-DZ-9 | PHILIP MORRIS INTERNATIONAL | | 1.F FE | 4,926,200 | 5,000,000 | 4,922,200 | 4,926,968 | 0 | 768 | 0 | 0 | 4.250 | 4.500 | AO | 36,597 | 0 | 11/25/2025 | 10/29/2032 | 5,106,250 |
| 718546-AR-5 | PHILLIPS 66 | | 2.A FE | 1,001,220 | 1,000,000 | 996,180 | 1,000,278 | 0 | (134) | 0 | 0 | 3.900 | 3.885 | MS | 11,483 | 39,000 | 02/27/2018 | 03/15/2028 | 1,019,500 |
| 718546-AR-5 | PHILLIPS 66 | | 2.A FE | 999,000 | 1,000,000 | 996,180 | 999,703 | 0 | 107 | 0 | 0 | 3.900 | 3.912 | MS | 11,483 | 39,000 | 02/26/2018 | 03/15/2028 | 1,019,500 |
| 718547-AH-5 | PHILLIPS 66 | | 2.A FE | 963,900 | 1,000,000 | 993,500 | 985,444 | 0 | 6,243 | 0 | 0 | 3.750 | 4.460 | MS | 12,500 | 37,500 | 05/05/2022 | 03/01/2028 | 1,018,750 |
| 720186-AQ-8 | PIEDMONT NATURAL GAS CO | | 2.A FE | 2,999,970 | 3,000,000 | 3,124,440 | 3,000,000 | 0 | 0 | 0 | 0 | 5.400 | 5.400 | JD | 7,200 | 162,000 | 06/05/2023 | 06/15/2033 | 3,081,000 |
| 729132-A#-7 | PLEXUS CORP | | 2.B | 4,000,000 | 4,000,000 | 3,993,120 | 4,000,000 | 0 | 0 | 0 | 0 | 4.220 | 4.220 | JD | 7,502 | 168,800 | 03/22/2018 | 06/15/2028 | 4,084,400 |
| 69353R-FG-8 | PNC BANK NA | | 1.F FE | 521,639 | 500,000 | 493,990 | 505,215 | 0 | (2,911) | 0 | 0 | 3.100 | 2.481 | AO | 2,842 | 15,500 | 01/01/2020 | 10/25/2027 | 507,750 |
| 69353R-FG-8 | PNC BANK NA | | 1.F FE | 995,490 | 1,000,000 | 987,980 | 999,043 | 0 | 489 | 0 | 0 | 3.100 | 3.153 | AO | 5,683 | 31,000 | 11/15/2017 | 10/25/2027 | 1,015,500 |
| 69353R-FJ-2 | PNC BANK NA | | 1.F FE | 995,260 | 1,000,000 | 989,440 | 998,881 | 0 | 511 | 0 | 0 | 3.250 | 3.306 | JJ | 14,354 | 32,500 | 01/18/2018 | 01/22/2028 | 1,016,250 |
| 693475-AT-2 | PNC FINANCIAL SERVICES | | 1.G FE | 1,048,977 | 1,000,000 | 991,100 | 1,009,360 | 0 | (7,007) | 0 | 0 | 3.150 | 2.414 | MN | 3,675 | 31,500 | 01/01/2020 | 05/19/2027 | 1,015,750 |
| 693475-AW-5 | PNC FINANCIAL SERVICES | | 1.G FE | 1,067,389 | 1,000,000 | 984,740 | 1,024,559 | 0 | (7,609) | 0 | 0 | 3.450 | 2.610 | AO | 6,517 | 34,500 | 01/01/2020 | 04/23/2029 | 1,017,250 |
| 693475-AW-5 | PNC FINANCIAL SERVICES | | 1.G FE | 3,043,380 | 3,000,000 | 2,954,220 | 3,015,257 | 0 | (4,662) | 0 | 0 | 3.450 | 3.274 | AO | 19,550 | 103,500 | 05/28/2019 | 04/23/2029 | 3,051,750 |
| 693475-BA-2 | PNC FINANCIAL SERVICES LS: 85K | LS | 1.G FE | 1,432,179 | 1,410,000 | 1,272,581 | 1,422,521 | 0 | (2,208) | 0 | 0 | 2.307 | 2.129 | AO | 6,144 | 32,529 | 06/15/2021 | 04/23/2032 | 1,426,264 |
| 737662-B#-2 | POTOMAC EDISON | | 1.G | 10,000,000 | 10,000,000 | 10,319,200 | 10,000,000 | 0 | 0 | 0 | 0 | 5.640 | 5.640 | MS | 166,067 | 564,000 | 08/24/2023 | 09/15/2028 | 10,282,000 |
| 737662-C@-3 | POTOMAC EDISON | | 1.G | 4,000,000 | 4,000,000 | 4,040,440 | 4,000,000 | 0 | 0 | 0 | 0 | 5.000 | 5.000 | MS | 58,889 | 51,667 | 05/29/2025 | 09/15/2030 | 4,100,000 |
| 737662-C*-5 | POTOMAC EDISON | | 1.G | 5,000,000 | 5,000,000 | 5,202,800 | 5,000,000 | 0 | 0 | 0 | 0 | 5.730 | 5.730 | MS | 84,358 | 286,500 | 08/24/2023 | 09/15/2030 | 5,143,250 |
| 737679-DH-0 | POTOMAC ELECTRIC POWER | | 1.F FE | 4,981,000 | 5,000,000 | 5,139,500 | 4,983,448 | 0 | 1,539 | 0 | 0 | 5.200 | 5.249 | MS | 76,556 | 260,000 | 02/26/2024 | 03/15/2034 | 5,130,000 |
| 693506-BC-0 | PPG INDUSTRIES | | 2.A FE | 4,661,269 | 3,780,000 | 4,605,968 | 4,651,575 | 0 | (9,695) | 0 | 0 | 7.700 | 5.133 | MS | 85,701 | 0 | 10/23/2025 | 03/15/2038 | 3,925,530 |
| 693506-BC-0 | PPG INDUSTRIES | | 2.A FE | 1,339,078 | 1,093,000 | 1,331,831 | 1,337,193 | 0 | (1,885) | 0 | 0 | 7.700 | 5.203 | MS | 24,781 | 0 | 11/13/2025 | 03/15/2038 | 1,135,081 |
| 693506-BP-1 | PPG INDUSTRIES | | 2.A FE | 998,570 | 1,000,000 | 998,680 | 999,601 | 0 | 152 | 0 | 0 | 3.750 | 3.767 | MS | 11,042 | 37,500 | 02/22/2018 | 03/15/2028 | 1,018,750 |
| 693506-BP-1 | PPG INDUSTRIES | | 2.A FE | 996,830 | 1,000,000 | 998,680 | 999,161 | 0 | 340 | 0 | 0 | 3.750 | 3.788 | MS | 11,042 | 37,500 | 03/26/2018 | 03/15/2028 | 1,018,750 |
| 69351U-BC-6 | PPL ELECTRIC UTILITIES | | 1.E FE | 6,972,840 | 7,000,000 | 7,090,160 | 6,977,338 | 0 | 2,186 | 0 | 0 | 4.850 | 4.898 | FA | 128,256 | 339,500 | 01/22/2024 | 02/15/2034 | 7,169,750 |
| 74153W-CT-4 | PRICOA GLOBAL FUNDING 1 (144A) | | 1.D FE | 2,009,900 | 2,000,000 | 2,019,020 | 2,002,177 | 0 | (3,397) | 0 | 0 | 5.550 | 5.367 | FA | 37,925 | 111,000 | 09/06/2023 | 08/28/2026 | 2,055,500 |
| 74153W-CT-4 | PRICOA GLOBAL FUNDING 1 (144A) | | 1.D FE | 4,319,780 | 4,300,000 | 4,340,893 | 4,304,351 | 0 | (6,824) | 0 | 0 | 5.550 | 5.379 | FA | 81,539 | 238,650 | 09/07/2023 | 08/28/2026 | 4,419,325 |
| 74153W-CT-4 | PRICOA GLOBAL FUNDING 1 (144A) | | 1.D FE | 3,716,724 | 3,700,000 | 3,735,187 | 3,703,673 | 0 | (5,769) | 0 | 0 | 5.550 | 5.382 | FA | 70,161 | 205,350 | 09/07/2023 | 08/28/2026 | 3,802,675 |
| 74153W-CX-5 | PRICOA GLOBAL FUNDING 1 (144A) | | 1.D FE | 5,267,763 | 5,220,000 | 5,395,705 | 5,265,434 | 0 | (2,329) | 0 | 0 | 5.350 | 5.231 | MN | 25,600 | 139,635 | 06/04/2025 | 05/28/2035 | 5,359,635 |
| 74153W-CX-5 | PRICOA GLOBAL FUNDING 1 (144A) | | 1.D FE | 10,030,700 | 10,000,000 | 10,336,600 | 10,028,773 | 0 | (1,927) | 0 | 0 | 5.350 | 5.310 | MN | 49,042 | 267,500 | 05/27/2025 | 05/28/2035 | 10,267,500 |
| 74153W-CX-5 | PRICOA GLOBAL FUNDING 1 (144A) | | 1.D FE | 3,502,065 | 3,500,000 | 3,617,810 | 3,501,871 | 0 | (194) | 0 | 0 | 5.350 | 5.342 | MN | 17,165 | 93,625 | 06/10/2025 | 05/28/2035 | 3,593,625 |
| 74153W-CX-5 | PRICOA GLOBAL FUNDING 1 (144A) | | 1.D FE | 1,998,320 | 2,000,000 | 2,067,320 | 1,998,291 | 0 | (29) | 0 | 0 | 5.350 | 5.361 | MN | 9,808 | 53,500 | 05/20/2025 | 05/28/2035 | 2,053,500 |
| 74153W-CS-6 | PRICOA GLOBAL FUNDING 1 (144A) LS:4.7M | LS | 1.D FE | 4,928,500 | 5,000,000 | 5,129,950 | 4,960,745 | 0 | 14,720 | 0 | 0 | 5.100 | 5.449 | MN | 21,250 | 255,000 | 09/27/2023 | 05/30/2028 | 5,127,500 |
| 89837L-AB-1 | PRINCETON UNIVERSITY TAXABLE REV S2009 | | 1.A FE | 25,550,077 | 18,070,000 | 19,569,629 | 23,900,775 | 0 | (362,779) | 0 | 0 | 5.700 | 2.760 | MS | 343,330 | 1,029,990 | 03/17/2021 | 03/01/2039 | 18,584,995 |
| 74251V-AP-7 | PRINCIPAL FINANCIAL GROUP (144A) | | 1.G FE | 1,005,470 | 1,000,000 | 998,790 | 1,001,242 | 0 | (619) | 0 | 0 | 4.111 | 4.042 | FA | 15,530 | 41,110 | 04/16/2018 | 02/15/2028 | 1,020,555 |
| 74256L-BG-3 | PRINCIPAL LIFE GLOBAL FUNDING LS:3.3M | LS | 1.E FE | 4,966,250 | 5,000,000 | 4,702,850 | 4,986,360 | 0 | 3,435 | 0 | 0 | 2.500 | 2.577 | MS | 36,111 | 125,000 | 09/09/2019 | 09/16/2029 | 5,062,500 |
| 74256L-AU-3 | PRINCIPAL LIFE GLOBAL FUNDING II (144A) | | 1.E FE | 999,242 | 1,040,000 | 1,037,046 | 1,038,233 | 0 | 5,534 | 0 | 0 | 3.000 | 3.556 | AO | 6,327 | 31,200 | 02/12/2018 | 04/18/2026 | 1,055,600 |
| 74256L-EG-0 | PRINCIPAL LIFE GLOBAL FUNDING II (144A) | | 1.E FE | 9,939,100 | 10,000,000 | 8,808,200 | 9,970,416 | 0 | 6,067 | 0 | 0 | 1.500 | 1.566 | FA | 51,667 | 150,000 | 08/20/2020 | 08/27/2030 | 10,075,000 |
| 74256L-EG-0 | PRINCIPAL LIFE GLOBAL FUNDING II (144A) | | 1.E FE | 1,268,975 | 1,629,000 | 1,434,856 | 1,407,121 | 0 | 41,591 | 0 | 0 | 1.500 | 4.799 | FA | 8,417 | 24,435 | 06/21/2022 | 08/27/2030 | 1,641,218 |
| 74256L-EG-0 | PRINCIPAL LIFE GLOBAL FUNDING II (144A) | | 1.E FE | 618,979 | 795,000 | 700,252 | 686,505 | 0 | 20,333 | 0 | 0 | 1.500 | 4.806 | FA | 4,108 | 11,925 | 06/21/2022 | 08/27/2030 | 800,963 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 74256L-EH-8 | PRINCIPAL LIFE GLOBAL FUNDING II (144A) | | 1.E FE | 2,849,500 | 3,475,000 | 3,041,946 | 3,087,263 | 0 | 70,191 | 0 | 0 | 1.625 | 4.174 | MN | 6,588 | 56,469 | 06/02/2022 | 11/19/2030 | 3,503,234 |
| 742718-EP-0 | PROCTER & GAMBLE CO | | 1.D FE | 1,041,774 | 1,000,000 | 999,120 | 1,000,610 | 0 | (7,208) | 0 | 0 | 2.700 | 1.968 | FA | 11,175 | 27,000 | 01/01/2020 | 02/02/2026 | 1,013,500 |
| 742718-EP-0 | PROCTER & GAMBLE CO | | 1.D FE | 996,350 | 1,000,000 | 999,120 | 999,938 | 0 | 397 | 0 | 0 | 2.700 | 2.742 | FA | 11,175 | 27,000 | 01/28/2016 | 02/02/2026 | 1,013,500 |
| 742718-ER-6 | PROCTER & GAMBLE CO | | 1.D FE | 6,990,130 | 7,000,000 | 6,925,380 | 6,998,961 | 0 | 1,077 | 0 | 0 | 2.450 | 2.466 | MN | 27,631 | 171,500 | 10/31/2016 | 11/03/2026 | 7,085,750 |
| 742718-EV-7 | PROCTER & GAMBLE CO | | 1.D FE | 530,198 | 500,000 | 494,930 | 506,771 | 0 | (4,099) | 0 | 0 | 2.850 | 1.991 | FA | 5,542 | 14,250 | 01/01/2020 | 08/11/2027 | 507,125 |
| 742718-EV-7 | PROCTER & GAMBLE CO | | 1.D FE | 1,920,400 | 2,000,000 | 1,979,720 | 1,984,401 | 0 | 9,246 | 0 | 0 | 2.850 | 3.350 | FA | 22,167 | 57,000 | 04/11/2018 | 08/11/2027 | 2,028,500 |
| 742718-FH-7 | PROCTER & GAMBLE CO | | 1.D FE | 5,642,950 | 5,000,000 | 4,823,850 | 5,308,564 | 0 | (70,117) | 0 | 0 | 3.000 | 1.490 | MS | 40,000 | 150,000 | 02/02/2021 | 03/25/2030 | 5,075,000 |
| 742718-FM-6 | PROCTER & GAMBLE CO | | 1.D FE | 2,775,780 | 3,000,000 | 2,642,820 | 2,881,456 | 0 | 23,115 | 0 | 0 | 1.200 | 2.064 | AO | 6,200 | 36,000 | 03/30/2021 | 10/29/2030 | 3,018,000 |
| 742718-GL-7 | PROCTER & GAMBLE CO | | 1.D FE | 10,000,000 | 10,000,000 | 10,140,900 | 10,000,000 | 0 | 0 | 0 | 0 | 4.550 | 4.550 | AO | 84,681 | 455,000 | 10/21/2024 | 10/24/2034 | 10,227,500 |
| 742718-GN-3 | PROCTER & GAMBLE CO | | 1.D FE | 4,982,550 | 5,000,000 | 5,075,350 | 4,983,188 | 0 | 638 | 0 | 0 | 4.600 | 4.644 | MN | 38,333 | 115,000 | 04/28/2025 | 05/01/2035 | 5,115,000 |
| 74340X-BH-3 | PROLOGIS LP | | 1.F FE | 1,703,591 | 1,720,000 | 1,716,543 | 1,714,807 | 0 | 1,756 | 0 | 0 | 3.875 | 3.992 | MS | 19,625 | 66,650 | 10/09/2018 | 09/15/2028 | 1,753,325 |
| 74340X-BR-1 | PROLOGIS LP | | 1.F FE | 2,988,600 | 3,000,000 | 2,629,170 | 2,994,430 | 0 | 1,118 | 0 | 0 | 1.250 | 1.290 | AO | 7,917 | 37,500 | 08/06/2020 | 10/15/2030 | 3,018,750 |
| 74340X-BR-1 | PROLOGIS LP | | 1.F FE | 2,935,620 | 3,000,000 | 2,629,170 | 2,967,098 | 0 | 6,577 | 0 | 0 | 1.250 | 1.488 | AO | 7,917 | 37,500 | 01/27/2021 | 10/15/2030 | 3,018,750 |
| 74340X-BT-7 | PROLOGIS LP | | 1.F FE | 2,963,370 | 3,000,000 | 3,028,890 | 2,972,953 | 0 | 3,157 | 0 | 0 | 4.625 | 4.777 | JJ | 63,979 | 138,750 | 09/19/2022 | 01/15/2033 | 3,069,375 |
| 74340X-BV-2 | PROLOGIS LP | | 1.F FE | 899,680 | 1,000,000 | 992,280 | 958,788 | 0 | 19,399 | 0 | 0 | 3.375 | 5.629 | JD | 1,500 | 33,750 | 10/06/2022 | 12/15/2027 | 1,016,875 |
| 74340X-BX-8 | PROLOGIS LP | | 1.F FE | 1,855,480 | 2,000,000 | 2,005,860 | 1,928,361 | 0 | 23,911 | 0 | 0 | 4.000 | 5.439 | MS | 23,556 | 80,000 | 10/06/2022 | 09/15/2028 | 2,040,000 |
| 74340X-BY-6 | PROLOGIS LP | | 1.F FE | 2,561,790 | 3,000,000 | 2,869,680 | 2,740,921 | 0 | 58,678 | 0 | 0 | 2.875 | 5.374 | MN | 11,021 | 86,250 | 10/06/2022 | 11/15/2029 | 3,043,125 |
| 74340X-BM-2 | PROLOGIS LP LS:2.5M | LS | 1.F FE | 6,953,170 | 7,000,000 | 6,498,800 | 6,978,860 | 0 | 4,611 | 0 | 0 | 2.250 | 2.324 | AO | 33,250 | 157,500 | 02/03/2020 | 04/15/2030 | 7,078,750 |
| 743674-BE-2 | PROTECTIVE LIFE CORP (144A) | | 1.G FE | 4,984,600 | 5,000,000 | 4,824,700 | 4,993,588 | 0 | 1,444 | 0 | 0 | 3.400 | 3.434 | JJ | 78,389 | 170,000 | 09/13/2019 | 01/15/2030 | 5,085,000 |
| 74368C-AY-0 | PROTECTIVE LIFE GLOBAL (144A) | | 1.D FE | 11,988,120 | 12,000,000 | 10,623,240 | 11,993,931 | 0 | 1,200 | 0 | 0 | 1.737 | 1.748 | MS | 57,900 | 208,440 | 01/05/2021 | 09/21/2030 | 12,104,220 |
| 74368C-AY-0 | PROTECTIVE LIFE GLOBAL (144A) | | 1.D FE | 2,976,600 | 3,000,000 | 2,655,810 | 2,988,078 | 0 | 2,390 | 0 | 0 | 1.737 | 1.825 | MS | 14,475 | 52,110 | 01/06/2021 | 09/21/2030 | 3,026,055 |
| 74368C-AY-0 | PROTECTIVE LIFE GLOBAL (144A) | | 1.D FE | 2,974,170 | 3,000,000 | 2,655,810 | 2,987,134 | 0 | 2,579 | 0 | 0 | 1.737 | 1.832 | MS | 14,475 | 52,110 | 10/05/2020 | 09/21/2030 | 3,026,055 |
| 74368C-AY-0 | PROTECTIVE LIFE GLOBAL (144A) | | 1.D FE | 1,837,359 | 1,855,000 | 1,642,176 | 1,846,211 | 0 | 1,762 | 0 | 0 | 1.737 | 1.842 | MS | 8,950 | 32,221 | 10/05/2020 | 09/21/2030 | 1,871,111 |
| 74368C-CA-0 | PROTECTIVE LIFE GLOBAL (144A) | | 1.D FE | 5,000,000 | 5,000,000 | 5,092,850 | 5,000,000 | 0 | 0 | 0 | 0 | 4.772 | 4.772 | JD | 14,581 | 238,600 | 12/02/2024 | 12/09/2029 | 5,119,300 |
| 74432Q-CC-7 | PRUDENTIAL FINANCIAL INC | | 1.G FE | 3,246,000 | 3,246,000 | 3,245,643 | 3,246,000 | 0 | 0 | 0 | 0 | 3.878 | 3.878 | MS | 32,869 | 125,880 | 03/22/2018 | 03/27/2028 | 3,308,940 |
| 744448-CP-4 | PUBLIC SERVICE CO OF COLORADO | | 1.E FE | 3,012,900 | 3,000,000 | 2,988,420 | 3,002,991 | 0 | (1,469) | 0 | 0 | 3.700 | 3.646 | JD | 4,933 | 111,000 | 06/15/2018 | 06/15/2028 | 3,055,500 |
| 744538-AE-9 | PUBLIC SERVICE CO OF NEW HAMPSHIRE | | 1.E FE | 1,291,425 | 1,285,000 | 1,155,639 | 1,288,600 | 0 | (645) | 0 | 0 | 2.200 | 2.143 | JD | 1,256 | 28,270 | 06/02/2021 | 06/15/2031 | 1,299,135 |
| 744538-AF-6 | PUBLIC SERVICE CO OF NEW HAMPSHIRE | | 1.E FE | 998,840 | 1,000,000 | 1,044,070 | 998,971 | 0 | 96 | 0 | 0 | 5.350 | 5.365 | AO | 13,375 | 53,500 | 09/19/2023 | 10/01/2033 | 1,026,750 |
| 744538-AF-6 | PUBLIC SERVICE CO OF NEW HAMPSHIRE | | 1.E FE | 4,955,650 | 5,000,000 | 5,220,350 | 4,963,302 | 0 | 3,668 | 0 | 0 | 5.350 | 5.466 | AO | 66,875 | 267,500 | 09/21/2023 | 10/01/2033 | 5,133,750 |
| 744533-BM-1 | PUBLIC SERVICE CO OF OKLAHOMA | | 2.A FE | 3,024,180 | 3,000,000 | 2,666,910 | 3,013,956 | 0 | (2,427) | 0 | 0 | 2.200 | 2.108 | FA | 24,933 | 66,000 | 08/23/2021 | 08/15/2031 | 3,033,000 |
| 744533-BM-1 | PUBLIC SERVICE CO OF OKLAHOMA | | 2.A FE | 9,984,800 | 10,000,000 | 8,889,700 | 9,990,949 | 0 | 1,477 | 0 | 0 | 2.200 | 2.217 | FA | 83,111 | 220,000 | 08/12/2021 | 08/15/2031 | 10,110,000 |
| 744560-BR-6 | PUBLIC SERVICE ELECTRIC & GAS | | 1.F FE | 996,710 | 1,000,000 | 989,260 | 999,727 | 0 | 358 | 0 | 0 | 2.250 | 2.287 | MS | 6,625 | 22,500 | 09/07/2016 | 09/15/2026 | 1,011,250 |
| 744560-BS-4 | PUBLIC SERVICE ELECTRIC & GAS | | 1.F FE | 517,365 | 500,000 | 494,900 | 502,945 | 0 | (2,555) | 0 | 0 | 3.000 | 2.465 | MN | 1,917 | 15,000 | 01/01/2020 | 05/15/2027 | 507,500 |
| 744560-BS-4 | PUBLIC SERVICE ELECTRIC & GAS | | 1.F FE | 989,610 | 1,000,000 | 989,800 | 998,258 | 0 | 1,208 | 0 | 0 | 3.000 | 3.129 | MN | 3,833 | 30,000 | 01/17/2018 | 05/15/2027 | 1,015,000 |
| 744560-BS-4 | PUBLIC SERVICE ELECTRIC & GAS | | 1.F FE | 1,896,840 | 2,000,000 | 1,979,600 | 1,981,831 | 0 | 12,642 | 0 | 0 | 3.000 | 3.683 | MN | 7,667 | 60,000 | 06/07/2018 | 05/15/2027 | 2,030,000 |
| 744560-BU-9 | PUBLIC SERVICE ELECTRIC & GAS | | 1.F FE | 2,988,600 | 3,000,000 | 2,991,180 | 2,996,830 | 0 | 1,231 | 0 | 0 | 3.700 | 3.746 | MN | 18,500 | 111,000 | 05/02/2018 | 05/01/2028 | 3,055,500 |
| 744560-BY-1 | PUBLIC SERVICE ELECTRIC & GAS | | 1.F FE | 5,603,500 | 5,000,000 | 4,874,850 | 5,258,496 | 0 | (80,271) | 0 | 0 | 3.200 | 1.499 | MN | 20,444 | 160,000 | 08/02/2021 | 05/15/2029 | 5,080,000 |
| 744560-BY-1 | PUBLIC SERVICE ELECTRIC & GAS | | 1.F FE | 1,055,074 | 1,000,000 | 974,970 | 1,020,299 | 0 | (6,171) | 0 | 0 | 3.200 | 2.520 | MN | 4,089 | 32,000 | 01/01/2020 | 05/15/2029 | 1,016,000 |
| 744560-CJ-3 | PUBLIC SERVICE ELECTRIC & GAS | | 1.F FE | 2,994,360 | 3,000,000 | 2,786,370 | 2,996,216 | 0 | 532 | 0 | 0 | 3.100 | 3.122 | MS | 27,383 | 93,000 | 03/09/2022 | 03/15/2032 | 3,046,500 |
| 744560-CJ-3 | PUBLIC SERVICE ELECTRIC & GAS | | 1.F FE | 1,995,220 | 2,000,000 | 1,857,580 | 1,996,805 | 0 | 451 | 0 | 0 | 3.100 | 3.128 | MS | 18,256 | 62,000 | 03/10/2022 | 03/15/2032 | 2,031,000 |
| 744560-CN-4 | PUBLIC SERVICE ELECTRIC & GAS | | 1.F FE | 1,226,268 | 1,233,000 | 1,279,817 | 1,227,527 | 0 | 567 | 0 | 0 | 5.200 | 5.271 | FA | 26,715 | 64,116 | 09/20/2023 | 08/01/2033 | 1,265,058 |
| 744560-CN-4 | PUBLIC SERVICE ELECTRIC & GAS | | 1.F FE | 2,956,020 | 3,000,000 | 3,113,910 | 2,964,205 | 0 | 3,716 | 0 | 0 | 5.200 | 5.393 | FA | 65,000 | 156,000 | 09/21/2023 | 08/01/2033 | 3,078,000 |
| 744560-CQ-7 | PUBLIC SERVICE ELECTRIC & GAS | | 1.F FE | 7,367,978 | 7,116,000 | 7,333,536 | 7,337,469 | 0 | (22,585) | 0 | 0 | 5.200 | 4.724 | MS | 123,344 | 370,032 | 08/27/2024 | 03/01/2034 | 7,301,016 |
| 744560-CU-8 | PUBLIC SERVICE ELECTRIC & GAS | | 1.F FE | 2,993,940 | 3,000,000 | 3,066,150 | 2,994,114 | 0 | 174 | 0 | 0 | 5.050 | 5.076 | MS | 50,500 | 74,908 | 02/27/2025 | 03/01/2035 | 3,075,750 |
| 744560-CU-8 | PUBLIC SERVICE ELECTRIC & GAS | | 1.F FE | 4,980,950 | 5,000,000 | 5,110,250 | 4,981,902 | 0 | 952 | 0 | 0 | 5.050 | 5.099 | MS | 84,167 | 124,847 | 03/27/2025 | 03/01/2035 | 5,126,250 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 74460D-AC-3 | PUBLIC STORAGE | | 1.F FE | 998,040 | 1,000,000 | 988,530 | 999,592 | 0 | 213 | 0 | 0 | 3.094 | 3.117 | MS | 9,110 | 30,940 | 11/02/2017 | 09/15/2027 | 1,015,470 |
| 74460D-AC-3 | PUBLIC STORAGE | | 1.F FE | 959,120 | 1,000,000 | 988,530 | 991,619 | 0 | 4,663 | 0 | 0 | 3.094 | 3.603 | MS | 9,110 | 30,940 | 02/21/2018 | 09/15/2027 | 1,015,470 |
| 74460D-AD-1 | PUBLIC STORAGE | | 1.F FE | 999,980 | 1,000,000 | 981,130 | 1,000,000 | 0 | 0 | 0 | 0 | 3.385 | 3.385 | MN | 5,642 | 33,850 | 04/10/2019 | 05/01/2029 | 1,016,925 |
| 747525-AU-7 | QUALCOMM INC | | 1.F FE | 1,994,760 | 2,000,000 | 1,990,100 | 1,999,120 | 0 | 578 | 0 | 0 | 3.250 | 3.281 | MN | 7,403 | 65,000 | 05/19/2017 | 05/20/2027 | 2,032,500 |
| 747525-AU-7 | QUALCOMM INC | | 1.F FE | 2,988,870 | 3,000,000 | 2,985,150 | 2,998,156 | 0 | 1,231 | 0 | 0 | 3.250 | 3.294 | MN | 11,104 | 97,500 | 05/23/2017 | 05/20/2027 | 3,048,750 |
| 74834L-AZ-3 | QUEST DIAGNOSTICS | | 2.A FE | 997,230 | 1,000,000 | 997,850 | 999,823 | 0 | 296 | 0 | 0 | 3.450 | 3.483 | JD | 2,875 | 34,500 | 05/23/2016 | 06/01/2026 | 1,017,250 |
| 74834L-BC-3 | QUEST DIAGNOSTICS | | 2.A FE | 2,179,100 | 2,000,000 | 1,841,460 | 2,096,719 | 0 | (17,391) | 0 | 0 | 2.800 | 1.830 | JD | 0 | 56,000 | 02/01/2021 | 06/30/2031 | 2,028,000 |
| 74834L-BC-3 | QUEST DIAGNOSTICS | | 2.A FE | 5,130,750 | 5,000,000 | 4,603,650 | 5,072,482 | 0 | (12,745) | 0 | 0 | 2.800 | 2.504 | JD | 0 | 140,000 | 03/10/2021 | 06/30/2031 | 5,070,000 |
| 74834L-BG-4 | QUEST DIAGNOSTICS | | 2.A FE | 10,059,900 | 10,000,000 | 10,129,000 | 10,052,816 | 0 | (4,710) | 0 | 0 | 5.000 | 4.925 | JD | 22,222 | 500,000 | 08/26/2024 | 12/15/2034 | 10,250,000 |
| 74834L-BG-4 | QUEST DIAGNOSTICS | | 2.A FE | 4,980,450 | 5,000,000 | 5,064,500 | 4,982,058 | 0 | 1,540 | 0 | 0 | 5.000 | 5.050 | JD | 11,111 | 250,000 | 08/15/2024 | 12/15/2034 | 5,125,000 |
| 74843P-AA-8 | QUIKRETE HOLDINGS INC (144A) | | 3.C FE | 1,008,750 | 1,000,000 | 1,041,530 | 1,007,618 | 0 | (1,132) | 0 | 0 | 6.375 | 6.162 | MS | 21,250 | 35,594 | 04/02/2025 | 03/01/2032 | 1,031,875 |
| 449934-AD-0 | QUINTILES IMS INC (144A) | | 3.B FE | 435,325 | 440,000 | 439,982 | 439,442 | 4,356 | 635 | 0 | 0 | 5.000 | 5.156 | AO | 4,644 | 22,000 | 05/01/2018 | 10/15/2026 | 451,000 |
| 75513E-AD-3 | RAYTHEON TECHNOLOGIES CORP | | 2.A FE | 5,129,500 | 5,000,000 | 4,606,200 | 5,065,866 | 0 | (14,718) | 0 | 0 | 2.250 | 1.926 | JJ | 56,250 | 112,500 | 07/08/2021 | 07/01/2030 | 5,056,250 |
| 75513E-AD-3 | RAYTHEON TECHNOLOGIES CORP | | 2.A FE | 5,070,600 | 5,000,000 | 4,606,200 | 5,035,892 | 0 | (7,982) | 0 | 0 | 2.250 | 2.073 | JJ | 56,250 | 112,500 | 06/24/2021 | 07/01/2030 | 5,056,250 |
| 75513E-CH-2 | RAYTHEON TECHNOLOGIES CORP | | 2.A FE | 4,340,800 | 4,000,000 | 3,982,840 | 4,052,934 | 0 | (54,276) | 0 | 0 | 3.500 | 2.094 | MS | 41,222 | 140,000 | 06/10/2020 | 03/15/2027 | 4,070,000 |
| 75513E-CM-1 | RAYTHEON TECHNOLOGIES CORP | | 2.A FE | 6,997,410 | 7,000,000 | 6,147,890 | 6,998,433 | 0 | 248 | 0 | 0 | 1.900 | 1.904 | MS | 44,333 | 133,000 | 08/04/2021 | 09/01/2031 | 7,066,500 |
| 75513E-CM-1 | RAYTHEON TECHNOLOGIES CORP | | 2.A FE | 9,969,000 | 10,000,000 | 8,782,700 | 9,981,733 | 0 | 3,005 | 0 | 0 | 1.900 | 1.934 | MS | 63,333 | 190,000 | 08/05/2021 | 09/01/2031 | 10,095,000 |
| 75513E-CM-1 | RAYTHEON TECHNOLOGIES CORP | | 2.A FE | 9,724,200 | 10,000,000 | 8,782,700 | 9,835,097 | 0 | 27,008 | 0 | 0 | 1.900 | 2.211 | MS | 63,333 | 190,000 | 09/28/2021 | 09/01/2031 | 10,095,000 |
| 75513E-CN-9 | RAYTHEON TECHNOLOGIES CORP | | 2.A FE | 1,876,180 | 2,000,000 | 1,784,980 | 1,919,109 | 0 | 11,646 | 0 | 0 | 2.375 | 3.096 | MS | 13,986 | 47,500 | 02/22/2022 | 03/15/2032 | 2,023,750 |
| 913017-CR-8 | RAYTHEON TECHNOLOGIES CORP | | 2.A FE | 2,098,797 | 2,000,000 | 1,979,840 | 2,016,205 | 0 | (14,477) | 0 | 0 | 3.125 | 2.369 | MN | 9,896 | 62,500 | 01/01/2020 | 05/04/2027 | 2,031,250 |
| 913017-CR-8 | RAYTHEON TECHNOLOGIES CORP | | 2.A FE | 2,000,000 | 2,000,000 | 1,979,840 | 2,000,000 | 0 | 0 | 0 | 0 | 3.125 | 3.125 | MN | 9,896 | 62,500 | 05/01/2017 | 05/04/2027 | 2,031,250 |
| 913017-CY-3 | RAYTHEON TECHNOLOGIES CORP | | 2.A FE | 4,990,500 | 5,000,000 | 5,021,100 | 4,995,239 | 0 | 1,464 | 0 | 0 | 4.125 | 4.159 | MN | 25,781 | 206,250 | 08/22/2022 | 11/16/2028 | 5,103,125 |
| 756109-AR-5 | REALTY INCOME CORP | | 1.G FE | 2,059,540 | 2,000,000 | 2,002,420 | 2,004,028 | 0 | (7,261) | 0 | 0 | 4.125 | 3.744 | AO | 17,417 | 82,500 | 03/08/2017 | 10/15/2026 | 2,041,250 |
| 756109-AS-3 | REALTY INCOME CORP | | 1.G FE | 986,710 | 1,000,000 | 991,610 | 998,440 | 0 | 1,447 | 0 | 0 | 3.000 | 3.153 | JJ | 13,833 | 30,000 | 10/04/2016 | 01/15/2027 | 1,015,000 |
| 756109-AU-8 | REALTY INCOME CORP | | 1.G FE | 997,780 | 1,000,000 | 993,910 | 999,482 | 0 | 235 | 0 | 0 | 3.650 | 3.676 | JJ | 16,831 | 36,500 | 11/29/2017 | 01/15/2028 | 1,018,250 |
| 756109-CT-9 | REALTY INCOME CORP | | 1.G FE | 1,967,420 | 2,000,000 | 2,035,120 | 1,969,099 | 0 | 1,679 | 0 | 0 | 5.125 | 5.337 | AO | 21,639 | 52,674 | 04/01/2025 | 04/15/2035 | 2,051,250 |
| 756109-CX-0 | REALTY INCOME CORP | | 1.G FE | 4,943,550 | 5,000,000 | 4,948,450 | 4,944,775 | 0 | 1,225 | 0 | 0 | 4.500 | 4.685 | FA | 53,125 | 0 | 09/25/2025 | 02/01/2033 | 5,112,500 |
| 75884R-AV-5 | REGENCY CENTERS LP | | 1.G FE | 1,003,790 | 1,000,000 | 996,000 | 1,000,407 | 0 | (453) | 0 | 0 | 3.600 | 3.552 | FA | 15,000 | 36,000 | 06/27/2017 | 02/01/2027 | 1,018,000 |
| 75884R-AV-5 | REGENCY CENTERS LP | | 1.G FE | 997,990 | 1,000,000 | 996,000 | 999,725 | 0 | 225 | 0 | 0 | 3.600 | 3.624 | FA | 15,000 | 36,000 | 01/18/2017 | 02/01/2027 | 1,018,000 |
| 75884R-AX-1 | REGENCY CENTERS LP | | 1.G FE | 998,370 | 1,000,000 | 1,002,710 | 999,531 | 0 | 177 | 0 | 0 | 4.125 | 4.145 | MS | 12,146 | 41,250 | 02/28/2018 | 03/15/2028 | 1,020,625 |
| 75884R-BD-4 | REGENCY CENTERS LP | | 1.G FE | 2,978,370 | 3,000,000 | 3,073,440 | 2,980,257 | 0 | 1,887 | 0 | 0 | 5.000 | 5.119 | JJ | 95,000 | 0 | 05/08/2025 | 07/15/2032 | 3,075,000 |
| 74949L-AF-9 | RELX CAPITAL INC | | 1.G FE | 6,972,000 | 7,000,000 | 7,144,830 | 6,975,346 | 0 | 3,346 | 0 | 0 | 4.750 | 4.841 | MS | 86,819 | 166,250 | 03/24/2025 | 03/27/2030 | 7,166,250 |
| 74949L-AG-7 | RELX CAPITAL INC | | 1.G FE | 5,096,750 | 5,000,000 | 5,163,250 | 5,093,123 | 0 | (3,627) | 0 | 0 | 5.250 | 4.990 | MS | 68,542 | 131,250 | 07/21/2025 | 03/27/2035 | 5,131,250 |
| 74949L-AG-7 | RELX CAPITAL INC | | 1.G FE | 5,083,150 | 5,000,000 | 5,163,250 | 5,080,081 | 0 | (3,069) | 0 | 0 | 5.250 | 5.026 | MS | 68,542 | 131,250 | 07/24/2025 | 03/27/2035 | 5,131,250 |
| 74949L-AG-7 | RELX CAPITAL INC | | 1.G FE | 5,655,344 | 5,644,000 | 5,828,277 | 5,654,604 | 0 | (740) | 0 | 0 | 5.250 | 5.223 | MS | 77,370 | 148,155 | 05/06/2025 | 03/27/2035 | 5,792,155 |
| 760759-AR-1 | REPUBLIC SERVICES INC | | 1.G FE | 1,001,540 | 1,000,000 | 995,430 | 1,000,070 | 0 | (174) | 0 | 0 | 2.900 | 2.882 | JJ | 14,500 | 29,000 | 06/22/2016 | 07/01/2026 | 1,014,500 |
| 760759-AR-1 | REPUBLIC SERVICES INC | | 1.G FE | 997,850 | 1,000,000 | 995,430 | 999,877 | 0 | 241 | 0 | 0 | 2.900 | 2.925 | JJ | 14,500 | 29,000 | 06/20/2016 | 07/01/2026 | 1,014,500 |
| 760759-AS-9 | REPUBLIC SERVICES INC | | 1.G FE | 1,005,060 | 1,000,000 | 993,150 | 1,000,978 | 0 | (572) | 0 | 0 | 3.375 | 3.313 | MN | 4,313 | 33,750 | 01/08/2018 | 11/15/2027 | 1,016,875 |
| 760759-AS-9 | REPUBLIC SERVICES INC | | 1.G FE | 998,320 | 1,000,000 | 993,150 | 999,613 | 0 | 183 | 0 | 0 | 3.375 | 3.395 | MN | 4,313 | 33,750 | 11/13/2017 | 11/15/2027 | 1,016,875 |
| 760759-AS-9 | REPUBLIC SERVICES INC | | 1.G FE | 2,899,710 | 3,000,000 | 2,979,450 | 2,977,505 | 0 | 11,337 | 0 | 0 | 3.375 | 3.792 | MN | 12,938 | 101,250 | 03/22/2018 | 11/15/2027 | 3,050,625 |
| 760759-AT-7 | REPUBLIC SERVICES INC | | 1.G FE | 2,958,060 | 3,000,000 | 3,007,320 | 2,988,337 | 0 | 4,543 | 0 | 0 | 3.950 | 4.122 | MN | 15,142 | 118,500 | 05/03/2018 | 05/15/2028 | 3,059,250 |
| 760759-AX-8 | REPUBLIC SERVICES INC | | 1.G FE | 1,970,120 | 2,000,000 | 1,744,140 | 1,984,511 | 0 | 2,876 | 0 | 0 | 1.450 | 1.608 | FA | 10,956 | 29,000 | 10/28/2020 | 02/15/2031 | 2,014,500 |
| 760759-BK-5 | REPUBLIC SERVICES INC | | 1.G FE | 5,024,100 | 5,000,000 | 5,183,200 | 5,021,684 | 0 | (1,946) | 0 | 0 | 5.200 | 5.137 | MN | 33,222 | 260,000 | 11/20/2024 | 11/15/2034 | 5,130,000 |
| 760759-BK-5 | REPUBLIC SERVICES INC | | 1.G FE | 1,993,920 | 2,000,000 | 2,073,280 | 1,994,389 | 0 | 475 | 0 | 0 | 5.200 | 5.239 | MN | 13,289 | 104,000 | 06/17/2024 | 11/15/2034 | 2,052,000 |
| 760759-BK-5 | REPUBLIC SERVICES INC | | 1.G FE | 9,970,000 | 10,000,000 | 10,366,400 | 9,972,014 | 0 | 2,014 | 0 | 0 | 5.200 | 5.239 | MN | 66,444 | 520,000 | 03/13/2025 | 11/15/2034 | 10,260,000 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 760759-BM-1 | REPUBLIC SERVICES INC | | 1.G FE | 4,110,676 | 3,934,000 | 4,066,812 | 4,105,938 | 0 | (4,738) | 0 | 0 | 5.150 | 4.550 | MS | 59,655 | 0 | 09/16/2025 | 03/15/2035 | 4,035,301 |
| 760759-BM-1 | REPUBLIC SERVICES INC | | 1.G FE | 4,966,250 | 5,000,000 | 5,168,800 | 4,967,803 | 0 | 1,553 | 0 | 0 | 5.150 | 5.238 | MS | 75,819 | 122,313 | 03/17/2025 | 03/15/2035 | 5,128,750 |
| 76119L-AB-7 | RESIDEO FUNDING INC (144A) LS:181K | LS | 3.C FE | 860,000 | 1,000,000 | 968,530 | 911,298 | 0 | 20,646 | 0 | 0 | 4.000 | 6.770 | MS | 13,333 | 40,000 | 05/16/2023 | 09/01/2029 | 1,020,000 |
| 749571-AJ-4 | RHP HOTEL PPTY (144A) | | 3.B FE | 1,000,000 | 1,000,000 | 1,031,860 | 1,000,000 | 0 | 0 | 0 | 0 | 7.250 | 7.250 | JJ | 33,431 | 72,500 | 06/07/2023 | 07/15/2028 | 1,036,250 |
| 749571-AK-1 | RHP HOTEL PPTY (144A) | | 3.B FE | 1,007,500 | 1,000,000 | 1,037,770 | 1,006,090 | 0 | (1,410) | 0 | 0 | 6.500 | 6.286 | AO | 16,250 | 65,000 | 03/20/2025 | 04/01/2032 | 1,032,500 |
| 771196-BK-7 | ROCHE HOLDINGS INC (144A) | | 1.C FE | 1,915,840 | 2,000,000 | 1,991,140 | 1,995,639 | 0 | 11,184 | 0 | 0 | 2.625 | 3.207 | MN | 6,708 | 52,500 | 01/31/2018 | 05/15/2026 | 2,026,250 |
| 771196-BK-7 | ROCHE HOLDINGS INC (144A) | | 1.C FE | 4,736,131 | 5,055,000 | 5,032,606 | 5,008,413 | 0 | 119,381 | 0 | 0 | 2.625 | 5.131 | MN | 16,955 | 132,694 | 08/21/2023 | 05/15/2026 | 5,121,347 |
| 771196-BL-5 | ROCHE HOLDINGS INC (144A) | | 1.C FE | 3,956,280 | 4,000,000 | 3,943,040 | 3,994,860 | 0 | 4,626 | 0 | 0 | 2.375 | 2.496 | JJ | 40,375 | 95,000 | 10/24/2016 | 01/28/2027 | 4,047,500 |
| 771196-BL-5 | ROCHE HOLDINGS INC (144A) | | 1.C FE | 1,832,180 | 2,000,000 | 1,971,520 | 1,976,728 | 0 | 20,863 | 0 | 0 | 2.375 | 3.486 | JJ | 20,188 | 47,500 | 03/22/2018 | 01/28/2027 | 2,023,750 |
| 771196-BX-9 | ROCHE HOLDINGS INC (144A) | | 1.C FE | 8,610,800 | 10,000,000 | 8,855,200 | 9,055,567 | 0 | 138,638 | 0 | 0 | 2.076 | 3.868 | JD | 10,380 | 207,600 | 08/22/2022 | 12/13/2031 | 10,103,800 |
| 771196-BX-9 | ROCHE HOLDINGS INC (144A) | | 1.C FE | 8,316,500 | 10,000,000 | 8,855,200 | 8,758,798 | 0 | 178,353 | 0 | 0 | 2.076 | 4.475 | JD | 10,380 | 207,600 | 06/05/2023 | 12/13/2031 | 10,103,800 |
| 771196-CL-4 | ROCHE HOLDINGS INC (144A) | | 1.C FE | 5,000,000 | 5,000,000 | 5,150,650 | 5,000,000 | 0 | 0 | 0 | 0 | 4.985 | 4.985 | MS | 78,237 | 249,250 | 03/04/2024 | 03/08/2034 | 5,124,625 |
| 771196-CQ-3 | ROCHE HOLDINGS INC (144A) | | 1.C FE | 6,009,540 | 6,000,000 | 5,988,660 | 6,008,165 | 0 | (775) | 0 | 0 | 4.592 | 4.572 | MS | 85,717 | 275,520 | 09/04/2024 | 09/09/2034 | 6,137,760 |
| 771196-CQ-3 | ROCHE HOLDINGS INC (144A) | | 1.C FE | 7,744,080 | 8,000,000 | 7,984,880 | 7,767,318 | 0 | 20,866 | 0 | 0 | 4.592 | 5.008 | MS | 114,290 | 367,360 | 11/18/2024 | 09/09/2034 | 8,183,680 |
| 771196-CU-4 | ROCHE HOLDINGS INC (144A) | | 1.C FE | 10,021,400 | 10,000,000 | 9,956,600 | 10,020,903 | 0 | (497) | 0 | 0 | 4.666 | 4.639 | JD | 37,587 | 0 | 11/25/2025 | 12/02/2035 | 10,233,300 |
| 771196-CU-4 | ROCHE HOLDINGS INC (144A) | | 1.C FE | 15,000,000 | 15,000,000 | 14,934,900 | 15,000,000 | 0 | 0 | 0 | 0 | 4.666 | 4.666 | JD | 56,381 | 0 | 11/24/2025 | 12/02/2035 | 15,349,950 |
| 771196-CU-4 | ROCHE HOLDINGS INC (144A) | | 1.C FE | 2,998,050 | 3,000,000 | 2,986,980 | 2,997,991 | 0 | (59) | 0 | 0 | 4.666 | 4.674 | JD | 11,276 | 0 | 12/11/2025 | 12/02/2035 | 3,069,990 |
| 771367-CD-9 | ROCHESTER GAS AND ELECTRIC CORP (144A) | | 1.F FE | 2,994,090 | 3,000,000 | 2,971,950 | 2,999,001 | 0 | 645 | 0 | 0 | 3.100 | 3.123 | JD | 7,750 | 93,000 | 05/17/2017 | 06/01/2027 | 3,046,500 |
| 771367-CD-9 | ROCHESTER GAS AND ELECTRIC CORP (144A) | | 1.F FE | 1,906,720 | 2,000,000 | 1,981,300 | 1,983,464 | 0 | 11,139 | 0 | 0 | 3.100 | 3.703 | JD | 5,167 | 62,000 | 03/21/2018 | 06/01/2027 | 2,031,000 |
| 773903-AH-2 | ROCKWELL AUTOMATION | | 1.G FE | 3,005,250 | 3,000,000 | 2,953,770 | 3,001,735 | 0 | (552) | 0 | 0 | 3.500 | 3.479 | MS | 35,000 | 105,000 | 02/27/2019 | 03/01/2029 | 3,052,500 |
| 773903-AL-3 | ROCKWELL AUTOMATION | | 1.G FE | 9,989,100 | 10,000,000 | 8,772,900 | 9,993,533 | 0 | 1,073 | 0 | 0 | 1.750 | 1.762 | FA | 66,111 | 175,000 | 08/05/2021 | 08/15/2031 | 10,087,500 |
| 773903-AL-3 | ROCKWELL AUTOMATION | | 1.G FE | 4,993,150 | 5,000,000 | 4,386,450 | 4,995,967 | 0 | 671 | 0 | 0 | 1.750 | 1.765 | FA | 33,056 | 87,500 | 08/31/2021 | 08/15/2031 | 5,043,750 |
| 773903-AL-3 | ROCKWELL AUTOMATION | | 1.G FE | 883,061 | 893,000 | 783,420 | 887,158 | 0 | 975 | 0 | 0 | 1.750 | 1.873 | FA | 5,904 | 15,628 | 08/26/2021 | 08/15/2031 | 900,814 |
| 773903-AB-5 | ROCKWELL INTERNATIONAL | | 1.G FE | 1,274,660 | 1,000,000 | 1,052,900 | 1,059,265 | 0 | (27,516) | 0 | 0 | 6.700 | 3.656 | JJ | 30,894 | 67,000 | 12/21/2016 | 01/15/2028 | 1,033,500 |
| 773903-AB-5 | ROCKWELL INTERNATIONAL | | 1.G FE | 3,627,600 | 3,000,000 | 3,158,700 | 3,153,235 | 0 | (70,719) | 0 | 0 | 6.700 | 4.063 | JJ | 92,683 | 201,000 | 05/09/2018 | 01/15/2028 | 3,100,500 |
| 775631-AD-6 | ROLLER BEARING CO OF AMERICA (144A) | | 3.C FE | 1,785,000 | 2,000,000 | 1,970,300 | 1,860,437 | 0 | 31,510 | 0 | 0 | 4.375 | 6.479 | AO | 18,472 | 87,500 | 06/23/2023 | 10/15/2029 | 2,043,750 |
| 776696-AJ-5 | ROPER TECHNOLOGIES INC | | 2.B FE | 2,991,570 | 3,000,000 | 2,994,480 | 2,992,579 | 0 | 949 | 0 | 0 | 4.900 | 4.934 | AO | 31,033 | 169,050 | 08/27/2024 | 10/15/2034 | 3,073,500 |
| 776696-AJ-5 | ROPER TECHNOLOGIES INC | | 2.B FE | 6,774,460 | 7,000,000 | 6,987,120 | 6,795,176 | 0 | 18,593 | 0 | 0 | 4.900 | 5.320 | AO | 72,411 | 394,450 | 11/18/2024 | 10/15/2034 | 7,171,500 |
| 776743-AD-8 | ROPER TECHNOLOGIES INC | | 2.A FE | 519,645 | 500,000 | 499,200 | 501,763 | 0 | (2,412) | 0 | 0 | 3.800 | 3.294 | JD | 844 | 19,000 | 08/24/2017 | 12/15/2026 | 509,500 |
| 776743-AD-8 | ROPER TECHNOLOGIES INC | | 2.A FE | 1,006,680 | 1,000,000 | 998,400 | 1,000,594 | 0 | (776) | 0 | 0 | 3.800 | 3.718 | JD | 1,689 | 38,000 | 12/14/2016 | 12/15/2026 | 1,019,000 |
| 776743-AD-8 | ROPER TECHNOLOGIES INC | | 2.A FE | 1,005,060 | 1,000,000 | 998,400 | 1,000,456 | 0 | (586) | 0 | 0 | 3.800 | 3.738 | JD | 1,689 | 38,000 | 12/09/2016 | 12/15/2026 | 1,019,000 |
| 776743-AD-8 | ROPER TECHNOLOGIES INC | | 2.A FE | 999,840 | 1,000,000 | 998,400 | 999,967 | 0 | 19 | 0 | 0 | 3.800 | 3.802 | JD | 1,689 | 38,000 | 12/08/2016 | 12/15/2026 | 1,019,000 |
| 776743-AD-8 | ROPER TECHNOLOGIES INC | | 2.A FE | 994,110 | 1,000,000 | 998,400 | 999,242 | 0 | 749 | 0 | 0 | 3.800 | 3.880 | JD | 1,689 | 38,000 | 04/09/2018 | 12/15/2026 | 1,019,000 |
| 776743-AG-1 | ROPER TECHNOLOGIES INC | | 2.A FE | 4,989,150 | 5,000,000 | 4,788,300 | 4,995,513 | 0 | 1,096 | 0 | 0 | 2.950 | 2.975 | MS | 43,431 | 147,500 | 08/19/2019 | 09/15/2029 | 5,073,750 |
| 749685-AV-5 | RPM INTERNATIONAL INC | | 2.B FE | 1,997,160 | 2,000,000 | 1,991,920 | 1,999,518 | 0 | 316 | 0 | 0 | 3.750 | 3.767 | MS | 22,083 | 75,000 | 02/27/2017 | 03/15/2027 | 2,037,500 |
| 749685-AV-5 | RPM INTERNATIONAL INC | | 2.B FE | 996,180 | 1,000,000 | 995,960 | 999,420 | 0 | 427 | 0 | 0 | 3.750 | 3.796 | MS | 11,042 | 37,500 | 03/01/2017 | 03/15/2027 | 1,018,750 |
| 749685-AX-1 | RPM INTERNATIONAL INC | | 2.B FE | 4,992,800 | 5,000,000 | 5,064,200 | 4,997,089 | 0 | 754 | 0 | 0 | 4.550 | 4.568 | MS | 75,833 | 227,500 | 02/25/2019 | 03/01/2029 | 5,113,750 |
| 75513E-CW-9 | RTX CORP | | 2.A FE | 5,532,100 | 5,000,000 | 5,473,050 | 5,515,501 | 0 | (16,599) | 0 | 0 | 6.100 | 4.541 | MS | 89,806 | 152,500 | 09/11/2025 | 03/15/2034 | 5,152,500 |
| 78147#-AB-2 | RUMPKE CONSOLIDATED COMPANIES | | 2.C PL | 3,000,000 | 3,000,000 | 2,689,574 | 3,000,000 | 0 | 0 | 0 | 0 | 2.440 | 2.440 | MS | 19,723 | 73,200 | 09/03/2020 | 09/24/2030 | 3,036,600 |
| 78355H-KU-2 | RYDER SYSTEM INC | | 2.A FE | 1,999,380 | 2,000,000 | 2,008,760 | 1,999,795 | 0 | 109 | 0 | 0 | 4.300 | 4.306 | JD | 3,822 | 86,000 | 05/10/2022 | 06/15/2027 | 2,043,000 |
| 78355H-KZ-1 | RYDER SYSTEM INC | | 2.A FE | 4,998,750 | 5,000,000 | 5,181,050 | 4,998,848 | 0 | 201 | 0 | 0 | 5.375 | 5.380 | MS | 79,132 | 268,750 | 02/26/2024 | 03/15/2029 | 5,134,375 |
| 78355H-LA-5 | RYDER SYSTEM INC | | 2.A FE | 2,002,480 | 2,000,000 | 2,029,600 | 2,000,907 | 0 | (824) | 0 | 0 | 5.300 | 5.254 | MS | 31,211 | 106,000 | 02/28/2024 | 03/15/2027 | 2,053,000 |
| 78355H-LA-5 | RYDER SYSTEM INC | | 2.A FE | 2,996,730 | 3,000,000 | 3,044,400 | 2,998,430 | 0 | 1,031 | 0 | 0 | 5.300 | 5.338 | MS | 46,817 | 159,000 | 02/26/2024 | 03/15/2027 | 3,079,500 |
| 78409V-BG-8 | S&P GLOBAL INC | | 1.G FE | 3,127,320 | 3,000,000 | 3,017,280 | 3,061,352 | 0 | (18,508) | 0 | 0 | 4.250 | 3.544 | MN | 21,250 | 127,500 | 04/05/2022 | 05/01/2029 | 3,063,750 |
| 78409V-BG-8 | S&P GLOBAL INC | | 1.G FE | 7,232,820 | 7,000,000 | 7,040,320 | 7,112,650 | 0 | (33,877) | 0 | 0 | 4.250 | 3.693 | MN | 49,583 | 297,500 | 04/08/2022 | 05/01/2029 | 7,148,750 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 78409V-BG-8 | S&P GLOBAL INC | | 1.G FE | 7,075,320 | 7,000,000 | 7,040,320 | 7,037,375 | 0 | (11,147) | 0 | 0 | 4.250 | 4.064 | MN | 49,583 | 297,500 | 06/02/2022 | 05/01/2029 | 7,148,750 |
| 78409V-BJ-2 | S&P GLOBAL INC | | 1.G FE | 9,876,800 | 10,000,000 | 9,615,000 | 9,940,585 | 0 | 17,602 | 0 | 0 | 2.700 | 2.897 | MS | 90,000 | 270,000 | 03/07/2022 | 03/01/2029 | 10,135,000 |
| 78409V-BK-9 | S&P GLOBAL INC | | 1.G FE | 4,937,800 | 5,000,000 | 4,610,600 | 4,959,118 | 0 | 5,923 | 0 | 0 | 2.900 | 3.046 | MS | 48,333 | 145,000 | 03/04/2022 | 03/01/2032 | 5,072,500 |
| 78409V-BQ-6 | S&P GLOBAL INC | | 1.G FE | 5,128,150 | 5,000,000 | 5,252,250 | 5,110,917 | 0 | (12,063) | 0 | 0 | 5.250 | 4.891 | MS | 77,292 | 262,500 | 07/22/2024 | 09/15/2033 | 5,131,250 |
| 78409V-BQ-6 | S&P GLOBAL INC | | 1.G FE | 13,528,946 | 13,272,000 | 13,941,572 | 13,500,894 | 0 | (24,807) | 0 | 0 | 5.250 | 4.970 | MS | 205,163 | 696,780 | 11/13/2024 | 09/15/2033 | 13,620,390 |
| 78409V-BQ-6 | S&P GLOBAL INC | | 1.G FE | 2,996,760 | 3,000,000 | 3,151,350 | 2,997,120 | 0 | 271 | 0 | 0 | 5.250 | 5.264 | MS | 46,375 | 157,500 | 09/07/2023 | 09/15/2033 | 3,078,750 |
| 78409V-BQ-6 | S&P GLOBAL INC | | 1.G FE | 2,989,110 | 3,000,000 | 3,151,350 | 2,990,924 | 0 | 906 | 0 | 0 | 5.250 | 5.297 | MS | 46,375 | 157,500 | 09/19/2023 | 09/15/2033 | 3,078,750 |
| 78409V-BR-4 | S&P GLOBAL INC (144A) | | 1.G FE | 7,014,350 | 7,000,000 | 6,981,100 | 7,014,014 | 0 | (336) | 0 | 0 | 4.800 | 4.774 | JD | 25,200 | 0 | 12/02/2025 | 12/04/2035 | 7,168,000 |
| 78409V-BR-4 | S&P GLOBAL INC (144A) | | 1.G FE | 2,997,600 | 3,000,000 | 2,991,900 | 2,997,533 | 0 | (67) | 0 | 0 | 4.800 | 4.810 | JD | 10,800 | 0 | 12/10/2025 | 12/04/2035 | 3,072,000 |
| 78409V-BR-4 | S&P GLOBAL INC (144A) | | 1.G FE | 4,985,050 | 5,000,000 | 4,986,500 | 4,984,978 | 0 | (72) | 0 | 0 | 4.800 | 4.838 | JD | 18,000 | 0 | 12/08/2025 | 12/04/2035 | 5,120,000 |
| 78516F-AA-7 | SABAL TRAIL TRANSMISSION (144A) | | 2.A FE | 5,000,000 | 5,000,000 | 4,978,500 | 5,000,000 | 0 | 0 | 0 | 0 | 4.246 | 4.246 | MN | 35,383 | 212,300 | 04/26/2018 | 05/01/2028 | 5,106,150 |
| 79466L-AJ-3 | SALESFORCE INC | | 1.E FE | 4,985,550 | 5,000,000 | 4,448,400 | 4,991,629 | 0 | 1,414 | 0 | 0 | 1.950 | 1.982 | JJ | 44,958 | 97,500 | 06/29/2021 | 07/15/2031 | 5,048,750 |
| 79466L-AJ-3 | SALESFORCE INC | | 1.E FE | 3,938,428 | 4,600,000 | 4,092,528 | 4,015,206 | 0 | 76,778 | 0 | 0 | 1.950 | 4.574 | JJ | 41,362 | 44,850 | 02/27/2025 | 07/15/2031 | 4,644,850 |
| 79466L-AJ-3 | SALESFORCE INC | | 1.E FE | 3,420,880 | 4,000,000 | 3,558,720 | 3,488,438 | 0 | 67,558 | 0 | 0 | 1.950 | 4.591 | JJ | 35,967 | 39,000 | 02/25/2025 | 07/15/2031 | 4,039,000 |
| 79466L-AH-7 | SALESFORCE INC LS:742K | LS | 1.E FE | 2,000,140 | 2,000,000 | 1,895,320 | 2,000,054 | 0 | (19) | 0 | 0 | 1.500 | 1.499 | JJ | 13,833 | 30,000 | 06/30/2021 | 07/15/2028 | 2,015,000 |
| 797440-BU-7 | SAN DIEGO GAS & ELECTRIC | | 1.F FE | 996,750 | 1,000,000 | 995,200 | 999,834 | 0 | 345 | 0 | 0 | 2.500 | 2.537 | MN | 3,194 | 25,000 | 05/16/2016 | 05/15/2026 | 1,012,500 |
| 80282K-AP-1 | SANTANDER HOLDINGS USA | | 2.A FE | 1,024,070 | 1,000,000 | 1,003,120 | 1,003,984 | 0 | (2,927) | 0 | 0 | 4.400 | 4.082 | JJ | 20,533 | 44,000 | 12/11/2017 | 07/13/2027 | 1,022,000 |
| 80282K-AZ-9 | SANTANDER HOLDINGS USA | | 2.A FE | 2,000,000 | 2,000,000 | 1,988,060 | 2,000,000 | 0 | 0 | 0 | 0 | 3.244 | 3.244 | AO | 15,499 | 64,880 | 10/04/2019 | 10/05/2026 | 2,032,440 |
| 78410G-AG-9 | SBA COMMUNICATIONS CORP | | 3.A FE | 862,000 | 1,000,000 | 957,400 | 919,859 | 0 | 22,994 | 0 | 0 | 3.125 | 6.010 | FA | 13,021 | 31,250 | 05/09/2023 | 02/01/2029 | 1,015,625 |
| 78410G-AG-9 | SBA COMMUNICATIONS CORP | | 3.A FE | 847,500 | 1,000,000 | 957,400 | 909,913 | 0 | 25,651 | 0 | 0 | 3.125 | 6.389 | FA | 13,021 | 31,250 | 06/08/2023 | 02/01/2029 | 1,015,625 |
| 806851-AK-7 | SCHLUMBERGER HOLDINGS CORP (144A) | | 1.G FE | 2,007,467 | 2,010,000 | 2,007,065 | 2,009,207 | 0 | 285 | 0 | 0 | 3.900 | 3.916 | MN | 9,581 | 78,390 | 04/11/2019 | 05/17/2028 | 2,049,195 |
| 806851-AN-1 | SCHLUMBERGER HOLDINGS CORP (144A) | | 1.F FE | 7,348,100 | 7,420,000 | 7,511,711 | 7,352,934 | 0 | 4,834 | 0 | 0 | 5.000 | 5.133 | JD | 30,917 | 371,000 | 04/02/2025 | 06/01/2034 | 7,605,500 |
| 808625-AA-5 | SCIENCE APPLICATIONS INTERNATIONAL(144A) | | 3.C FE | 1,746,113 | 1,870,000 | 1,866,952 | 1,807,416 | 0 | 24,982 | 0 | 0 | 4.875 | 6.493 | AO | 22,791 | 91,163 | 05/31/2023 | 04/01/2028 | 1,915,581 |
| 808625-AA-5 | SCIENCE APPLICATIONS INTERNATIONAL(144A) | | 3.C FE | 1,867,500 | 2,000,000 | 1,996,740 | 1,930,804 | 0 | 27,598 | 0 | 0 | 4.875 | 6.549 | AO | 24,375 | 97,500 | 08/03/2023 | 04/01/2028 | 2,048,750 |
| 808625-AA-5 | SCIENCE APPLICATIONS INTERNATIONAL(144A) | | 3.C FE | 568,560 | 618,000 | 616,993 | 591,880 | 0 | 10,359 | 0 | 0 | 4.875 | 6.931 | AO | 7,532 | 30,128 | 08/18/2023 | 04/01/2028 | 633,064 |
| 81762P-AE-2 | SERVICE NOW INC | | 1.F FE | 4,071,634 | 4,283,000 | 3,775,507 | 4,168,638 | 0 | 23,147 | 0 | 0 | 1.400 | 2.002 | MS | 19,987 | 59,962 | 08/30/2021 | 09/01/2030 | 4,312,981 |
| 81762P-AE-2 | SERVICE NOW INC | | 1.F FE | 4,058,000 | 5,000,000 | 4,407,550 | 4,417,671 | 0 | 110,829 | 0 | 0 | 1.400 | 4.172 | MS | 23,333 | 70,000 | 08/02/2022 | 09/01/2030 | 5,035,000 |
| 822905-AF-2 | SHELL FINANCE US INC | | 1.D FE | 10,978,200 | 12,000,000 | 11,333,880 | 11,205,851 | 0 | 185,983 | 0 | 0 | 2.375 | 4.256 | MN | 42,750 | 285,000 | 10/04/2024 | 11/07/2029 | 12,142,500 |
| 822905-AQ-8 | SHELL FINANCE US INC | | 1.D FE | 4,986,250 | 5,000,000 | 4,994,550 | 4,986,240 | 0 | (10) | 0 | 0 | 4.750 | 4.785 | JJ | 36,285 | 0 | 12/15/2025 | 01/06/2036 | 5,118,750 |
| 824348-AW-6 | SHERWIN-WILLIAMS CO | | 2.B FE | 999,480 | 1,000,000 | 993,020 | 999,897 | 0 | 56 | 0 | 0 | 3.450 | 3.456 | JD | 2,875 | 34,500 | 05/03/2017 | 06/01/2027 | 1,017,250 |
| 824348-AW-6 | SHERWIN-WILLIAMS CO | | 2.B FE | 1,992,740 | 2,000,000 | 1,986,040 | 1,998,780 | 0 | 798 | 0 | 0 | 3.450 | 3.493 | JD | 5,750 | 69,000 | 05/02/2017 | 06/01/2027 | 2,034,500 |
| 824348-BF-2 | SHERWIN-WILLIAMS CO | | 2.B FE | 1,053,710 | 1,000,000 | 999,850 | 1,000,024 | 0 | (5,714) | 0 | 0 | 3.950 | 3.818 | JJ | 18,214 | 39,500 | 06/07/2017 | 01/15/2026 | 1,019,750 |
| 824348-BF-2 | SHERWIN-WILLIAMS CO | | 2.B FE | 1,016,990 | 1,000,000 | 999,850 | 1,000,000 | 0 | (1,865) | 0 | 0 | 3.950 | 3.880 | JJ | 18,214 | 39,500 | 06/01/2017 | 01/15/2026 | 1,019,750 |
| 824348-BL-9 | SHERWIN-WILLIAMS CO | | 2.B FE | 10,265,500 | 10,000,000 | 9,219,400 | 10,132,845 | 0 | (30,638) | 0 | 0 | 2.300 | 1.963 | MN | 29,389 | 230,000 | 07/07/2021 | 05/15/2030 | 10,115,000 |
| 824348-BL-9 | SHERWIN-WILLIAMS CO | | 2.B FE | 2,010,220 | 2,000,000 | 1,843,880 | 2,004,548 | 0 | (1,040) | 0 | 0 | 2.300 | 2.242 | MN | 5,878 | 46,000 | 03/04/2020 | 05/15/2030 | 2,023,000 |
| 824348-BL-9 | SHERWIN-WILLIAMS CO | | 2.B FE | 2,999,370 | 3,000,000 | 2,765,820 | 2,999,714 | 0 | 53 | 0 | 0 | 2.300 | 2.302 | MN | 8,817 | 69,000 | 03/03/2020 | 05/15/2030 | 3,034,500 |
| 824348-BT-2 | SHERWIN-WILLIAMS CO | | 2.B FE | 2,991,180 | 3,000,000 | 3,072,120 | 2,992,598 | 0 | 1,151 | 0 | 0 | 4.800 | 4.849 | MS | 48,000 | 152,800 | 08/07/2024 | 09/01/2031 | 3,072,000 |
| 824348-BW-5 | SHERWIN-WILLIAMS CO LS:212K | LS | 2.B FE | 5,158,350 | 5,000,000 | 5,091,250 | 5,156,243 | 0 | (2,107) | 0 | 0 | 5.150 | 4.733 | FA | 108,007 | 0 | 10/28/2025 | 08/15/2035 | 5,128,750 |
| 824348-BW-5 | SHERWIN-WILLIAMS CO LS:212K | LS | 2.B FE | 5,096,050 | 5,000,000 | 5,091,250 | 5,093,689 | 0 | (2,361) | 0 | 0 | 5.150 | 4.898 | FA | 108,007 | 0 | 09/09/2025 | 08/15/2035 | 5,128,750 |
| 824348-BW-5 | SHERWIN-WILLIAMS CO LS:212K | LS | 2.B FE | 5,052,750 | 5,000,000 | 5,091,250 | 5,051,387 | 0 | (1,363) | 0 | 0 | 5.150 | 5.011 | FA | 108,007 | 0 | 09/03/2025 | 08/15/2035 | 5,128,750 |
| 824348-BW-5 | SHERWIN-WILLIAMS CO LS:212K | LS | 2.B FE | 4,988,200 | 5,000,000 | 5,091,250 | 4,988,350 | 0 | 150 | 0 | 0 | 5.150 | 5.180 | FA | 108,007 | 0 | 07/30/2025 | 08/15/2035 | 5,128,750 |
| 824348-BW-5 | SHERWIN-WILLIAMS CO LS:230K | LS | 2.B FE | 5,546,566 | 5,426,000 | 5,525,025 | 5,543,617 | 0 | (2,948) | 0 | 0 | 5.150 | 4.859 | FA | 117,209 | 0 | 09/10/2025 | 08/15/2035 | 5,565,720 |
| 826418-BM-6 | SIERRA PACIFIC POWER | | 1.G FE | 997,450 | 1,000,000 | 995,320 | 999,867 | 0 | 263 | 0 | 0 | 2.600 | 2.629 | MN | 4,333 | 26,000 | 04/11/2016 | 05/01/2026 | 1,013,000 |
| 826418-BM-6 | SIERRA PACIFIC POWER | | 1.G FE | 997,360 | 1,000,000 | 995,320 | 999,863 | 0 | 273 | 0 | 0 | 2.600 | 2.630 | MN | 4,333 | 26,000 | 04/13/2016 | 05/01/2026 | 1,013,000 |
| 827048-AX-7 | SILGAN HOLDINGS (144A) | | 2.C FE | 4,997,250 | 5,000,000 | 4,958,100 | 4,999,801 | 0 | 511 | 0 | 0 | 1.400 | 1.411 | AO | 17,500 | 70,000 | 02/03/2021 | 04/01/2026 | 5,035,000 |
| 828807-CY-1 | SIMON PROPERTY GROUP | | 1.G FE | 997,370 | 1,000,000 | 994,610 | 999,704 | 0 | 294 | 0 | 0 | 3.250 | 3.281 | MN | 2,708 | 32,500 | 11/15/2016 | 11/30/2026 | 1,016,250 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 83001A-AD-4 | SIX FLAGS ENTERTAINMENT (144A) LS:1.3M | LS | 5.A FE | 1,470,000 | 1,500,000 | 1,440,420 | 1,440,420 | (37,485) | 3,195 | 0 | 0 | 7.250 | 7.586 | MN | 13,896 | 108,750 | 05/01/2023 | 05/15/2031 | 1,554,375 |
| 83001A-AD-4 | SIX FLAGS ENTERTAINMENT (144A) LS:4.3M | LS | 5.A FE | 4,962,400 | 5,000,000 | 4,801,400 | 4,801,400 | (170,663) | 4,012 | 0 | 0 | 7.250 | 7.375 | MN | 46,319 | 362,500 | 04/26/2023 | 05/15/2031 | 5,181,250 |
| 83001A-AD-4 | SIX FLAGS ENTERTAINMENT (144A) LS:853K | LS | 5.A FE | 1,013,750 | 1,000,000 | 960,280 | 960,280 | (50,314) | (3,156) | 0 | 0 | 7.250 | 6.754 | MN | 9,264 | 72,500 | 03/19/2025 | 05/15/2031 | 1,036,250 |
| 83272Y-AB-8 | SMURFIT WESTROCK FIN | | 2.B FE | 2,561,400 | 2,500,000 | 2,575,325 | 2,556,370 | 0 | (4,604) | 0 | 0 | 5.418 | 5.097 | JJ | 62,081 | 86,161 | 12/04/2024 | 01/15/2035 | 2,567,725 |
| 83272Y-AB-8 | SMURFIT WESTROCK FIN | | 2.B FE | 2,561,000 | 2,500,000 | 2,575,325 | 2,556,005 | 0 | (4,571) | 0 | 0 | 5.418 | 5.099 | JJ | 62,081 | 86,161 | 12/04/2024 | 01/15/2035 | 2,567,725 |
| 833034-AK-7 | SNAP-ON INC | | 1.F FE | 1,004,770 | 1,000,000 | 992,950 | 1,000,514 | 0 | (540) | 0 | 0 | 3.250 | 3.193 | MS | 10,833 | 32,500 | 02/16/2017 | 03/01/2027 | 1,016,250 |
| 833034-AK-7 | SNAP-ON INC | | 1.F FE | 999,060 | 1,000,000 | 992,950 | 999,846 | 0 | 103 | 0 | 0 | 3.250 | 3.261 | MS | 10,833 | 32,500 | 02/15/2017 | 03/01/2027 | 1,016,250 |
| 842434-CQ-3 | SOUTHERN CALIFORNIA GAS | | 1.D FE | 998,060 | 1,000,000 | 994,350 | 999,887 | 0 | 206 | 0 | 0 | 2.600 | 2.622 | JD | 1,156 | 26,000 | 05/31/2016 | 06/15/2026 | 1,013,000 |
| 001192-AM-5 | SOUTHERN CO GAS CAPITAL | | 2.A FE | 2,987,940 | 3,000,000 | 2,989,980 | 2,999,303 | 0 | 1,323 | 0 | 0 | 3.250 | 3.297 | JD | 4,333 | 97,500 | 05/13/2016 | 06/15/2026 | 3,048,750 |
| 8426EP-AD-0 | SOUTHERN CO GAS CAPITAL | | 2.A FE | 11,467,416 | 11,889,000 | 10,525,688 | 11,650,157 | 0 | 44,376 | 0 | 0 | 1.750 | 2.173 | JJ | 95,938 | 208,058 | 09/23/2021 | 01/15/2031 | 11,993,029 |
| 8426EP-AH-1 | SOUTHERN CO GAS CAPITAL | | 2.A FE | 4,982,750 | 5,000,000 | 5,027,100 | 4,984,264 | 0 | 1,441 | 0 | 0 | 4.950 | 4.994 | MS | 72,875 | 253,688 | 09/03/2024 | 09/15/2034 | 5,123,750 |
| 84346L-AD-2 | SOUTHERN NATURAL GAS (144A) | | 2.A FE | 5,032,050 | 5,000,000 | 5,118,600 | 5,031,251 | 0 | (799) | 0 | 0 | 5.450 | 5.364 | FA | 119,597 | 0 | 08/26/2025 | 08/01/2035 | 5,136,250 |
| 84346L-AD-2 | SOUTHERN NATURAL GAS (144A) | | 2.A FE | 5,012,150 | 5,000,000 | 5,118,600 | 5,011,545 | 0 | (605) | 0 | 0 | 5.450 | 5.418 | FA | 119,597 | 0 | 07/22/2025 | 08/01/2035 | 5,136,250 |
| 84346L-AD-2 | SOUTHERN NATURAL GAS (144A) | | 2.A FE | 4,999,900 | 5,000,000 | 5,118,600 | 4,999,711 | 0 | (189) | 0 | 0 | 5.450 | 5.450 | FA | 119,597 | 0 | 07/23/2025 | 08/01/2035 | 5,136,250 |
| 84346L-AD-2 | SOUTHERN NATURAL GAS (144A) | | 2.A FE | 4,994,550 | 5,000,000 | 5,118,600 | 4,994,547 | 0 | (3) | 0 | 0 | 5.450 | 5.464 | FA | 119,597 | 0 | 07/24/2025 | 08/01/2035 | 5,136,250 |
| 845011-AA-3 | SOUTHWEST GAS CORP | | 2.A FE | 2,156,760 | 2,000,000 | 1,984,000 | 2,041,151 | 0 | (19,781) | 0 | 0 | 3.700 | 2.637 | AO | 18,500 | 74,000 | 09/27/2019 | 04/01/2028 | 2,037,000 |
| 845011-AA-3 | SOUTHWEST GAS CORP | | 2.A FE | 1,482,140 | 1,375,000 | 1,364,000 | 1,403,130 | 0 | (13,521) | 0 | 0 | 3.700 | 2.643 | AO | 12,719 | 50,875 | 09/27/2019 | 04/01/2028 | 1,400,438 |
| 845011-AA-3 | SOUTHWEST GAS CORP | | 2.A FE | 2,747,415 | 2,750,000 | 2,728,000 | 2,749,236 | 0 | 271 | 0 | 0 | 3.700 | 3.711 | AO | 25,438 | 101,750 | 03/20/2018 | 04/01/2028 | 2,800,875 |
| 845011-AA-3 | SOUTHWEST GAS CORP | | 2.A FE | 998,150 | 1,000,000 | 992,000 | 999,487 | 0 | 197 | 0 | 0 | 3.700 | 3.722 | AO | 9,250 | 37,000 | 03/12/2018 | 04/01/2028 | 1,018,500 |
| 845011-AA-3 | SOUTHWEST GAS CORP | | 2.A FE | 3,081,121 | 3,100,000 | 3,075,200 | 3,094,895 | 0 | 2,078 | 0 | 0 | 3.700 | 3.775 | AO | 28,675 | 114,700 | 07/19/2018 | 04/01/2028 | 3,157,350 |
| 845437-BP-6 | SOUTHWESTERN ELECTRIC POWER | | 2.A FE | 1,997,920 | 2,000,000 | 1,982,420 | 1,999,776 | 0 | 230 | 0 | 0 | 2.750 | 2.762 | AO | 13,750 | 55,000 | 09/26/2016 | 10/01/2026 | 2,027,500 |
| 845437-BP-6 | SOUTHWESTERN ELECTRIC POWER | | 2.A FE | 968,030 | 1,000,000 | 991,210 | 996,906 | 0 | 3,978 | 0 | 0 | 2.750 | 3.167 | AO | 6,875 | 27,500 | 11/22/2017 | 10/01/2026 | 1,013,750 |
| 845437-BR-2 | SOUTHWESTERN ELECTRIC POWER | | 2.A FE | 5,000,000 | 5,000,000 | 5,002,900 | 5,000,000 | 0 | 0 | 0 | 0 | 4.100 | 4.100 | MS | 60,361 | 205,000 | 09/11/2018 | 09/15/2028 | 5,102,500 |
| 84859D-AD-9 | SPIRE MISSOURI INC | | 1.F FE | 5,132,000 | 5,000,000 | 5,137,950 | 5,117,031 | 0 | (11,099) | 0 | 0 | 5.150 | 4.807 | FA | 97,278 | 258,931 | 08/26/2024 | 08/15/2034 | 5,128,750 |
| 85208N-AE-0 | SPRINT SPECTRUM / SPEC I (144A) | | 1.F FE | 1,775,329 | 1,784,250 | 1,800,273 | 1,778,621 | 0 | 2,164 | 0 | 0 | 5.152 | 5.459 | MJSD | 2,809 | 92,486 | 05/08/2024 | 03/20/2028 | 200,803 |
| 85440K-AE-4 | STANFORD UNIVERSITY (TAXABLE) | | 1.A FE | 5,000,000 | 5,000,000 | 5,049,650 | 5,000,000 | 0 | 0 | 0 | 0 | 4.679 | 4.679 | MS | 77,983 | 111,126 | 03/03/2025 | 03/01/2035 | 5,116,975 |
| 854502-AH-4 | STANLEY BLACK & DECKER | | 2.B FE | 2,993,190 | 3,000,000 | 3,005,940 | 2,997,624 | 0 | 721 | 0 | 0 | 4.250 | 4.278 | MN | 16,292 | 127,500 | 10/31/2018 | 11/15/2028 | 3,063,750 |
| 854502-AL-5 | STANLEY BLACK & DECKER | | 2.B FE | 5,621,857 | 5,570,000 | 5,105,685 | 5,594,774 | 0 | (5,933) | 0 | 0 | 2.300 | 2.182 | MS | 37,721 | 128,110 | 03/31/2021 | 03/15/2030 | 5,634,055 |
| 854502-AL-5 | STANLEY BLACK & DECKER | | 2.B FE | 2,990,010 | 3,000,000 | 2,749,920 | 2,995,530 | 0 | 989 | 0 | 0 | 2.300 | 2.337 | MS | 20,317 | 69,000 | 02/03/2020 | 03/15/2030 | 3,034,500 |
| 855244-AK-5 | STARBUCKS CORP | | 2.A FE | 1,008,560 | 1,000,000 | 993,280 | 1,000,197 | 0 | (984) | 0 | 0 | 2.450 | 2.351 | JD | 1,089 | 24,500 | 06/15/2016 | 06/15/2026 | 1,012,250 |
| 855244-AK-5 | STARBUCKS CORP | | 2.A FE | 997,680 | 1,000,000 | 993,280 | 999,871 | 0 | 246 | 0 | 0 | 2.450 | 2.476 | JD | 1,089 | 24,500 | 05/11/2016 | 06/15/2026 | 1,012,250 |
| 855244-AP-4 | STARBUCKS CORP | | 2.A FE | 537,340 | 500,000 | 495,015 | 509,716 | 0 | (4,891) | 0 | 0 | 3.500 | 2.456 | MS | 5,833 | 17,500 | 01/01/2020 | 03/01/2028 | 508,750 |
| 855244-AP-4 | STARBUCKS CORP | | 2.A FE | 1,995,140 | 2,000,000 | 1,980,060 | 1,998,732 | 0 | 524 | 0 | 0 | 3.500 | 3.529 | MS | 23,333 | 70,000 | 02/26/2018 | 03/01/2028 | 2,035,000 |
| 855244-AP-4 | STARBUCKS CORP | | 2.A FE | 2,960,730 | 3,000,000 | 2,970,090 | 2,990,106 | 0 | 4,265 | 0 | 0 | 3.500 | 3.658 | MS | 35,000 | 105,000 | 03/21/2018 | 03/01/2028 | 3,052,500 |
| 855244-AW-9 | STARBUCKS CORP | | 2.A FE | 4,970,700 | 5,000,000 | 4,613,200 | 4,986,796 | 0 | 2,945 | 0 | 0 | 2.250 | 2.316 | MS | 34,063 | 112,500 | 03/10/2020 | 03/12/2030 | 5,056,250 |
| 855244-BC-2 | STARBUCKS CORP LS:2.9M | LS | 2.A FE | 2,973,630 | 3,000,000 | 2,765,700 | 2,982,835 | 0 | 2,501 | 0 | 0 | 3.000 | 3.103 | FA | 34,250 | 90,000 | 02/14/2022 | 02/14/2032 | 3,045,000 |
| 855244-BM-0 | STARBUCKS CORP LS:4.4M | LS | 2.A FE | 4,995,350 | 5,000,000 | 5,201,900 | 4,995,307 | 0 | (43) | 0 | 0 | 5.400 | 5.412 | MN | 34,500 | 140,250 | 05/06/2025 | 05/15/2035 | 5,135,000 |
| 857477-AW-3 | STATE STREET CORP | | 1.F FE | 1,997,200 | 2,000,000 | 1,991,760 | 1,999,816 | 0 | 279 | 0 | 0 | 2.650 | 2.666 | MN | 6,183 | 53,000 | 05/16/2016 | 05/19/2026 | 2,026,500 |
| 857477-BD-4 | STATE STREET CORP | | 1.D FE | 558,058 | 500,000 | 503,340 | 520,535 | 0 | (6,673) | 0 | 0 | 4.141 | 2.670 | JD | 1,610 | 20,705 | 01/01/2020 | 12/03/2029 | 510,353 |
| 857477-BD-4 | STATE STREET CORP | | 1.D FE | 3,015,870 | 3,000,000 | 3,020,040 | 3,005,239 | 0 | (1,682) | 0 | 0 | 4.141 | 4.076 | JD | 9,662 | 124,230 | 11/29/2018 | 12/03/2029 | 3,062,115 |
| 857477-BT-9 | STATE STREET CORP | | 1.F FE | 5,000,000 | 5,000,000 | 4,527,300 | 5,000,000 | 0 | 0 | 0 | 0 | 2.623 | 2.623 | FA | 52,460 | 131,150 | 02/02/2022 | 02/07/2033 | 5,065,575 |
| 857477-BT-9 | STATE STREET CORP | | 1.F FE | 2,943,720 | 3,000,000 | 2,716,380 | 2,961,597 | 0 | 4,815 | 0 | 0 | 2.623 | 2.823 | FA | 31,476 | 78,690 | 02/08/2022 | 02/07/2033 | 3,039,345 |
| 857477-BU-6 | STATE STREET CORP | | 1.F FE | 3,005,520 | 3,000,000 | 2,986,500 | 3,003,655 | 0 | (506) | 0 | 0 | 4.421 | 4.398 | MN | 17,684 | 132,630 | 05/11/2022 | 05/13/2033 | 3,066,315 |
| 857477-CW-1 | STATE STREET CORP | | 1.D FE | 5,128,149 | 5,000,000 | 5,122,750 | 5,127,214 | 0 | (934) | 0 | 0 | 4.729 | 4.045 | FA | 80,787 | 0 | 12/19/2025 | 02/28/2030 | 5,118,225 |
| 857477-CX-9 | STATE STREET CORP | | 1.D FE | 5,000,000 | 5,000,000 | 5,119,100 | 5,000,000 | 0 | 0 | 0 | 0 | 5.146 | 5.146 | FA | 87,911 | 128,650 | 02/25/2025 | 02/28/2036 | 5,128,650 |
| 857477-DE-0 | STATE STREET CORP | | 1.D FE | 5,012,600 | 5,000,000 | 4,975,900 | 5,012,083 | 0 | (517) | 0 | 0 | 4.784 | 4.752 | AO | 45,182 | 0 | 10/22/2025 | 10/23/2036 | 5,119,600 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 857477-BG-7 | STATE STREET CORP LS: 43K | LS | 1.F FE | 1,147,276 | 1,106,000 | 1,042,980 | 1,126,304 | 0 | (4,760) | 0 | 0 | 2.400 | 1.928 | JJ | 11,576 | 26,544 | 06/08/2021 | 01/24/2030 | 1,119,272 |
| 857477-BG-7 | STATE STREET CORP LS:134K | LS | 1.F FE | 3,662,445 | 3,460,000 | 3,262,849 | 3,561,301 | 0 | (23,910) | 0 | 0 | 2.400 | 1.652 | JJ | 36,215 | 83,040 | 08/24/2021 | 01/24/2030 | 3,501,520 |
| 857477-BG-7 | STATE STREET CORP LS:193K | LS | 1.F FE | 4,616,400 | 5,000,000 | 4,715,100 | 4,786,313 | 0 | 48,063 | 0 | 0 | 2.400 | 3.538 | JJ | 52,333 | 120,000 | 04/13/2022 | 01/24/2030 | 5,060,000 |
| 858119-BK-5 | STEEL DYNAMICS INC | | 2.B FE | 1,005,400 | 1,000,000 | 966,900 | 1,002,356 | 0 | (535) | 0 | 0 | 3.450 | 3.387 | AO | 7,283 | 34,500 | 12/10/2019 | 04/15/2030 | 1,017,250 |
| 858119-BQ-2 | STEEL DYNAMICS INC | | 2.B FE | 3,065,910 | 3,000,000 | 3,115,890 | 3,058,706 | 0 | (5,380) | 0 | 0 | 5.375 | 5.085 | FA | 60,917 | 180,063 | 08/15/2024 | 08/15/2034 | 3,080,625 |
| 858119-BQ-2 | STEEL DYNAMICS INC | | 2.B FE | 2,943,090 | 3,000,000 | 3,115,890 | 2,949,695 | 0 | 4,535 | 0 | 0 | 5.375 | 5.622 | FA | 60,917 | 180,063 | 07/02/2024 | 08/15/2034 | 3,080,625 |
| 858119-BS-8 | STEEL DYNAMICS INC | | 2.B FE | 2,033,300 | 2,000,000 | 2,046,520 | 2,032,822 | 0 | (478) | 0 | 0 | 5.250 | 5.002 | MN | 13,417 | 0 | 11/19/2025 | 05/15/2035 | 2,052,500 |
| 858119-BS-8 | STEEL DYNAMICS INC | | 2.B FE | 2,969,730 | 3,000,000 | 3,069,780 | 2,971,822 | 0 | 2,092 | 0 | 0 | 5.250 | 5.378 | MN | 20,125 | 106,313 | 03/11/2025 | 05/15/2035 | 3,078,750 |
| 858119-BS-8 | STEEL DYNAMICS INC | | 2.B FE | 3,959,040 | 4,000,000 | 4,093,040 | 3,961,866 | 0 | 2,826 | 0 | 0 | 5.250 | 5.380 | MN | 26,833 | 141,750 | 03/10/2025 | 05/15/2035 | 4,105,000 |
| 858119-BS-8 | STEEL DYNAMICS INC | | 2.B FE | 2,968,830 | 3,000,000 | 3,069,780 | 2,970,958 | 0 | 2,128 | 0 | 0 | 5.250 | 5.382 | MN | 20,125 | 106,313 | 03/31/2025 | 05/15/2035 | 3,078,750 |
| 863667-AN-1 | STRYKER CORP | | 2.A FE | 1,001,000 | 1,000,000 | 999,130 | 999,956 | 0 | (156) | 0 | 0 | 3.500 | 3.486 | MS | 10,306 | 35,000 | 03/04/2016 | 03/15/2026 | 1,017,500 |
| 863667-AN-1 | STRYKER CORP | | 2.A FE | 993,480 | 1,000,000 | 999,130 | 999,766 | 0 | 716 | 0 | 0 | 3.500 | 3.578 | MS | 10,306 | 35,000 | 03/03/2016 | 03/15/2026 | 1,017,500 |
| 863667-AQ-4 | STRYKER CORP | | 2.A FE | 1,999,160 | 2,000,000 | 1,990,440 | 1,999,715 | 0 | 90 | 0 | 0 | 3.650 | 3.655 | MS | 23,117 | 73,000 | 02/26/2018 | 03/07/2028 | 2,036,500 |
| 863667-AQ-4 | STRYKER CORP | | 2.A FE | 3,943,840 | 4,000,000 | 3,980,880 | 3,985,558 | 0 | 6,157 | 0 | 0 | 3.650 | 3.822 | MS | 46,233 | 146,000 | 04/27/2018 | 03/07/2028 | 4,073,000 |
| 863667-AY-7 | STRYKER CORP | | 2.A FE | 2,920,500 | 3,000,000 | 2,725,140 | 2,958,770 | 0 | 8,693 | 0 | 0 | 1.950 | 2.276 | JD | 2,600 | 58,500 | 05/27/2021 | 06/15/2030 | 3,029,250 |
| 863667-AY-7 | STRYKER CORP | | 2.A FE | 5,836,500 | 6,000,000 | 5,450,280 | 5,915,784 | 0 | 17,753 | 0 | 0 | 1.950 | 2.283 | JD | 5,200 | 117,000 | 05/05/2021 | 06/15/2030 | 6,058,500 |
| 863667-BF-7 | STRYKER CORP | | 2.A FE | 4,867,100 | 5,000,000 | 4,972,600 | 4,879,783 | 0 | 10,788 | 0 | 0 | 4.625 | 4.968 | MS | 70,660 | 231,250 | 10/22/2024 | 09/11/2034 | 5,115,625 |
| 871607-AC-1 | SYNOPSYS INC | | 2.B FE | 3,658,322 | 3,650,000 | 3,728,986 | 3,656,957 | 0 | (1,365) | 0 | 0 | 4.850 | 4.798 | AO | 44,256 | 95,397 | 03/04/2025 | 04/01/2030 | 3,738,513 |
| 871607-AC-1 | SYNOPSYS INC | | 2.B FE | 10,001,500 | 10,000,000 | 10,216,400 | 10,000,821 | 0 | (679) | 0 | 0 | 4.850 | 4.847 | AO | 121,250 | 261,361 | 03/11/2025 | 04/01/2030 | 10,242,500 |
| 871607-AC-1 | SYNOPSYS INC | | 2.B FE | 8,999,370 | 9,000,000 | 9,194,760 | 8,998,990 | 0 | (380) | 0 | 0 | 4.850 | 4.851 | AO | 109,125 | 235,225 | 03/07/2025 | 04/01/2030 | 9,218,250 |
| 871607-AC-1 | SYNOPSYS INC | | 2.B FE | 7,998,720 | 8,000,000 | 8,173,120 | 7,998,483 | 0 | (237) | 0 | 0 | 4.850 | 4.853 | AO | 97,000 | 209,089 | 03/03/2025 | 04/01/2030 | 8,194,000 |
| 871607-AC-1 | SYNOPSYS INC | | 2.B FE | 10,893,460 | 10,900,000 | 11,135,876 | 10,893,813 | 0 | 353 | 0 | 0 | 4.850 | 4.863 | AO | 132,163 | 284,884 | 03/05/2025 | 04/01/2030 | 11,164,325 |
| 871607-AC-1 | SYNOPSYS INC | | 2.B FE | 4,993,250 | 5,000,000 | 5,108,200 | 4,993,939 | 0 | 689 | 0 | 0 | 4.850 | 4.880 | AO | 60,625 | 130,681 | 03/12/2025 | 04/01/2030 | 5,121,250 |
| 871829-BC-0 | SYSCO CORP | | 2.B FE | 996,230 | 1,000,000 | 996,730 | 999,757 | 0 | 422 | 0 | 0 | 3.300 | 3.344 | JJ | 15,217 | 33,000 | 03/22/2016 | 07/15/2026 | 1,016,500 |
| 871829-BC-0 | SYSCO CORP | | 2.B FE | 968,240 | 1,000,000 | 996,730 | 997,848 | 0 | 3,863 | 0 | 0 | 3.300 | 3.705 | JJ | 15,217 | 33,000 | 03/08/2017 | 07/15/2026 | 1,016,500 |
| 871829-BC-0 | SYSCO CORP | | 2.B FE | 1,915,900 | 2,000,000 | 1,993,460 | 1,993,618 | 0 | 11,456 | 0 | 0 | 3.300 | 3.902 | JJ | 30,433 | 66,000 | 04/20/2018 | 07/15/2026 | 2,033,000 |
| 871829-BF-3 | SYSCO CORP | | 2.B FE | 999,710 | 1,000,000 | 990,900 | 999,946 | 0 | 28 | 0 | 0 | 3.250 | 3.253 | JJ | 14,986 | 32,500 | 11/15/2017 | 07/15/2027 | 1,016,250 |
| 871829-BF-3 | SYSCO CORP | | 2.B FE | 994,630 | 1,000,000 | 990,900 | 999,053 | 0 | 584 | 0 | 0 | 3.250 | 3.313 | JJ | 14,986 | 32,500 | 06/19/2017 | 07/15/2027 | 1,016,250 |
| 871829-BF-3 | SYSCO CORP | | 2.B FE | 1,863,240 | 2,000,000 | 1,981,800 | 1,973,232 | 0 | 16,493 | 0 | 0 | 3.250 | 4.156 | JJ | 29,972 | 65,000 | 05/21/2018 | 07/15/2027 | 2,032,500 |
| 871829-BU-0 | SYSCO CORP | | 2.B FE | 13,910,272 | 13,400,000 | 13,841,798 | 13,882,494 | 0 | (27,778) | 0 | 0 | 5.100 | 4.237 | MS | 186,037 | 394,853 | 09/16/2025 | 09/23/2030 | 13,741,700 |
| 87264A-BF-1 | T-MOBILE USA INC | | 2.A FE | 11,368,200 | 10,000,000 | 9,835,600 | 10,684,294 | 0 | (160,697) | 0 | 0 | 3.875 | 2.099 | AO | 81,806 | 387,500 | 08/02/2021 | 04/15/2030 | 10,193,750 |
| 87264A-BF-1 | T-MOBILE USA INC | | 2.A FE | 4,963,900 | 5,000,000 | 4,917,800 | 4,982,569 | 0 | 3,611 | 0 | 0 | 3.875 | 3.963 | AO | 40,903 | 193,750 | 04/02/2020 | 04/15/2030 | 5,096,875 |
| 87264A-BX-2 | T-MOBILE USA INC | | 2.A FE | 4,999,500 | 5,000,000 | 4,431,000 | 4,999,667 | 0 | 43 | 0 | 0 | 2.250 | 2.251 | MN | 14,375 | 112,500 | 10/19/2020 | 11/15/2031 | 5,056,250 |
| 87264A-BX-2 | T-MOBILE USA INC | | 2.A FE | 1,906,560 | 2,000,000 | 1,772,400 | 1,945,024 | 0 | 8,507 | 0 | 0 | 2.250 | 2.760 | MN | 5,750 | 45,000 | 03/25/2021 | 11/15/2031 | 2,022,500 |
| 87264A-BX-2 | T-MOBILE USA INC | | 2.A FE | 2,853,180 | 3,000,000 | 2,658,600 | 2,913,403 | 0 | 13,388 | 0 | 0 | 2.250 | 2.786 | MN | 8,625 | 67,500 | 04/05/2021 | 11/15/2031 | 3,033,750 |
| 87264A-DM-4 | T-MOBILE USA INC | | 2.A FE | 9,585,300 | 10,000,000 | 9,828,400 | 9,620,480 | 0 | 31,905 | 0 | 0 | 4.700 | 5.232 | JJ | 216,722 | 377,306 | 11/21/2024 | 01/15/2035 | 10,235,000 |
| 87264A-DM-4 | T-MOBILE USA INC | | 2.A FE | 4,780,100 | 5,000,000 | 4,914,200 | 4,798,771 | 0 | 16,893 | 0 | 0 | 4.700 | 5.265 | JJ | 108,361 | 188,653 | 11/20/2024 | 01/15/2035 | 5,117,500 |
| 87264A-DT-9 | T-MOBILE USA INC LS:211K | LS | 2.A FE | 7,685,700 | 7,500,000 | 7,692,900 | 7,683,549 | 0 | (2,151) | 0 | 0 | 5.300 | 4.963 | MN | 50,792 | 0 | 11/20/2025 | 05/15/2035 | 7,698,750 |
| 87264A-DT-9 | T-MOBILE USA INC LS:422K | LS | 2.A FE | 14,983,500 | 15,000,000 | 15,385,800 | 14,982,517 | 0 | (983) | 0 | 0 | 5.300 | 5.315 | MN | 101,583 | 503,500 | 03/24/2025 | 05/15/2035 | 15,397,500 |
| 87612G-AM-3 | TARGA RESOURCES CORP | | 2.B FE | 2,753,352 | 2,700,000 | 2,764,989 | 2,752,930 | 0 | (422) | 0 | 0 | 5.550 | 5.282 | FA | 56,610 | 0 | 11/20/2025 | 08/15/2035 | 2,774,925 |
| 87612G-AM-3 | TARGA RESOURCES CORP | | 2.B FE | 5,033,200 | 5,000,000 | 5,120,350 | 5,030,796 | 0 | (2,404) | 0 | 0 | 5.550 | 5.465 | FA | 104,833 | 129,500 | 03/04/2025 | 08/15/2035 | 5,138,750 |
| 87612G-AM-3 | TARGA RESOURCES CORP | | 2.B FE | 4,980,500 | 5,000,000 | 5,120,350 | 4,981,226 | 0 | 726 | 0 | 0 | 5.550 | 5.600 | FA | 104,833 | 129,500 | 02/24/2025 | 08/15/2035 | 5,138,750 |
| 87612G-AQ-4 | TARGA RESOURCES CORP | | 2.B FE | 4,985,000 | 5,000,000 | 5,141,250 | 4,984,785 | 0 | (215) | 0 | 0 | 5.650 | 5.689 | FA | 106,722 | 44,729 | 06/04/2025 | 02/15/2036 | 5,141,250 |
| 87612E-BE-5 | TARGET CORP | | 1.F FE | 6,999,370 | 7,000,000 | 6,973,820 | 6,999,715 | 0 | (64) | 0 | 0 | 2.500 | 2.501 | AO | 36,944 | 175,000 | 04/04/2016 | 04/15/2026 | 7,087,500 |
| 87612E-BE-5 | TARGET CORP | | 1.F FE | 999,380 | 1,000,000 | 996,260 | 999,942 | 0 | 49 | 0 | 0 | 2.500 | 2.507 | AO | 5,278 | 25,000 | 05/04/2016 | 04/15/2026 | 1,012,500 |
| 87612E-BH-8 | TARGET CORP | | 1.F FE | 4,999,500 | 5,000,000 | 4,914,100 | 4,999,674 | 0 | 44 | 0 | 0 | 3.375 | 3.376 | AO | 35,625 | 168,750 | 03/18/2019 | 04/15/2029 | 5,084,375 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 87612E-BT-2 | TARGET CORP LS:2.1M | LS | 1.F FE | 3,988,280 | 4,000,000 | 4,054,320 | 3,988,820 | 0 | 540 | 0 | 0 | 5.000 | 5.037 | AO | 42,222 | 111,111 | 03/20/2025 | 04/15/2035 | 4,100,000 |
| 87233Q-AC-2 | TC PIPELINES LP | | 2.B FE | 1,000,000 | 1,000,000 | 996,360 | 1,000,000 | 0 | 0 | 0 | 0 | 3.900 | 3.900 | MN | 3,900 | 39,000 | 05/22/2017 | 05/25/2027 | 1,019,500 |
| 87236Y-AF-5 | TD AMERITRADE | | 1.G FE | 1,995,840 | 2,000,000 | 1,980,300 | 1,999,325 | 0 | 468 | 0 | 0 | 3.300 | 3.325 | AO | 16,500 | 66,000 | 04/24/2017 | 04/01/2027 | 2,033,000 |
| 879369-AG-1 | TELEFLEX INC (144A) | | 3.B FE | 470,000 | 500,000 | 494,635 | 485,445 | 3,161 | 5,474 | 0 | 0 | 4.250 | 5.552 | JD | 1,771 | 21,250 | 01/09/2023 | 06/01/2028 | 510,625 |
| 880451-AS-8 | TENNESSEE GAS PIPELINE | | 2.B FE | 12,969,855 | 13,500,000 | 14,000,310 | 13,446,957 | 0 | 39,056 | 0 | 0 | 7.000 | 7.333 | MS | 278,250 | 945,000 | 01/24/2000 | 03/15/2027 | 13,972,500 |
| 88213A-HQ-1 | TEXAS A & M UNIV REV TXBL REF S2017A | | 1.A FE | 6,213,758 | 5,350,000 | 5,316,563 | 5,626,102 | 0 | (114,235) | 0 | 0 | 3.331 | 1.120 | MN | 22,771 | 178,209 | 09/23/2020 | 05/15/2028 | 5,439,104 |
| 88213A-QA-6 | TEXAS A & M UNIV REV TXBL S2020A | | 1.A FE | 1,345,000 | 1,345,000 | 1,302,538 | 1,345,000 | 0 | 0 | 0 | 0 | 1.173 | 1.173 | MN | 2,016 | 15,777 | 07/15/2020 | 05/15/2027 | 1,352,888 |
| 88213A-QB-4 | TEXAS A & M UNIV REV TXBL S2020A | | 1.A FE | 1,000,000 | 1,000,000 | 949,770 | 1,000,000 | 0 | 0 | 0 | 0 | 1.377 | 1.377 | MN | 1,760 | 13,770 | 07/15/2020 | 05/15/2028 | 1,006,885 |
| 88213A-QC-2 | TEXAS A & M UNIV REV TXBL S2020A | | 1.A FE | 935,000 | 935,000 | 869,241 | 935,000 | 0 | 0 | 0 | 0 | 1.477 | 1.477 | MN | 1,765 | 13,810 | 07/15/2020 | 05/15/2029 | 941,905 |
| 88213A-QD-0 | TEXAS A & M UNIV REV TXBL S2020A | | 1.A FE | 1,095,000 | 1,095,000 | 995,651 | 1,095,000 | 0 | 0 | 0 | 0 | 1.557 | 1.557 | MN | 2,179 | 17,049 | 07/15/2020 | 05/15/2030 | 1,103,525 |
| 88213A-QE-8 | TEXAS A & M UNIV REV TXBL S2020A | | 1.A FE | 1,220,000 | 1,220,000 | 1,086,544 | 1,220,000 | 0 | 0 | 0 | 0 | 1.677 | 1.677 | MN | 2,614 | 20,459 | 07/15/2020 | 05/15/2031 | 1,230,230 |
| 88213A-QF-5 | TEXAS A & M UNIV REV TXBL S2020A | | 1.A FE | 1,000,000 | 1,000,000 | 871,570 | 1,000,000 | 0 | 0 | 0 | 0 | 1.777 | 1.777 | MN | 2,271 | 17,770 | 07/15/2020 | 05/15/2032 | 1,008,885 |
| 88213A-QK-4 | TEXAS A & M UNIV REV TXBL S2020A | | 1.A FE | 5,000,000 | 5,000,000 | 3,892,600 | 4,999,647 | 0 | 19 | 0 | 0 | 2.497 | 2.498 | MN | 15,953 | 124,850 | 07/15/2020 | 05/15/2040 | 1,062,838 |
| 882384-AD-2 | TEXAS EASTERN TRANSMISSION (14 LS:558K | LS | 2.A FE | 2,004,820 | 2,000,000 | 1,979,820 | 2,001,047 | 0 | (529) | 0 | 0 | 3.500 | 3.471 | JJ | 32,278 | 70,000 | 01/08/2018 | 01/15/2028 | 2,035,000 |
| 882508-BG-8 | TEXAS INSTRUMENTS INC | | 1.E FE | 506,643 | 483,000 | 455,276 | 493,846 | 0 | (3,058) | 0 | 0 | 2.250 | 1.574 | MS | 3,532 | 10,868 | 09/14/2021 | 09/04/2029 | 488,434 |
| 882508-BG-8 | TEXAS INSTRUMENTS INC | | 1.E FE | 419,488 | 400,000 | 377,040 | 408,941 | 0 | (2,521) | 0 | 0 | 2.250 | 1.577 | MS | 2,925 | 9,000 | 09/14/2021 | 09/04/2029 | 404,500 |
| 882508-BJ-2 | TEXAS INSTRUMENTS INC | | 1.E FE | 3,858,280 | 4,000,000 | 3,644,880 | 3,928,912 | 0 | 15,437 | 0 | 0 | 1.750 | 2.181 | MN | 11,083 | 70,000 | 03/24/2021 | 05/04/2030 | 4,035,000 |
| 882508-BP-8 | TEXAS INSTRUMENTS INC | | 1.E FE | 10,041,100 | 10,000,000 | 9,625,700 | 10,028,275 | 0 | (3,866) | 0 | 0 | 3.650 | 3.600 | FA | 136,875 | 365,000 | 08/15/2022 | 08/16/2032 | 10,182,500 |
| 882508-BP-8 | TEXAS INSTRUMENTS INC | | 1.E FE | 4,963,150 | 5,000,000 | 4,812,850 | 4,973,940 | 0 | 3,386 | 0 | 0 | 3.650 | 3.739 | FA | 68,438 | 182,500 | 08/17/2022 | 08/16/2032 | 5,091,250 |
| 882508-BP-8 | TEXAS INSTRUMENTS INC | | 1.E FE | 4,090,165 | 4,191,000 | 4,034,131 | 4,119,635 | 0 | 9,238 | 0 | 0 | 3.650 | 3.944 | FA | 57,364 | 152,972 | 08/23/2022 | 08/16/2032 | 4,267,486 |
| 882508-BV-5 | TEXAS INSTRUMENTS INC | | 1.E FE | 4,991,350 | 5,000,000 | 5,082,450 | 4,995,858 | 0 | 1,709 | 0 | 0 | 4.600 | 4.639 | FA | 86,889 | 230,000 | 11/15/2022 | 02/15/2028 | 5,115,000 |
| 882508-BC-7 | TEXAS INSTRUMENTS INC LS:2.0M | LS | 1.E FE | 2,818,620 | 3,000,000 | 2,971,620 | 2,959,774 | 0 | 20,731 | 0 | 0 | 2.900 | 3.659 | MN | 14,017 | 87,000 | 04/30/2018 | 11/03/2027 | 3,043,500 |
| 882508-BC-7 | TEXAS INSTRUMENTS INC LS:653K | LS | 1.E FE | 998,960 | 1,000,000 | 990,540 | 999,764 | 0 | 111 | 0 | 0 | 2.900 | 2.912 | MN | 4,672 | 29,000 | 12/15/2017 | 11/03/2027 | 1,014,500 |
| 882508-BL-7 | TEXAS INSTRUMENTS INC LS:722K | LS | 1.E FE | 2,999,730 | 3,000,000 | 2,665,230 | 2,999,806 | 0 | 27 | 0 | 0 | 1.900 | 1.901 | MS | 16,783 | 57,000 | 09/08/2021 | 09/15/2031 | 3,028,500 |
| 883203-BX-8 | TEXTRON INC | | 2.B FE | 1,001,330 | 1,000,000 | 995,340 | 1,000,149 | 0 | (149) | 0 | 0 | 3.650 | 3.634 | MS | 10,747 | 36,500 | 02/28/2017 | 03/15/2027 | 1,018,250 |
| 883203-BX-8 | TEXTRON INC | | 2.B FE | 1,997,480 | 2,000,000 | 1,990,680 | 1,999,569 | 0 | 279 | 0 | 0 | 3.650 | 3.665 | MS | 21,494 | 73,000 | 02/27/2017 | 03/15/2027 | 2,036,500 |
| 883203-BY-6 | TEXTRON INC | | 2.B FE | 994,380 | 1,000,000 | 984,240 | 998,622 | 0 | 588 | 0 | 0 | 3.375 | 3.440 | MS | 11,250 | 33,750 | 11/13/2017 | 03/01/2028 | 1,016,875 |
| 883203-BY-6 | TEXTRON INC | | 2.B FE | 1,293,732 | 1,350,000 | 1,328,724 | 1,335,914 | 0 | 6,095 | 0 | 0 | 3.375 | 3.880 | MS | 15,188 | 45,563 | 02/14/2018 | 03/01/2028 | 1,372,781 |
| 883203-BY-6 | TEXTRON INC | | 2.B FE | 1,851,820 | 2,000,000 | 1,968,480 | 1,961,387 | 0 | 16,617 | 0 | 0 | 3.375 | 4.316 | MS | 22,500 | 67,500 | 06/11/2018 | 03/01/2028 | 2,033,750 |
| 883556-BZ-4 | THERMO FISHER SCIENTIFIC | | 1.G FE | 5,159,300 | 5,000,000 | 4,754,900 | 5,071,743 | 0 | (19,521) | 0 | 0 | 2.600 | 2.172 | AO | 32,500 | 130,000 | 04/29/2021 | 10/01/2029 | 5,065,000 |
| 883556-BZ-4 | THERMO FISHER SCIENTIFIC | | 1.G FE | 4,993,050 | 5,000,000 | 4,754,900 | 4,997,055 | 0 | 712 | 0 | 0 | 2.600 | 2.616 | AO | 32,500 | 130,000 | 09/24/2019 | 10/01/2029 | 5,065,000 |
| 883556-BZ-4 | THERMO FISHER SCIENTIFIC | | 1.G FE | 4,989,950 | 5,000,000 | 4,754,900 | 4,995,812 | 0 | 1,023 | 0 | 0 | 2.600 | 2.623 | AO | 32,500 | 130,000 | 09/25/2019 | 10/01/2029 | 5,065,000 |
| 883556-CK-6 | THERMO FISHER SCIENTIFIC | | 1.G FE | 2,973,600 | 3,360,000 | 3,175,603 | 3,150,705 | 0 | 69,387 | 0 | 0 | 1.750 | 4.137 | AO | 12,413 | 58,800 | 05/09/2023 | 10/15/2028 | 3,389,400 |
| 883556-CL-4 | THERMO FISHER SCIENTIFIC | | 1.G FE | 8,581,300 | 10,000,000 | 8,928,600 | 9,045,008 | 0 | 144,590 | 0 | 0 | 2.000 | 3.856 | AO | 42,222 | 200,000 | 08/22/2022 | 10/15/2031 | 10,100,000 |
| 883556-DB-5 | THERMO FISHER SCIENTIFIC LS:2.0M | LS | 1.G FE | 2,010,600 | 2,000,000 | 2,086,860 | 2,008,957 | 0 | (901) | 0 | 0 | 5.200 | 5.130 | JJ | 43,333 | 104,000 | 11/29/2023 | 01/31/2034 | 2,052,000 |
| 887389-AK-0 | TIMKEN CO | | 2.B FE | 4,013,880 | 4,000,000 | 4,035,440 | 4,004,378 | 0 | (1,433) | 0 | 0 | 4.500 | 4.458 | JD | 8,000 | 180,000 | 08/23/2018 | 12/15/2028 | 4,090,000 |
| 872540-AQ-2 | TJX COS INC | | 1.F FE | 2,977,620 | 3,000,000 | 2,970,510 | 2,998,199 | 0 | 2,436 | 0 | 0 | 2.250 | 2.334 | MS | 19,875 | 67,500 | 09/07/2016 | 09/15/2026 | 3,033,750 |
| 88947E-AS-9 | TOLL BROS FINANCE CORP | | 2.B FE | 991,250 | 1,000,000 | 1,008,070 | 998,366 | 0 | 1,226 | 0 | 0 | 4.875 | 5.010 | MS | 14,354 | 48,750 | 04/08/2019 | 03/15/2027 | 1,024,375 |
| 88947E-AS-9 | TOLL BROS FINANCE CORP | | 2.B FE | 1,970,000 | 2,000,000 | 2,016,140 | 1,994,515 | 0 | 4,187 | 0 | 0 | 4.875 | 5.106 | MS | 28,708 | 97,500 | 03/21/2019 | 03/15/2027 | 2,048,750 |
| 88947E-AX-8 | TOLL BROS FINANCE CORP LS:5E+M | LS | 2.B FE | 4,981,800 | 5,000,000 | 5,176,300 | 4,982,465 | 0 | 665 | 0 | 0 | 5.600 | 5.648 | JD | 12,444 | 143,889 | 06/05/2025 | 06/15/2035 | 5,140,000 |
| 892331-AQ-2 | TOYOTA MOTOR CORP | | 1.E FE | 3,000,000 | 3,000,000 | 3,091,740 | 3,000,000 | 0 | 0 | 0 | 0 | 5.118 | 5.118 | JJ | 71,652 | 153,540 | 07/06/2023 | 07/13/2028 | 3,076,770 |
| 892331-AR-0 | TOYOTA MOTOR CORP | | 1.E FE | 3,000,000 | 3,000,000 | 3,122,790 | 3,000,000 | 0 | 0 | 0 | 0 | 5.123 | 5.123 | JJ | 71,722 | 153,690 | 07/06/2023 | 07/13/2033 | 3,076,845 |
| 89236T-DR-3 | TOYOTA MOTOR CREDIT CORP | | 1.E FE | 1,993,380 | 2,000,000 | 1,988,340 | 1,999,204 | 0 | 737 | 0 | 0 | 3.200 | 3.239 | JJ | 30,222 | 64,000 | 01/04/2017 | 01/11/2027 | 2,032,000 |
| 89236T-EM-3 | TOYOTA MOTOR CREDIT CORP | | 1.E FE | 997,780 | 1,000,000 | 986,250 | 999,487 | 0 | 239 | 0 | 0 | 3.050 | 3.076 | JJ | 14,403 | 30,500 | 01/08/2018 | 01/11/2028 | 1,015,250 |
| 89236T-EM-3 | TOYOTA MOTOR CREDIT CORP | | 1.E FE | 996,500 | 1,000,000 | 986,250 | 999,194 | 0 | 377 | 0 | 0 | 3.050 | 3.091 | JJ | 14,403 | 30,500 | 01/09/2018 | 01/11/2028 | 1,015,250 |
| 89236T-KD-6 | TOYOTA MOTOR CREDIT CORP | | 1.E FE | 2,000,120 | 2,000,000 | 2,028,760 | 2,000,059 | 0 | (17) | 0 | 0 | 4.450 | 4.449 | JD | 494 | 89,000 | 06/28/2022 | 06/29/2029 | 2,044,500 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 893574-AK-9 | TRANSCONTINENTAL GAS PIPELINE | | 2.A FE | 5,264,950 | 5,000,000 | 4,998,000 | 5,070,966 | 0 | (34,597) | 0 | 0 | 4.000 | 3.245 | MS | 58,889 | 200,000 | 12/02/2019 | 03/15/2028 | 5,100,000 |
| 893574-AK-9 | TRANSCONTINENTAL GAS PIPELINE | | 2.A FE | 994,460 | 1,000,000 | 999,600 | 998,531 | 0 | 604 | 0 | 0 | 4.000 | 4.068 | MS | 11,778 | 40,000 | 03/08/2018 | 03/15/2028 | 1,020,000 |
| 893574-AS-2 | TRANSCONTINENTAL GAS PIPELINE (144A) | | 2.A FE | 9,993,600 | 10,000,000 | 10,071,900 | 9,993,100 | 0 | (500) | 0 | 0 | 5.100 | 5.109 | MS | 58,083 | 0 | 11/05/2025 | 03/15/2036 | 10,255,000 |
| 893647-BS-5 | TRANSDIGM INC (144A) | | 3.C FE | 3,500,000 | 3,500,000 | 3,664,570 | 3,500,000 | 0 | 0 | 0 | 0 | 6.875 | 6.875 | JD | 10,694 | 240,625 | 08/09/2023 | 12/15/2030 | 3,620,313 |
| 896239-AC-4 | TRIMBLE INC | | 2.C FE | 2,996,010 | 3,000,000 | 3,044,460 | 2,998,762 | 0 | 437 | 0 | 0 | 4.900 | 4.917 | JD | 6,533 | 147,000 | 06/07/2018 | 06/15/2028 | 3,073,500 |
| 07330M-AA-5 | TRUIST BANK | | 1.G FE | 536,572 | 500,000 | 499,315 | 504,386 | 0 | (5,723) | 0 | 0 | 3.800 | 2.610 | AO | 3,167 | 19,000 | 01/01/2020 | 10/30/2026 | 509,500 |
| 07330M-AA-5 | TRUIST BANK | | 1.G FE | 1,052,570 | 1,000,000 | 998,630 | 1,005,012 | 0 | (6,520) | 0 | 0 | 3.800 | 3.117 | AO | 6,333 | 38,000 | 11/15/2017 | 10/30/2026 | 1,019,000 |
| 07330M-AA-5 | TRUIST BANK | | 1.G FE | 1,019,930 | 1,000,000 | 998,630 | 1,001,599 | 0 | (2,085) | 0 | 0 | 3.800 | 3.580 | AO | 6,333 | 38,000 | 09/03/2015 | 10/30/2026 | 1,019,000 |
| 86787G-AJ-1 | TRUIST BANK | | 1.G FE | 994,940 | 1,000,000 | 997,270 | 999,727 | 0 | 552 | 0 | 0 | 3.300 | 3.360 | MN | 4,217 | 33,000 | 05/11/2016 | 05/15/2026 | 1,016,500 |
| 86787G-AJ-1 | TRUIST BANK | | 1.G FE | 977,980 | 1,000,000 | 997,270 | 998,890 | 0 | 2,728 | 0 | 0 | 3.300 | 3.587 | MN | 4,217 | 33,000 | 04/25/2017 | 05/15/2026 | 1,016,500 |
| 86787G-AJ-1 | TRUIST BANK | | 1.G FE | 1,888,020 | 2,000,000 | 1,994,540 | 1,993,831 | 0 | 15,664 | 0 | 0 | 3.300 | 4.124 | MN | 8,433 | 66,000 | 04/24/2018 | 05/15/2026 | 2,033,000 |
| 89788M-AG-7 | TRUIST FINANCIAL CORP | | 2.A FE | 10,032,398 | 10,000,000 | 10,026,800 | 10,031,573 | 0 | (825) | 0 | 0 | 4.123 | 3.892 | JD | 28,632 | 0 | 12/19/2025 | 06/06/2028 | 10,206,150 |
| 89788M-AV-4 | TRUIST FINANCIAL CORP | | 1.G FE | 5,000,000 | 5,000,000 | 4,948,600 | 5,000,000 | 0 | 0 | 0 | 0 | 4.964 | 4.964 | AO | 46,882 | 0 | 10/20/2025 | 10/23/2036 | 5,124,100 |
| 87305Q-CS-8 | TTX CO (144A) | | 1.F FE | 3,016,470 | 3,000,000 | 3,066,210 | 3,015,373 | 0 | (1,097) | 0 | 0 | 5.050 | 4.976 | MN | 19,358 | 154,446 | 02/26/2025 | 11/15/2034 | 3,075,750 |
| 87305Q-CS-8 | TTX CO (144A) | | 1.F FE | 9,320,985 | 9,270,000 | 9,474,589 | 9,317,581 | 0 | (3,404) | 0 | 0 | 5.050 | 4.976 | MN | 59,817 | 477,238 | 02/25/2025 | 11/15/2034 | 9,504,068 |
| 902494-BC-6 | TYSON FOODS INC | | 2.B FE | 999,000 | 1,000,000 | 993,460 | 999,814 | 0 | 111 | 0 | 0 | 3.550 | 3.562 | JD | 2,860 | 35,500 | 05/24/2017 | 06/02/2027 | 1,017,750 |
| 902494-BC-6 | TYSON FOODS INC | | 2.B FE | 1,996,660 | 2,000,000 | 1,986,920 | 1,999,409 | 0 | 370 | 0 | 0 | 3.550 | 3.570 | JD | 5,719 | 71,000 | 05/23/2017 | 06/02/2027 | 2,035,500 |
| 904311-AA-5 | UNDER ARMOUR INC | | 3.C FE | 1,000,170 | 1,000,000 | 998,160 | 998,160 | 31,900 | (50) | 0 | 0 | 3.250 | 3.248 | JD | 1,444 | 32,500 | 06/09/2016 | 06/15/2026 | 1,016,250 |
| 904311-AA-5 | UNDER ARMOUR INC | | 3.C FE | 995,770 | 1,000,000 | 998,160 | 998,160 | 31,380 | 470 | 0 | 0 | 3.250 | 3.300 | JD | 1,444 | 32,500 | 06/08/2016 | 06/15/2026 | 1,016,250 |
| 904311-AA-5 | UNDER ARMOUR INC | | 3.C FE | 948,660 | 1,000,000 | 998,160 | 995,784 | 20,578 | 8,897 | 0 | 0 | 3.250 | 4.187 | JD | 1,444 | 32,500 | 02/28/2020 | 06/15/2026 | 1,016,250 |
| 904764-AH-0 | UNILEVER CAPITAL | | 1.E FE | 6,905,900 | 5,000,000 | 5,467,600 | 6,205,860 | 0 | (161,431) | 0 | 0 | 5.900 | 2.111 | MN | 37,694 | 295,000 | 06/30/2021 | 11/15/2032 | 5,147,500 |
| 904764-AH-0 | UNILEVER CAPITAL | | 1.E FE | 6,868,950 | 5,000,000 | 5,467,600 | 6,168,411 | 0 | (155,774) | 0 | 0 | 5.900 | 2.215 | MN | 37,694 | 295,000 | 04/22/2021 | 11/15/2032 | 5,147,500 |
| 904764-AU-1 | UNILEVER CAPITAL | | 1.E FE | 1,286,597 | 1,300,000 | 1,287,325 | 1,299,141 | 0 | 1,454 | 0 | 0 | 2.000 | 2.115 | JJ | 11,050 | 26,000 | 07/27/2016 | 07/28/2026 | 1,313,000 |
| 904764-AU-1 | UNILEVER CAPITAL | | 1.E FE | 930,940 | 1,000,000 | 990,250 | 994,878 | 0 | 8,692 | 0 | 0 | 2.000 | 2.903 | JJ | 8,500 | 20,000 | 11/09/2017 | 07/28/2026 | 1,010,000 |
| 904764-AY-3 | UNILEVER CAPITAL | | 1.E FE | 522,216 | 500,000 | 495,410 | 503,657 | 0 | (3,264) | 0 | 0 | 2.900 | 2.220 | MN | 2,256 | 14,500 | 01/01/2020 | 05/05/2027 | 507,250 |
| 904764-AY-3 | UNILEVER CAPITAL | | 1.E FE | 984,610 | 1,000,000 | 990,820 | 997,623 | 0 | 1,688 | 0 | 0 | 2.900 | 3.080 | MN | 4,511 | 29,000 | 05/02/2017 | 05/05/2027 | 1,014,500 |
| 904764-BC-0 | UNILEVER CAPITAL | | 1.E FE | 3,939,560 | 4,000,000 | 3,974,920 | 3,984,425 | 0 | 6,531 | 0 | 0 | 3.500 | 3.682 | MS | 38,500 | 140,000 | 03/19/2018 | 03/22/2028 | 4,070,000 |
| 904764-BH-9 | UNILEVER CAPITAL | | 1.E FE | 8,077,200 | 8,000,000 | 7,526,400 | 8,034,056 | 0 | (9,496) | 0 | 0 | 2.125 | 1.996 | MS | 54,306 | 170,000 | 04/12/2021 | 09/06/2029 | 8,085,000 |
| 904764-BK-2 | UNILEVER CAPITAL | | 1.E FE | 2,998,050 | 3,000,000 | 2,668,200 | 2,999,030 | 0 | 195 | 0 | 0 | 1.375 | 1.382 | MS | 12,260 | 41,250 | 09/08/2020 | 09/14/2030 | 3,020,625 |
| 904764-BV-8 | UNILEVER CAPITAL | | 1.E FE | 5,527,500 | 5,500,000 | 5,540,810 | 5,527,299 | 0 | (201) | 0 | 0 | 4.625 | 4.553 | FA | 98,217 | 0 | 11/19/2025 | 08/12/2034 | 5,627,188 |
| 904764-BV-8 | UNILEVER CAPITAL | | 1.E FE | 2,967,840 | 3,000,000 | 3,022,260 | 2,971,303 | 0 | 2,626 | 0 | 0 | 4.625 | 4.761 | FA | 53,573 | 138,750 | 08/08/2024 | 08/12/2034 | 3,069,375 |
| 906548-CM-2 | UNION ELECTRIC CO | | 1.F FE | 3,029,791 | 3,225,000 | 3,193,202 | 3,189,286 | 0 | 23,421 | 0 | 0 | 2.950 | 3.738 | JD | 4,228 | 95,138 | 04/25/2018 | 06/15/2027 | 3,272,569 |
| 906548-CP-5 | UNION ELECTRIC CO | | 1.F FE | 1,995,960 | 2,000,000 | 1,967,880 | 1,998,483 | 0 | 418 | 0 | 0 | 3.500 | 3.524 | MS | 20,611 | 70,000 | 03/05/2019 | 03/15/2029 | 2,035,000 |
| 907818-EH-7 | UNION PACIFIC CORP | | 1.G FE | 1,002,120 | 1,000,000 | 997,900 | 999,995 | 0 | (232) | 0 | 0 | 2.750 | 2.731 | MS | 9,167 | 27,500 | 03/21/2016 | 03/01/2026 | 1,013,750 |
| 907818-EY-0 | UNION PACIFIC CORP | | 1.G FE | 552,505 | 500,000 | 501,250 | 516,361 | 0 | (6,413) | 0 | 0 | 3.950 | 2.559 | MS | 6,090 | 19,750 | 01/01/2020 | 09/10/2028 | 509,875 |
| 907818-EY-0 | UNION PACIFIC CORP | | 1.G FE | 2,996,550 | 3,000,000 | 3,007,500 | 2,998,952 | 0 | 315 | 0 | 0 | 3.950 | 3.962 | MS | 36,538 | 118,500 | 06/06/2018 | 09/10/2028 | 3,059,250 |
| 907818-FU-7 | UNION PACIFIC CORP | | 1.G FE | 3,111,060 | 3,000,000 | 2,752,050 | 3,062,921 | 0 | (11,538) | 0 | 0 | 2.375 | 1.944 | MN | 8,115 | 71,250 | 09/08/2021 | 05/20/2031 | 3,035,625 |
| 907818-FX-1 | UNION PACIFIC CORP | | 1.G FE | 4,979,650 | 5,000,000 | 4,599,250 | 4,986,798 | 0 | 1,935 | 0 | 0 | 2.800 | 2.847 | FA | 53,278 | 140,000 | 02/09/2022 | 02/14/2032 | 5,070,000 |
| 90783V-AA-3 | UNION PACIFIC PASS THRU CERT 05 | | 1.C FE | 45,908 | 45,908 | 46,550 | 45,911 | 0 | 0 | 0 | 0 | 5.082 | 5.079 | JJ | 1,160 | 3,059 | 07/21/2005 | 01/02/2029 | 23,992 |
| 90783X-AA-9 | UNION PACIFIC PASS THRU CERT 07-3 | | 1.C FE | 158,367 | 158,367 | 167,602 | 159,462 | 0 | (79) | 0 | 0 | 6.176 | 5.999 | JJ | 4,863 | 10,621 | 07/19/2007 | 01/02/2031 | 26,494 |
| 90782J-AA-1 | UNION PACIFIC PASS THRU CERT 2015 | | 1.D FE | 6,566,522 | 6,566,522 | 6,454,956 | 6,566,408 | 0 | (3) | 0 | 0 | 2.695 | 2.695 | MN | 24,087 | 176,968 | 04/28/2015 | 05/12/2027 | 6,307,033 |
| 90782L-AA-6 | UNION PACIFIC PASS THRU CERT 2016-1 | | 1.D FE | 1,378,748 | 1,378,748 | 1,294,285 | 1,378,726 | 0 | 0 | 0 | 0 | 2.495 | 2.495 | MN | 4,969 | 34,400 | 05/02/2016 | 11/09/2029 | 1,116,390 |
| 911312-AY-2 | UNITED PARCEL SERVICE | | 1.F FE | 999,640 | 1,000,000 | 988,830 | 999,952 | 0 | 38 | 0 | 0 | 2.400 | 2.404 | MN | 3,067 | 24,000 | 10/19/2016 | 11/15/2026 | 1,012,000 |
| 911312-BM-7 | UNITED PARCEL SERVICE | | 1.F FE | 2,986,920 | 3,000,000 | 2,967,990 | 2,997,171 | 0 | 1,411 | 0 | 0 | 3.050 | 3.101 | MN | 11,692 | 91,500 | 11/09/2017 | 11/15/2027 | 3,045,750 |
| 911312-BR-6 | UNITED PARCEL SERVICE | | 1.F FE | 2,997,720 | 3,000,000 | 2,958,660 | 2,999,082 | 0 | 236 | 0 | 0 | 3.400 | 3.409 | MS | 30,033 | 102,000 | 03/14/2019 | 03/15/2029 | 3,051,000 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 911312-BR-6 | UNITED PARCEL SERVICE | | 1.F FE | 6,991,740 | 7,000,000 | 6,903,540 | 6,996,804 | 0 | 857 | 0 | 0 | 3.400 | 3.414 | MS | 70,078 | 238,000 | 03/13/2019 | 03/15/2029 | 7,119,000 |
| 911312-BZ-8 | UNITED PARCEL SERVICE LS:706K | LS | 1.F FE | 5,071,150 | 5,000,000 | 5,151,800 | 5,054,961 | 0 | (6,577) | 0 | 0 | 4.875 | 4.687 | MS | 79,896 | 243,750 | 06/05/2023 | 03/03/2033 | 5,121,875 |
| 91324P-CV-2 | UNITEDHEALTH GROUP INC | | 1.F FE | 999,210 | 1,000,000 | 998,420 | 999,924 | 0 | 58 | 0 | 0 | 3.100 | 3.109 | MS | 9,128 | 31,000 | 02/22/2016 | 03/15/2026 | 1,015,500 |
| 91324P-CV-2 | UNITEDHEALTH GROUP INC | | 1.F FE | 1,941,480 | 2,000,000 | 1,996,840 | 1,998,146 | 0 | 8,089 | 0 | 0 | 3.100 | 3.522 | MS | 18,256 | 62,000 | 03/07/2018 | 03/15/2026 | 2,031,000 |
| 91324P-CW-0 | UNITEDHEALTH GROUP INC | | 1.F FE | 1,997,920 | 2,000,000 | 1,992,840 | 1,999,736 | 0 | 226 | 0 | 0 | 3.450 | 3.462 | JJ | 31,817 | 69,000 | 12/15/2016 | 01/15/2027 | 2,034,500 |
| 91324P-CY-6 | UNITEDHEALTH GROUP INC | | 1.F FE | 1,989,780 | 2,000,000 | 1,989,260 | 1,998,430 | 0 | 1,120 | 0 | 0 | 3.375 | 3.435 | AO | 14,250 | 67,500 | 03/08/2017 | 04/15/2027 | 2,033,750 |
| 91324P-DE-9 | UNITEDHEALTH GROUP INC | | 1.F FE | 991,630 | 1,000,000 | 986,690 | 998,279 | 0 | 908 | 0 | 0 | 2.950 | 3.048 | AO | 6,228 | 29,500 | 10/18/2017 | 10/15/2027 | 1,014,750 |
| 91324P-DE-9 | UNITEDHEALTH GROUP INC | | 1.F FE | 1,901,680 | 2,000,000 | 1,973,380 | 1,978,870 | 0 | 11,209 | 0 | 0 | 2.950 | 3.563 | AO | 12,456 | 59,000 | 04/03/2018 | 10/15/2027 | 2,029,500 |
| 91324P-DK-5 | UNITEDHEALTH GROUP INC | | 1.F FE | 5,012,800 | 5,000,000 | 4,996,100 | 5,003,527 | 0 | (1,373) | 0 | 0 | 3.850 | 3.819 | JD | 8,556 | 192,500 | 06/15/2018 | 06/15/2028 | 5,096,250 |
| 91324P-ED-0 | UNITEDHEALTH GROUP INC | | 1.F FE | 3,058,230 | 3,000,000 | 2,706,540 | 3,032,355 | 0 | (5,925) | 0 | 0 | 2.300 | 2.077 | MN | 8,817 | 69,000 | 06/17/2021 | 05/15/2031 | 3,034,500 |
| 91324P-EU-2 | UNITEDHEALTH GROUP INC | | 1.F FE | 10,074,161 | 10,000,000 | 10,079,300 | 10,073,490 | 0 | (671) | 0 | 0 | 4.250 | 3.984 | JJ | 195,972 | 0 | 12/19/2025 | 01/15/2029 | 10,212,500 |
| 914713-P2-2 | UNIV OF NC CHAPEL HILL REF (TXBL) S16C | | 1.A FE | 10,798,387 | 10,240,000 | 9,467,187 | 10,535,497 | 0 | (70,903) | 0 | 0 | 3.327 | 2.548 | JD | 28,390 | 340,685 | 02/23/2022 | 12/01/2036 | 2,269,222 |
| 914713-N7-3 | UNIV OF NC CHAPEL HILL TXBL REF S16C | | 1.A FE | 1,000,000 | 1,000,000 | 990,810 | 1,000,000 | 0 | 0 | 0 | 0 | 2.529 | 2.529 | JD | 2,108 | 25,290 | 02/23/2016 | 12/01/2026 | 1,012,645 |
| 914713-K6-8 | UNIV OF NC CHAPEL HILL TXBL REF S2014 | | 1.A FE | 11,014,170 | 9,925,000 | 9,641,641 | 10,691,504 | 0 | (82,802) | 0 | 0 | 3.847 | 2.726 | JD | 31,818 | 381,815 | 02/23/2022 | 12/01/2034 | 3,313,941 |
| 914805-FB-7 | UNIV OF PITTSBURGH HGR EDU TXBL REF S17A | | 1.B FE | 8,029,248 | 7,600,000 | 7,462,212 | 7,820,389 | 0 | (56,126) | 0 | 0 | 3.327 | 2.502 | MS | 74,451 | 252,852 | 02/22/2022 | 09/15/2029 | 7,726,426 |
| 915137-5F-6 | UNIV OF TEXAS FING SYS BAB S2010D | | 1.A FE | 1,360,693 | 1,385,000 | 1,389,280 | 1,384,916 | 0 | 27 | 0 | 0 | 5.134 | 5.134 | FA | 26,862 | 71,106 | 10/13/2022 | 08/15/2042 | 114,438 |
| 91440A-BM-5 | UNIV SYS OF MARYLAND FAC TXBL REF S21B | | 1.B FE | 14,369,380 | 14,830,000 | 12,790,875 | 14,557,993 | 0 | 40,514 | 0 | 0 | 1.640 | 1.953 | AO | 60,803 | 243,212 | 03/04/2021 | 04/01/2032 | 14,951,606 |
| 914455-VD-9 | UNIVERSITY OF MICHIGAN TXBL REF S2022C | | 1.A FE | 1,000,000 | 1,000,000 | 981,310 | 1,000,000 | 0 | 0 | 0 | 0 | 3.386 | 3.386 | AO | 8,465 | 33,860 | 04/06/2022 | 04/01/2030 | 1,016,930 |
| 914455-VE-7 | UNIVERSITY OF MICHIGAN TXBL REF S2022C | | 1.A FE | 1,000,000 | 1,000,000 | 973,870 | 1,000,000 | 0 | 0 | 0 | 0 | 3.436 | 3.436 | AO | 8,590 | 34,360 | 04/06/2022 | 04/01/2031 | 1,017,180 |
| 914455-VF-4 | UNIVERSITY OF MICHIGAN TXBL REF S2022C | | 1.A FE | 3,000,000 | 3,000,000 | 2,890,860 | 3,000,000 | 0 | 0 | 0 | 0 | 3.456 | 3.456 | AO | 25,920 | 103,680 | 04/06/2022 | 04/01/2032 | 3,051,840 |
| 914455-VG-2 | UNIVERSITY OF MICHIGAN TXBL REF S2022C | | 1.A FE | 2,000,000 | 2,000,000 | 1,905,020 | 2,000,000 | 0 | 0 | 0 | 0 | 3.476 | 3.476 | AO | 17,380 | 69,520 | 04/06/2022 | 04/01/2033 | 2,034,760 |
| 914455-VH-0 | UNIVERSITY OF MICHIGAN TXBL REF S2022C | | 1.A FE | 1,250,000 | 1,250,000 | 1,176,625 | 1,250,000 | 0 | 0 | 0 | 0 | 3.496 | 3.496 | AO | 10,925 | 43,700 | 04/06/2022 | 04/01/2034 | 1,271,850 |
| 914744-AB-3 | UNIVERSITY OF NOTRE DAME (TAXABLE) S2010 | | 1.A FE | 11,042,458 | 9,115,000 | 8,416,518 | 10,746,919 | 0 | (81,202) | 0 | 0 | 4.900 | 3.381 | MS | 148,878 | 446,635 | 03/08/2022 | 03/01/2041 | 9,338,318 |
| 914748-AA-6 | UNIVERSITY OF NOTRE DAME (TAXABLE) S2017 | | 1.A FE | 9,882,800 | 10,000,000 | 7,538,100 | 9,902,871 | 0 | 2,877 | 0 | 0 | 3.394 | 3.457 | FA | 128,218 | 339,400 | 12/20/2017 | 02/15/2048 | 10,169,700 |
| 914748-AA-6 | UNIVERSITY OF NOTRE DAME (TAXABLE) S2017 | | 1.A FE | 7,013,100 | 7,500,000 | 5,653,575 | 7,091,038 | 0 | 11,680 | 0 | 0 | 3.394 | 3.759 | FA | 96,163 | 254,550 | 06/26/2018 | 02/15/2048 | 7,627,275 |
| 914744-AF-4 | UNIVERSITY OF NOTRE DAME (TAXABLE) S2020 | | 1.A FE | 513,530 | 500,000 | 454,010 | 505,674 | 0 | (1,520) | 0 | 0 | 1.637 | 1.315 | FA | 3,092 | 8,185 | 09/03/2020 | 02/15/2030 | 504,093 |
| 914744-AF-4 | UNIVERSITY OF NOTRE DAME (TAXABLE) S2020 | | 1.A FE | 41,070,000 | 40,000,000 | 36,320,800 | 40,448,271 | 0 | (120,096) | 0 | 0 | 1.637 | 1.319 | FA | 247,369 | 654,800 | 09/02/2020 | 02/15/2030 | 40,327,400 |
| 91159H-HN-3 | US BANCORP | | 1.G FE | 992,680 | 1,000,000 | 992,830 | 999,535 | 0 | 804 | 0 | 0 | 2.375 | 2.458 | JJ | 10,490 | 23,750 | 07/19/2016 | 07/22/2026 | 1,011,875 |
| 91159H-HN-3 | US BANCORP | | 1.G FE | 952,460 | 1,000,000 | 992,830 | 996,742 | 0 | 5,687 | 0 | 0 | 2.375 | 2.966 | JJ | 10,490 | 23,750 | 04/18/2017 | 07/22/2026 | 1,011,875 |
| 91159H-HR-4 | US BANCORP | | 1.G FE | 2,627,452 | 2,500,000 | 2,481,625 | 2,523,372 | 0 | (18,389) | 0 | 0 | 3.150 | 2.379 | AO | 14,000 | 78,750 | 01/01/2020 | 04/27/2027 | 2,539,375 |
| 91159H-HR-4 | US BANCORP | | 1.G FE | 1,998,800 | 2,000,000 | 1,985,300 | 1,999,764 | 0 | 131 | 0 | 0 | 3.150 | 3.157 | AO | 11,200 | 63,000 | 04/24/2017 | 04/27/2027 | 2,031,500 |
| 91159H-JA-9 | US BANCORP | | 1.G FE | 1,898,360 | 2,000,000 | 1,772,180 | 1,947,073 | 0 | 10,986 | 0 | 0 | 1.375 | 1.985 | JJ | 12,146 | 27,500 | 05/26/2021 | 07/22/2030 | 2,013,750 |
| 91159H-JA-9 | US BANCORP | | 1.G FE | 4,721,100 | 5,000,000 | 4,430,450 | 4,855,311 | 0 | 29,984 | 0 | 0 | 1.375 | 2.043 | JJ | 30,365 | 68,750 | 05/06/2021 | 07/22/2030 | 5,034,375 |
| 91159H-JD-3 | US BANCORP | | 1.G FE | 4,451,550 | 5,000,000 | 4,510,550 | 4,610,794 | 0 | 46,842 | 0 | 0 | 2.677 | 3.949 | JJ | 57,258 | 133,850 | 06/02/2022 | 01/27/2033 | 5,066,925 |
| 91159H-JF-8 | US BANCORP | | 1.G FE | 10,084,942 | 10,000,000 | 10,085,300 | 10,083,315 | 0 | (1,627) | 0 | 0 | 4.548 | 3.990 | JJ | 200,870 | 0 | 12/19/2025 | 07/22/2028 | 10,227,400 |
| 91159H-HS-2 | US BANCORP LS:2.0M | LS | 1.G FE | 1,994,580 | 2,000,000 | 2,004,300 | 1,998,463 | 0 | 586 | 0 | 0 | 3.900 | 3.933 | AO | 14,083 | 78,000 | 04/24/2018 | 04/26/2028 | 2,039,000 |
| 91159H-JU-5 | US BANCORP LS:3.6M | LS | 1.F FE | 4,157,280 | 4,000,000 | 4,158,800 | 4,156,547 | 0 | (733) | 0 | 0 | 5.424 | 4.886 | FA | 83,771 | 0 | 12/09/2025 | 02/12/2036 | 4,108,480 |
| 91159H-JU-5 | US BANCORP LS:4.5M | LS | 1.F FE | 5,221,300 | 5,000,000 | 5,198,500 | 5,220,356 | 0 | (944) | 0 | 0 | 5.424 | 4.820 | FA | 104,713 | 0 | 12/11/2025 | 02/12/2036 | 5,135,600 |
| 91159H-JV-3 | US BANCORP LS:6.8M | LS | 1.F FE | 7,000,000 | 7,000,000 | 7,221,900 | 7,000,000 | 0 | 0 | 0 | 0 | 5.083 | 5.083 | MN | 45,465 | 177,905 | 05/12/2025 | 05/15/2031 | 7,177,905 |
| 90290M-AG-6 | US FOODS INC (144A) | | 3.B FE | 1,000,000 | 1,000,000 | 1,035,720 | 1,000,000 | 0 | 0 | 0 | 0 | 6.875 | 6.875 | MS | 20,243 | 68,750 | 09/11/2023 | 09/15/2028 | 1,034,375 |
| 92277G-AG-2 | VENTAS REALTY LP | | 2.A FE | 992,180 | 1,000,000 | 999,900 | 999,933 | 0 | 884 | 0 | 0 | 4.125 | 4.218 | JJ | 19,021 | 41,250 | 07/09/2015 | 01/15/2026 | 1,020,625 |
| 92277G-AM-9 | VENTAS REALTY LP | | 2.A FE | 992,330 | 1,000,000 | 999,620 | 998,025 | 0 | 835 | 0 | 0 | 4.000 | 4.094 | MS | 13,333 | 40,000 | 02/13/2018 | 03/01/2028 | 1,020,000 |
| 92277G-AX-5 | VENTAS REALTY LP | | 2.A FE | 2,962,500 | 3,000,000 | 3,143,880 | 2,967,525 | 0 | 2,885 | 0 | 0 | 5.625 | 5.788 | JJ | 84,375 | 191,250 | 05/08/2024 | 07/01/2034 | 3,084,375 |
| 92277G-BC-0 | VENTAS REALTY LP LS:3.0M | LS | 2.A FE | 2,985,300 | 3,000,000 | 2,981,670 | 2,985,259 | 0 | (41) | 0 | 0 | 5.000 | 5.060 | FA | 11,250 | 0 | 12/02/2025 | 02/15/2036 | 3,075,000 |
| 92345Y-AM-8 | VERISK ANALYTICS INC | | 2.B FE | 1,999,040 | 2,000,000 | 2,016,020 | 1,999,003 | 0 | (37) | 0 | 0 | 4.500 | 4.511 | FA | 32,500 | 0 | 08/07/2025 | 08/15/2030 | 0 |
| 92345Y-AN-6 | VERISK ANALYTICS INC LS:212K | LS | 2.B FE | 2,993,040 | 3,000,000 | 3,021,090 | 2,993,028 | 0 | (12) | 0 | 0 | 5.125 | 5.154 | FA | 55,521 | 0 | 08/07/2025 | 02/15/2036 | 0 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 92345Y-AN-6 | VERISK ANALYTICS INC LS:353K | LS | 2.B FE | 5,032,306 | 5,000,000 | 5,035,150 | 5,032,306 | 0 | (1,615) | 35,730 | 0 | 5.125 | 5.041 | FA | 92,535 | 0 | 09/18/2025 | 02/15/2036 | 0 |
| 92345Y-AN-6 | VERISK ANALYTICS INC LS:353K | LS | 2.B FE | 5,032,306 | 5,000,000 | 5,035,150 | 5,032,306 | 0 | (1,020) | 13,175 | 0 | 5.125 | 5.041 | FA | 92,535 | 0 | 09/24/2025 | 02/15/2036 | 0 |
| 92343V-ER-1 | VERIZON COMMUNICATIONS | | 2.A FE | 8,395,000 | 8,395,000 | 8,465,770 | 8,395,000 | 0 | 0 | 0 | 0 | 4.329 | 4.329 | MS | 100,950 | 363,420 | 06/21/2018 | 09/21/2028 | 8,576,710 |
| 92343V-FL-3 | VERIZON COMMUNICATIONS | | 2.A FE | 6,992,230 | 7,000,000 | 6,174,910 | 6,996,144 | 0 | 774 | 0 | 0 | 1.500 | 1.512 | MS | 30,042 | 105,000 | 09/16/2020 | 09/18/2030 | 7,052,500 |
| 92343V-GJ-7 | VERIZON COMMUNICATIONS | | 2.A FE | 2,987,670 | 3,000,000 | 2,740,620 | 2,993,095 | 0 | 1,209 | 0 | 0 | 2.550 | 2.597 | MS | 21,250 | 76,500 | 03/11/2021 | 03/21/2031 | 3,038,250 |
| 92343V-GY-4 | VERIZON COMMUNICATIONS | | 2.A FE | 3,945,000 | 3,945,000 | 3,885,549 | 3,945,000 | 0 | 0 | 0 | 0 | 4.780 | 4.780 | FA | 71,238 | 191,714 | 08/05/2024 | 02/15/2035 | 4,039,286 |
| 92343V-GZ-1 | VERIZON COMMUNICATIONS | | 2.A FE | 4,977,700 | 5,000,000 | 5,083,750 | 4,978,563 | 0 | 863 | 0 | 0 | 5.250 | 5.308 | AO | 64,896 | 131,250 | 03/27/2025 | 04/02/2035 | 5,131,250 |
| 92343V-HG-2 | VERIZON COMMUNICATIONS | | 2.A FE | 4,957,100 | 5,000,000 | 4,959,450 | 4,957,170 | 0 | 70 | 0 | 0 | 5.000 | 5.108 | JJ | 25,694 | 0 | 11/10/2025 | 01/15/2036 | 5,125,000 |
| 92343V-HA-5 | VERIZON COMMUNICATIONS (144A) | | 2.A FE | 6,896,000 | 6,896,000 | 6,972,752 | 6,896,000 | 0 | 0 | 0 | 0 | 5.401 | 5.401 | JJ | 192,434 | 0 | 06/18/2025 | 07/02/2037 | 7,082,226 |
| 925650-AF-0 | VICI PROPERTIES | | 2.C FE | 1,983,720 | 2,000,000 | 2,065,040 | 1,985,819 | 0 | 1,285 | 0 | 0 | 5.750 | 5.858 | AO | 28,750 | 115,000 | 03/07/2024 | 04/01/2034 | 2,057,500 |
| 925650-AK-9 | VICI PROPERTIES | | 2.C FE | 2,976,570 | 3,000,000 | 3,065,010 | 2,977,545 | 0 | 975 | 0 | 0 | 5.625 | 5.729 | AO | 42,188 | 81,563 | 03/26/2025 | 04/01/2035 | 3,084,375 |
| 92564R-AD-7 | VICI PROPERTIES (144A) | | 2.C FE | 1,880,000 | 2,000,000 | 1,987,740 | 1,969,159 | 0 | 25,955 | 0 | 0 | 3.750 | 5.178 | FA | 28,333 | 75,000 | 04/27/2022 | 02/15/2027 | 2,037,500 |
| 92564R-AK-1 | VICI PROPERTIES (144A) | | 2.C FE | 1,867,160 | 2,000,000 | 2,005,720 | 1,946,524 | 0 | 23,975 | 0 | 0 | 4.500 | 5.910 | JJ | 41,500 | 90,000 | 06/08/2022 | 01/15/2028 | 2,045,000 |
| 927804-FU-3 | VIRGINIA ELECTRIC & POWER | | 2.A FE | 1,054,670 | 1,000,000 | 999,570 | 1,000,024 | 0 | (5,117) | 0 | 0 | 3.150 | 3.043 | JJ | 14,525 | 31,500 | 06/10/2016 | 01/15/2026 | 1,015,750 |
| 927804-FU-3 | VIRGINIA ELECTRIC & POWER | | 2.A FE | 1,007,440 | 1,000,000 | 999,570 | 999,997 | 0 | (712) | 0 | 0 | 3.150 | 3.113 | JJ | 14,525 | 31,500 | 01/21/2016 | 01/15/2026 | 1,015,750 |
| 927804-FV-1 | VIRGINIA ELECTRIC & POWER | | 2.A FE | 518,267 | 500,000 | 496,300 | 501,842 | 0 | (2,900) | 0 | 0 | 2.950 | 2.351 | MN | 1,885 | 14,750 | 01/01/2020 | 11/15/2026 | 507,375 |
| 927804-FV-1 | VIRGINIA ELECTRIC & POWER | | 2.A FE | 997,080 | 1,000,000 | 992,600 | 999,689 | 0 | 324 | 0 | 0 | 2.950 | 2.984 | MN | 3,769 | 29,500 | 11/10/2016 | 11/15/2026 | 1,014,750 |
| 927804-FX-7 | VIRGINIA ELECTRIC & POWER | | 2.A FE | 1,069,794 | 1,000,000 | 995,720 | 1,010,293 | 0 | (10,522) | 0 | 0 | 3.500 | 2.404 | MS | 10,306 | 35,000 | 01/01/2020 | 03/15/2027 | 1,017,500 |
| 927804-FX-7 | VIRGINIA ELECTRIC & POWER | | 2.A FE | 999,080 | 1,000,000 | 995,720 | 999,834 | 0 | 103 | 0 | 0 | 3.500 | 3.511 | MS | 10,306 | 35,000 | 03/13/2017 | 03/15/2027 | 1,017,500 |
| 927804-FZ-2 | VIRGINIA ELECTRIC & POWER | | 2.A FE | 1,998,980 | 2,000,000 | 1,994,180 | 1,999,654 | 0 | 107 | 0 | 0 | 3.800 | 3.806 | AO | 19,000 | 76,000 | 03/21/2018 | 04/01/2028 | 2,038,000 |
| 927804-GB-4 | VIRGINIA ELECTRIC & POWER | | 1.G FE | 5,403,600 | 5,000,000 | 4,800,950 | 5,182,156 | 0 | (53,353) | 0 | 0 | 2.875 | 1.731 | JJ | 66,285 | 143,750 | 09/22/2021 | 07/15/2029 | 5,071,875 |
| 927804-GB-4 | VIRGINIA ELECTRIC & POWER | | 1.G FE | 2,057,560 | 2,000,000 | 1,920,380 | 2,021,168 | 0 | (6,086) | 0 | 0 | 2.875 | 2.538 | JJ | 26,514 | 57,500 | 08/06/2019 | 07/15/2029 | 2,028,750 |
| 927804-GT-5 | VIRGINIA ELECTRIC & POWER | | 1.G FE | 4,984,800 | 5,000,000 | 5,095,650 | 4,985,463 | 0 | 663 | 0 | 0 | 5.150 | 5.189 | MS | 75,819 | 135,903 | 03/03/2025 | 03/15/2035 | 5,128,750 |
| 927804-GT-5 | VIRGINIA ELECTRIC & POWER | | 1.G FE | 4,957,450 | 5,000,000 | 5,095,650 | 4,959,852 | 0 | 2,402 | 0 | 0 | 5.150 | 5.260 | MS | 75,819 | 135,903 | 03/06/2025 | 03/15/2035 | 5,128,750 |
| 92826C-AH-5 | VISA INC | | 1.D FE | 523,247 | 500,000 | 494,270 | 504,822 | 0 | (3,230) | 0 | 0 | 2.750 | 2.074 | MS | 4,049 | 13,750 | 01/01/2020 | 09/15/2027 | 506,875 |
| 92826C-AH-5 | VISA INC | | 1.D FE | 1,942,500 | 2,000,000 | 1,977,080 | 1,988,505 | 0 | 6,436 | 0 | 0 | 2.750 | 3.097 | MS | 16,194 | 55,000 | 01/23/2018 | 09/15/2027 | 2,027,500 |
| 92826C-AH-5 | VISA INC | | 1.D FE | 946,510 | 1,000,000 | 988,540 | 989,109 | 0 | 6,083 | 0 | 0 | 2.750 | 3.411 | MS | 8,097 | 27,500 | 02/26/2018 | 09/15/2027 | 1,013,750 |
| 92826C-AN-2 | VISA INC | | 1.D FE | 2,986,380 | 3,000,000 | 2,616,180 | 2,993,145 | 0 | 1,291 | 0 | 0 | 1.100 | 1.146 | FA | 12,467 | 33,000 | 08/10/2020 | 02/15/2031 | 3,016,500 |
| 92826C-AN-2 | VISA INC | | 1.D FE | 4,879,450 | 5,000,000 | 4,360,300 | 4,937,095 | 0 | 11,778 | 0 | 0 | 1.100 | 1.355 | FA | 20,778 | 55,000 | 12/17/2020 | 02/15/2031 | 5,027,500 |
| 928563-AK-1 | VMWARE INC | | 2.A FE | 6,984,320 | 7,000,000 | 6,626,480 | 6,993,881 | 0 | 2,238 | 0 | 0 | 1.800 | 1.834 | FA | 47,600 | 126,000 | 07/21/2021 | 08/15/2028 | 7,063,000 |
| 928563-AK-1 | VMWARE INC | | 2.A FE | 2,984,430 | 3,000,000 | 2,839,920 | 2,993,940 | 0 | 2,225 | 0 | 0 | 1.800 | 1.879 | FA | 20,400 | 54,000 | 07/20/2021 | 08/15/2028 | 3,027,000 |
| 928668-BS-0 | VOLKSWAGEN GROUP AMERICA (144A) | | 2.A FE | 6,995,030 | 7,000,000 | 7,014,560 | 6,998,275 | 0 | 1,019 | 0 | 0 | 4.350 | 4.366 | JD | 19,454 | 304,500 | 05/31/2022 | 06/08/2027 | 7,152,250 |
| 928668-CG-5 | VOLKSWAGEN GROUP AMERICA (144A) | | 2.A FE | 2,987,520 | 3,000,000 | 3,068,130 | 2,991,322 | 0 | 2,333 | 0 | 0 | 5.250 | 5.346 | MS | 43,313 | 157,500 | 03/14/2024 | 03/22/2029 | 3,078,750 |
| 92921E-AA-0 | VOYAGER PARENT LLC | | 4.A FE | 1,057,500 | 1,000,000 | 1,061,730 | 1,054,719 | 0 | (2,781) | 0 | 0 | 9.250 | 7.785 | JJ | 58,069 | 0 | 09/03/2025 | 07/01/2032 | 1,046,250 |
| 929160-AT-6 | VULCAN MATERIALS | | 2.B FE | 1,035,400 | 1,000,000 | 1,000,410 | 1,004,277 | 0 | (4,133) | 0 | 0 | 3.900 | 3.461 | AO | 9,750 | 39,000 | 06/12/2017 | 04/01/2027 | 1,019,500 |
| 929160-AT-6 | VULCAN MATERIALS | | 2.B FE | 2,988,090 | 3,000,000 | 3,001,230 | 2,998,117 | 0 | 1,332 | 0 | 0 | 3.900 | 3.948 | AO | 29,250 | 117,000 | 03/09/2017 | 04/01/2027 | 3,058,500 |
| 929160-AZ-2 | VULCAN MATERIALS | | 2.B FE | 11,051,200 | 10,000,000 | 9,699,500 | 10,543,557 | 0 | (123,444) | 0 | 0 | 3.500 | 2.130 | JD | 29,167 | 350,000 | 09/27/2021 | 06/01/2030 | 10,175,000 |
| 929160-AZ-2 | VULCAN MATERIALS | | 2.B FE | 5,909,544 | 5,382,000 | 5,220,271 | 5,648,196 | 0 | (60,265) | 0 | 0 | 3.500 | 2.250 | JD | 15,698 | 188,370 | 06/24/2021 | 06/01/2030 | 5,476,185 |
| 929160-BC-2 | VULCAN MATERIALS | | 2.A FE | 8,313,680 | 8,000,000 | 8,296,000 | 8,307,928 | 0 | (5,752) | 0 | 0 | 5.350 | 4.802 | JD | 35,667 | 214,000 | 10/16/2025 | 12/01/2034 | 8,214,000 |
| 929160-BC-2 | VULCAN MATERIALS | | 2.A FE | 5,084,450 | 5,000,000 | 5,185,000 | 5,080,790 | 0 | (3,660) | 0 | 0 | 5.350 | 5.117 | JD | 22,292 | 133,750 | 06/30/2025 | 12/01/2034 | 5,133,750 |
| 929160-BC-2 | VULCAN MATERIALS | | 2.A FE | 5,001,400 | 5,000,000 | 5,185,000 | 5,001,190 | 0 | 90 | 0 | 0 | 5.350 | 5.347 | JD | 22,292 | 275,674 | 11/21/2024 | 12/01/2034 | 5,133,750 |
| 929160-BC-2 | VULCAN MATERIALS | | 2.A FE | 4,994,500 | 5,000,000 | 5,185,000 | 4,994,834 | 0 | 599 | 0 | 0 | 5.350 | 5.364 | JD | 22,292 | 275,674 | 11/18/2024 | 12/01/2034 | 5,133,750 |
| 960386-AL-4 | WABTEC | | 2.B FE | 1,999,300 | 2,000,000 | 1,990,600 | 1,999,876 | 0 | 76 | 0 | 0 | 3.450 | 3.454 | MN | 8,817 | 69,000 | 10/31/2016 | 11/15/2026 | 2,034,500 |
| 960386-AL-4 | WABTEC | | 2.B FE | 968,680 | 1,000,000 | 995,300 | 996,731 | 0 | 3,583 | 0 | 0 | 3.450 | 3.831 | MN | 4,408 | 34,500 | 11/28/2016 | 11/15/2026 | 1,017,250 |
| 931142-CK-7 | WALMART INC | | 1.C FE | 1,846,163 | 1,570,000 | 1,816,098 | 1,842,781 | 0 | (3,382) | 0 | 0 | 6.500 | 4.557 | FA | 38,552 | 0 | 10/21/2025 | 08/15/2037 | 1,621,025 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 931142-CK-7 | WALMART INC | | 1.C FE | 8,171,940 | 7,000,000 | 8,097,250 | 8,164,527 | 0 | (7,413) | 0 | 0 | 6.500 | 4.632 | FA | 171,889 | 0 | 11/24/2025 | 08/15/2037 | 7,227,500 |
| 931142-ET-6 | WALMART INC | | 1.C FE | 5,008,950 | 5,000,000 | 4,457,300 | 5,005,191 | 0 | (895) | 0 | 0 | 1.800 | 1.780 | MS | 24,750 | 90,000 | 09/09/2021 | 09/22/2031 | 5,045,000 |
| 931142-ET-6 | WALMART INC | | 1.C FE | 5,007,600 | 5,000,000 | 4,457,300 | 5,004,411 | 0 | (760) | 0 | 0 | 1.800 | 1.783 | MS | 24,750 | 90,000 | 09/10/2021 | 09/22/2031 | 5,045,000 |
| 931142-FA-6 | WALMART INC | | 1.C FE | 4,997,800 | 5,000,000 | 5,002,900 | 4,999,287 | 0 | 525 | 0 | 0 | 4.000 | 4.016 | AO | 42,222 | 200,000 | 04/12/2023 | 04/15/2026 | 5,100,000 |
| 931142-FB-4 | WALMART INC | | 1.C FE | 9,765,969 | 9,997,000 | 10,059,981 | 9,862,928 | 0 | 54,189 | 0 | 0 | 3.900 | 4.521 | AO | 82,309 | 389,883 | 02/29/2024 | 04/15/2028 | 10,191,942 |
| 931142-FP-3 | WALMART INC | | 1.C FE | 9,999,200 | 10,000,000 | 10,285,300 | 9,998,569 | 0 | (631) | 0 | 0 | 4.900 | 4.901 | AO | 85,750 | 245,000 | 04/23/2025 | 04/28/2035 | 10,245,000 |
| 931142-EY-5 | WALMART INC LS:1.5M | LS | 1.C FE | 9,969,200 | 10,000,000 | 10,068,100 | 9,977,525 | 0 | 2,792 | 0 | 0 | 4.150 | 4.188 | MS | 129,111 | 415,000 | 09/06/2022 | 09/09/2032 | 10,207,500 |
| 254687-DK-9 | WALT DISNEY COMPANY | | 1.F FE | 1,004,430 | 1,000,000 | 996,830 | 1,000,417 | 0 | (639) | 0 | 0 | 3.375 | 3.308 | MN | 4,313 | 33,750 | 03/20/2019 | 11/15/2026 | 1,016,875 |
| 25468P-DK-9 | WALT DISNEY COMPANY | | 1.F FE | 526,546 | 500,000 | 499,400 | 500,527 | 0 | (4,568) | 0 | 0 | 3.000 | 2.071 | FA | 5,750 | 15,000 | 01/01/2020 | 02/13/2026 | 507,500 |
| 25468P-DM-5 | WALT DISNEY COMPANY | | 1.F FE | 355,815 | 375,000 | 370,935 | 373,719 | 0 | 2,149 | 0 | 0 | 1.850 | 2.442 | JJ | 2,891 | 6,938 | 10/21/2016 | 07/30/2026 | 378,469 |
| 55903V-BL-6 | WARNERMEDIA HOLDINGS INC | | 3.B FE | 4,596,830 | 4,739,000 | 4,715,779 | 4,637,200 | 0 | 40,370 | 0 | 0 | 3.755 | 5.617 | MS | 52,396 | 88,975 | 06/26/2025 | 03/15/2027 | 4,827,975 |
| 941053-AH-3 | WASTE CONNECTIONS INC | | 1.G FE | 5,033,150 | 5,000,000 | 5,036,150 | 5,010,466 | 0 | (3,595) | 0 | 0 | 4.250 | 4.167 | JD | 17,708 | 212,500 | 11/07/2018 | 12/01/2028 | 5,106,250 |
| 941053-AH-3 | WASTE CONNECTIONS INC | | 1.G FE | 4,018,880 | 4,000,000 | 4,028,920 | 4,005,971 | 0 | (2,040) | 0 | 0 | 4.250 | 4.191 | JD | 14,167 | 170,000 | 11/07/2018 | 12/01/2028 | 4,085,000 |
| 94106B-AF-8 | WASTE CONNECTIONS INC | | 1.G FE | 2,991,840 | 3,000,000 | 2,943,840 | 2,993,981 | 0 | 715 | 0 | 0 | 4.200 | 4.233 | JJ | 58,100 | 126,000 | 08/04/2022 | 01/15/2033 | 3,063,000 |
| 94106B-AF-8 | WASTE CONNECTIONS INC | | 1.G FE | 6,965,770 | 7,000,000 | 6,868,960 | 6,974,998 | 0 | 2,975 | 0 | 0 | 4.200 | 4.259 | JJ | 135,567 | 294,000 | 08/16/2022 | 01/15/2033 | 7,147,000 |
| 94106B-AF-8 | WASTE CONNECTIONS INC | | 1.G FE | 1,985,240 | 2,000,000 | 1,962,560 | 1,989,251 | 0 | 1,279 | 0 | 0 | 4.200 | 4.289 | JJ | 38,733 | 84,000 | 08/05/2022 | 01/15/2033 | 2,042,000 |
| 94106B-AJ-0 | WASTE CONNECTIONS INC | | 1.G FE | 3,036,210 | 3,000,000 | 3,106,770 | 3,034,727 | 0 | (1,483) | 0 | 0 | 5.250 | 5.092 | MS | 90,563 | 0 | 06/04/2025 | 09/01/2035 | 3,078,750 |
| 94106B-AJ-0 | WASTE CONNECTIONS INC | | 1.G FE | 2,022,420 | 2,000,000 | 2,071,180 | 2,021,517 | 0 | (903) | 0 | 0 | 5.250 | 5.103 | MS | 60,375 | 0 | 06/05/2025 | 09/01/2035 | 2,052,500 |
| 94106B-AJ-0 | WASTE CONNECTIONS INC | | 1.G FE | 4,993,700 | 5,000,000 | 5,177,950 | 4,994,181 | 0 | 481 | 0 | 0 | 5.250 | 5.263 | MS | 150,938 | 0 | 05/28/2025 | 09/01/2035 | 5,131,250 |
| 94106L-BE-8 | WASTE MANAGEMENT INC | | 1.G FE | 1,005,420 | 1,000,000 | 988,910 | 1,001,027 | 0 | (604) | 0 | 0 | 3.150 | 3.085 | MN | 4,025 | 31,500 | 11/28/2017 | 11/15/2027 | 1,015,750 |
| 94106L-BE-8 | WASTE MANAGEMENT INC | | 1.G FE | 1,001,150 | 1,000,000 | 988,910 | 1,000,226 | 0 | (129) | 0 | 0 | 3.150 | 3.136 | MN | 4,025 | 31,500 | 12/18/2017 | 11/15/2027 | 1,015,750 |
| 94106L-BE-8 | WASTE MANAGEMENT INC | | 1.G FE | 2,000,480 | 2,000,000 | 1,977,820 | 2,000,106 | 0 | (54) | 0 | 0 | 3.150 | 3.147 | MN | 8,050 | 63,000 | 11/17/2017 | 11/15/2027 | 2,031,500 |
| 94106L-BP-3 | WASTE MANAGEMENT INC | | 1.G FE | 4,988,150 | 5,000,000 | 4,369,300 | 4,993,733 | 0 | 1,142 | 0 | 0 | 1.500 | 1.525 | MS | 22,083 | 75,000 | 11/05/2020 | 03/15/2031 | 5,037,500 |
| 94106L-BQ-1 | WASTE MANAGEMENT INC | | 1.G FE | 2,999,760 | 3,000,000 | 2,809,410 | 2,999,881 | 0 | 28 | 0 | 0 | 2.000 | 2.001 | JD | 5,000 | 60,000 | 04/28/2021 | 06/01/2029 | 3,030,000 |
| 94106L-BQ-1 | WASTE MANAGEMENT INC | | 1.G FE | 1,996,740 | 2,000,000 | 1,872,940 | 1,998,541 | 0 | 405 | 0 | 0 | 2.000 | 2.022 | JD | 3,333 | 40,000 | 04/29/2021 | 06/01/2029 | 2,020,000 |
| 94106L-BW-8 | WASTE MANAGEMENT INC | | 1.G FE | 6,766,620 | 7,000,000 | 7,183,820 | 6,807,536 | 0 | 18,493 | 0 | 0 | 4.875 | 5.295 | FA | 128,917 | 341,250 | 09/20/2023 | 02/15/2034 | 7,170,625 |
| 94106L-BW-8 | WASTE MANAGEMENT INC | | 1.G FE | 2,776,560 | 3,000,000 | 3,078,780 | 2,814,304 | 0 | 17,407 | 0 | 0 | 4.875 | 5.842 | FA | 55,250 | 146,250 | 10/03/2023 | 02/15/2034 | 3,073,125 |
| 94106L-BY-4 | WASTE MANAGEMENT INC | | 1.G FE | 6,957,510 | 7,000,000 | 7,254,030 | 6,965,354 | 0 | 5,330 | 0 | 0 | 4.950 | 5.054 | JJ | 171,325 | 346,500 | 06/24/2024 | 07/03/2031 | 7,173,250 |
| 94106L-CE-7 | WASTE MANAGEMENT INC | | 1.G FE | 5,798,211 | 5,700,000 | 5,791,998 | 5,797,225 | 0 | (986) | 0 | 0 | 4.950 | 4.714 | MS | 83,078 | 0 | 11/20/2025 | 03/15/2035 | 5,841,075 |
| 94106L-CE-7 | WASTE MANAGEMENT INC | | 1.G FE | 4,976,600 | 5,000,000 | 5,080,700 | 4,977,356 | 0 | 756 | 0 | 0 | 4.950 | 5.011 | MS | 72,875 | 123,750 | 07/24/2025 | 03/15/2035 | 5,123,750 |
| 94106L-CE-7 | WASTE MANAGEMENT INC | | 1.G FE | 4,974,700 | 5,000,000 | 5,080,700 | 4,976,284 | 0 | 1,612 | 0 | 0 | 4.950 | 5.014 | MS | 72,875 | 213,813 | 10/30/2024 | 03/15/2035 | 5,123,750 |
| 94106L-CE-7 | WASTE MANAGEMENT INC | | 1.G FE | 4,925,900 | 5,000,000 | 5,080,700 | 4,929,213 | 0 | 3,313 | 0 | 0 | 4.950 | 5.144 | MS | 72,875 | 123,750 | 06/09/2025 | 03/15/2035 | 5,123,750 |
| 948565-AD-8 | WEEKLEY HOMES LLC (144A) | | 3.C FE | 892,500 | 1,000,000 | 986,980 | 939,853 | 0 | 19,382 | 0 | 0 | 4.875 | 7.363 | MS | 14,354 | 48,750 | 05/30/2023 | 09/15/2028 | 1,024,375 |
| 949746-RW-3 | WELLS FARGO & CO | | 2.A FE | 1,015,480 | 1,000,000 | 997,320 | 1,000,507 | 0 | (1,790) | 0 | 0 | 3.000 | 2.818 | AO | 5,750 | 30,000 | 06/28/2016 | 04/22/2026 | 1,015,000 |
| 949746-RW-3 | WELLS FARGO & CO | | 2.A FE | 1,993,140 | 2,000,000 | 1,994,640 | 1,999,649 | 0 | 721 | 0 | 0 | 3.000 | 3.040 | AO | 11,500 | 60,000 | 04/15/2016 | 04/22/2026 | 2,030,000 |
| 949746-SH-5 | WELLS FARGO & CO | | 2.A FE | 1,995,380 | 2,000,000 | 1,985,760 | 1,999,518 | 0 | 515 | 0 | 0 | 3.000 | 3.027 | AO | 11,333 | 60,000 | 10/18/2016 | 10/23/2026 | 2,030,000 |
| 95000U-2A-0 | WELLS FARGO & CO | | 2.A FE | 1,000,000 | 1,000,000 | 993,730 | 1,000,000 | 0 | 0 | 0 | 0 | 3.584 | 3.584 | MN | 3,883 | 35,840 | 05/15/2017 | 05/22/2028 | 1,017,920 |
| 95000U-2U-6 | WELLS FARGO & CO | | 2.A FE | 5,000,000 | 5,000,000 | 4,668,150 | 5,000,000 | 0 | 0 | 0 | 0 | 3.350 | 3.350 | MS | 55,368 | 167,500 | 02/23/2022 | 03/02/2033 | 5,083,750 |
| 95000U-3V-3 | WELLS FARGO & CO | | 1.E FE | 10,000,000 | 10,000,000 | 10,485,200 | 10,000,000 | 0 | 0 | 0 | 0 | 5.605 | 5.605 | AO | 105,872 | 280,250 | 04/15/2025 | 04/23/2036 | 10,280,250 |
| 95000U-3V-3 | WELLS FARGO & CO | | 1.E FE | 4,980,750 | 5,000,000 | 5,242,600 | 4,981,182 | 0 | 432 | 0 | 0 | 5.605 | 5.652 | AO | 52,936 | 140,125 | 04/22/2025 | 04/23/2036 | 5,140,125 |
| 95000U-3W-1 | WELLS FARGO & CO | | 1.E FE | 13,270,140 | 13,000,000 | 13,421,850 | 13,248,338 | 0 | (21,802) | 0 | 0 | 5.150 | 4.654 | AO | 126,461 | 334,750 | 07/28/2025 | 04/23/2031 | 13,334,750 |
| 95000U-4B-6 | WELLS FARGO & CO | | 1.E FE | 5,019,250 | 5,000,000 | 4,986,250 | 5,018,462 | 0 | (788) | 0 | 0 | 4.892 | 4.843 | MS | 72,021 | 0 | 09/15/2025 | 09/15/2036 | 5,122,300 |
| 95000U-4B-6 | WELLS FARGO & CO | | 1.E FE | 5,016,050 | 5,000,000 | 4,986,250 | 5,015,347 | 0 | (703) | 0 | 0 | 4.892 | 4.851 | MS | 72,021 | 0 | 09/16/2025 | 09/15/2036 | 5,122,300 |
| 95000U-4B-6 | WELLS FARGO & CO | | 1.E FE | 4,999,250 | 5,000,000 | 4,986,250 | 4,999,262 | 0 | 12 | 0 | 0 | 4.892 | 4.893 | MS | 72,021 | 0 | 12/16/2025 | 09/15/2036 | 5,122,300 |
| 95000U-4B-6 | WELLS FARGO & CO | | 1.E FE | 4,993,350 | 5,000,000 | 4,986,250 | 4,993,127 | 0 | (223) | 0 | 0 | 4.892 | 4.908 | MS | 72,021 | 0 | 09/09/2025 | 09/15/2036 | 5,122,300 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 95040Q-AC-8 | WELLTOWER INC | | 1.G FE | 215,506 | 205,000 | 205,010 | 205,055 | 0 | (1,340) | 0 | 0 | 4.250 | 3.873 | AO | 2,178 | 8,713 | 06/01/2017 | 04/01/2026 | 209,356 |
| 95040Q-AC-8 | WELLTOWER INC | | 1.G FE | 992,270 | 1,000,000 | 1,000,050 | 999,651 | 0 | 852 | 0 | 0 | 4.250 | 4.345 | AO | 10,625 | 42,500 | 02/23/2016 | 04/01/2026 | 1,021,250 |
| 95040Q-AD-6 | WELLTOWER INC | | 1.G FE | 999,590 | 1,000,000 | 1,007,080 | 999,838 | 0 | 44 | 0 | 0 | 4.250 | 4.255 | AO | 8,972 | 42,500 | 04/03/2018 | 04/15/2028 | 1,021,250 |
| 95040Q-AR-5 | WELLTOWER INC | | 1.G FE | 3,526,285 | 3,500,000 | 3,378,585 | 3,517,750 | 0 | (2,481) | 0 | 0 | 3.850 | 3.758 | JD | 5,989 | 134,750 | 03/30/2022 | 06/15/2032 | 3,567,375 |
| 95040Q-AR-5 | WELLTOWER INC | | 1.G FE | 1,499,220 | 1,500,000 | 1,447,965 | 1,499,553 | 0 | 57 | 0 | 0 | 3.850 | 3.855 | JD | 2,567 | 57,750 | 03/29/2022 | 06/15/2032 | 1,528,875 |
| 958254-AH-7 | WESTERN GAS PARTNERS LP | | 2.C FE | 994,350 | 1,000,000 | 1,004,900 | 998,494 | 0 | 622 | 0 | 0 | 4.500 | 4.571 | MS | 15,000 | 45,000 | 02/21/2018 | 03/01/2028 | 1,022,500 |
| 960413-AT-9 | WESTLAKE CHEMICAL | | 2.B FE | 1,990,000 | 2,000,000 | 1,993,040 | 1,999,208 | 0 | 1,142 | 0 | 0 | 3.600 | 3.660 | FA | 27,200 | 72,000 | 08/03/2016 | 08/15/2026 | 2,036,000 |
| 960413-BB-7 | WESTLAKE CORP | | 2.B FE | 4,992,600 | 5,000,000 | 5,001,650 | 4,992,347 | 0 | (253) | 0 | 0 | 5.550 | 5.569 | MN | 42,396 | 0 | 11/13/2025 | 11/15/2035 | 5,138,750 |
| 962166-BX-1 | WEYERHAEUSER CO | | 2.B FE | 2,559,616 | 2,542,000 | 2,518,639 | 2,548,904 | 0 | (1,734) | 0 | 0 | 4.000 | 3.919 | MN | 12,992 | 101,680 | 03/13/2019 | 11/15/2029 | 2,592,840 |
| 962166-BX-1 | WEYERHAEUSER CO | | 2.B FE | 1,858,270 | 1,850,000 | 1,832,999 | 1,853,227 | 0 | (808) | 0 | 0 | 4.000 | 3.948 | MN | 9,456 | 74,000 | 03/12/2019 | 11/15/2029 | 1,887,000 |
| 962166-BX-1 | WEYERHAEUSER CO | | 2.B FE | 2,996,760 | 3,000,000 | 2,972,430 | 2,998,501 | 0 | 325 | 0 | 0 | 4.000 | 4.013 | MN | 15,333 | 120,000 | 03/05/2019 | 11/15/2029 | 3,060,000 |
| 963320-AY-2 | WHIRLPOOL CORP | | 3.A FE | 1,999,100 | 2,000,000 | 1,652,580 | 1,652,580 | (346,892) | 86 | 0 | 0 | 2.400 | 2.405 | MN | 6,133 | 48,000 | 04/27/2021 | 05/15/2031 | 2,024,000 |
| 963320-AY-2 | WHIRLPOOL CORP | | 3.A FE | 2,994,660 | 3,000,000 | 2,478,870 | 2,478,870 | (518,083) | 518 | 0 | 0 | 2.400 | 2.420 | MN | 9,200 | 72,000 | 04/26/2021 | 05/15/2031 | 3,036,000 |
| 969457-BZ-2 | WILLIAMS COMPANIES INC | | 2.B FE | 4,589,925 | 4,750,000 | 4,767,575 | 4,610,116 | 0 | 17,269 | 0 | 0 | 4.650 | 5.180 | FA | 83,442 | 220,875 | 10/29/2024 | 08/15/2032 | 4,860,438 |
| 969457-CR-9 | WILLIAMS COMPANIES INC | | 2.B FE | 4,996,000 | 5,000,000 | 5,051,050 | 4,996,360 | 0 | 360 | 0 | 0 | 4.625 | 4.643 | JD | 0 | 115,625 | 06/26/2025 | 06/30/2030 | 5,115,625 |
| 97670M-C*-5 | WISCONSIN GAS LLC | | 1.G Z | 3,000,000 | 3,000,000 | 3,052,752 | 3,000,000 | 0 | 0 | 0 | 0 | 5.390 | 5.390 | AO | 41,323 | 0 | 08/20/2025 | 10/01/2035 | 3,080,850 |
| 976826-BL-0 | WISCONSIN POWER & LIGHT | | 2.A FE | 999,650 | 1,000,000 | 984,500 | 999,903 | 0 | 37 | 0 | 0 | 3.050 | 3.054 | AO | 6,439 | 30,500 | 10/03/2017 | 10/15/2027 | 1,015,250 |
| 976826-BL-0 | WISCONSIN POWER & LIGHT | | 2.A FE | 997,090 | 1,000,000 | 984,500 | 999,384 | 0 | 315 | 0 | 0 | 3.050 | 3.084 | AO | 6,439 | 30,500 | 10/02/2017 | 10/15/2027 | 1,015,250 |
| 976826-BL-0 | WISCONSIN POWER & LIGHT | | 2.A FE | 2,351,635 | 2,465,000 | 2,426,793 | 2,440,243 | 0 | 13,116 | 0 | 0 | 3.050 | 3.633 | AO | 15,872 | 75,183 | 05/30/2018 | 10/15/2027 | 2,502,591 |
| 976826-BM-8 | WISCONSIN POWER & LIGHT | | 2.A FE | 2,793,340 | 2,750,000 | 2,647,920 | 2,765,846 | 0 | (4,572) | 0 | 0 | 3.000 | 2.814 | JJ | 41,250 | 82,500 | 07/02/2019 | 07/01/2029 | 2,791,250 |
| 976826-BM-8 | WISCONSIN POWER & LIGHT | | 2.A FE | 4,985,400 | 5,000,000 | 4,814,400 | 4,994,395 | 0 | 1,496 | 0 | 0 | 3.000 | 3.034 | JJ | 75,000 | 150,000 | 06/17/2019 | 07/01/2029 | 5,075,000 |
| 976826-BP-1 | WISCONSIN POWER & LIGHT | | 2.A FE | 4,292,469 | 4,345,000 | 3,812,216 | 4,313,533 | 0 | 5,130 | 0 | 0 | 1.950 | 2.085 | MS | 24,712 | 84,728 | 09/27/2021 | 09/16/2031 | 4,387,364 |
| 976826-BP-1 | WISCONSIN POWER & LIGHT | | 2.A FE | 567,945 | 575,000 | 504,494 | 570,774 | 0 | 689 | 0 | 0 | 1.950 | 2.087 | MS | 3,270 | 11,213 | 09/27/2021 | 09/16/2031 | 580,606 |
| 98138H-AH-4 | WORKDAY INC | | 2.A FE | 4,999,700 | 5,000,000 | 4,930,500 | 4,999,636 | 0 | 43 | 0 | 0 | 3.700 | 3.701 | AO | 46,250 | 185,000 | 03/30/2022 | 04/01/2029 | 5,092,500 |
| 98138H-AH-4 | WORKDAY INC | | 2.A FE | 13,829,289 | 14,427,000 | 14,226,465 | 13,971,615 | 0 | 126,465 | 0 | 0 | 3.700 | 4.758 | AO | 133,450 | 533,799 | 11/13/2024 | 04/01/2029 | 14,693,900 |
| 98138H-AJ-0 | WORKDAY INC | | 2.A FE | 4,612,850 | 5,000,000 | 4,785,650 | 4,663,174 | 0 | 44,730 | 0 | 0 | 3.800 | 5.070 | AO | 47,500 | 190,000 | 11/13/2024 | 04/01/2032 | 5,095,000 |
| 37441Q-AA-9 | WRANGLER HOLDCO (144A) | | 3.C FE | 1,021,250 | 1,000,000 | 1,050,770 | 1,017,370 | 0 | (3,880) | 0 | 0 | 6.625 | 6.024 | AO | 16,563 | 66,250 | 03/13/2025 | 04/01/2032 | 1,033,125 |
| 37441Q-AA-9 | WRANGLER HOLDCO (144A) | | 3.C FE | 1,020,000 | 1,000,000 | 1,050,770 | 1,016,344 | 0 | (3,656) | 0 | 0 | 6.625 | 6.059 | AO | 16,563 | 66,250 | 03/13/2025 | 04/01/2032 | 1,033,125 |
| 92940P-AE-4 | WRKCO INC | | 2.B FE | 2,999,280 | 3,000,000 | 2,986,620 | 2,999,716 | 0 | 80 | 0 | 0 | 3.900 | 3.903 | JD | 9,750 | 117,000 | 05/16/2019 | 06/01/2028 | 3,058,500 |
| 96145D-AH-8 | WRKCO INC | | 2.B FE | 2,994,810 | 3,000,000 | 2,994,210 | 2,998,538 | 0 | 560 | 0 | 0 | 4.000 | 4.021 | MS | 35,333 | 120,000 | 03/01/2018 | 03/15/2028 | 3,060,000 |
| 983130-AX-3 | WYNN LAS VEGAS (144A) | | 3.C FE | 1,010,000 | 1,000,000 | 1,004,460 | 1,001,427 | 12,695 | (1,188) | 0 | 0 | 5.250 | 5.119 | MN | 6,708 | 52,500 | 05/05/2017 | 05/15/2027 | 1,026,250 |
| 98419M-AJ-9 | XYLEM INC | | 2.B FE | 3,791,320 | 4,000,000 | 3,979,160 | 3,976,090 | 0 | 27,509 | 0 | 0 | 3.250 | 3.982 | MN | 21,667 | 130,000 | 05/10/2018 | 11/01/2026 | 4,065,000 |
| 98459L-AB-9 | YALE UNIVERSITY REV (TAXABLE) S2020 | | 1.A FE | 21,353,992 | 21,076,000 | 19,032,471 | 21,198,215 | 0 | (29,269) | 0 | 0 | 1.482 | 1.334 | AO | 65,940 | 312,346 | 09/17/2020 | 04/15/2030 | 21,232,173 |
| 98459L-AB-9 | YALE UNIVERSITY REV (TAXABLE) S2020 | | 1.A FE | 20,000,000 | 20,000,000 | 18,060,800 | 20,000,000 | 0 | 0 | 0 | 0 | 1.482 | 1.482 | AO | 62,573 | 296,400 | 06/02/2020 | 04/15/2030 | 20,148,200 |
| 98459L-AB-9 | YALE UNIVERSITY REV (TAXABLE) S2020 | | 1.A FE | 10,930,925 | 12,550,000 | 11,333,152 | 11,629,988 | 0 | 196,376 | 0 | 0 | 1.482 | 3.330 | AO | 39,265 | 185,991 | 04/07/2022 | 04/15/2030 | 12,642,996 |
| 98877D-AD-7 | ZF NA CAPITAL (144A) | | 3.C FE | 996,880 | 1,000,000 | 1,024,290 | 998,296 | 0 | 610 | 0 | 0 | 6.875 | 6.950 | AO | 14,705 | 68,750 | 04/04/2023 | 04/14/2028 | 1,034,375 |
| 98978V-AL-7 | ZOETIS INC | | 2.A FE | 994,440 | 1,000,000 | 986,350 | 998,906 | 0 | 603 | 0 | 0 | 3.000 | 3.065 | MS | 9,083 | 30,000 | 09/05/2017 | 09/12/2027 | 1,015,000 |
| 98978V-AL-7 | ZOETIS INC | | 2.A FE | 989,470 | 1,000,000 | 986,350 | 997,938 | 0 | 1,149 | 0 | 0 | 3.000 | 3.124 | MS | 9,083 | 30,000 | 10/04/2017 | 09/12/2027 | 1,015,000 |
| 98978V-AN-3 | ZOETIS INC | | 2.A FE | 1,987,740 | 2,000,000 | 1,999,420 | 1,996,205 | 0 | 1,313 | 0 | 0 | 3.900 | 3.975 | FA | 28,383 | 78,000 | 09/10/2018 | 08/20/2028 | 2,039,000 |
| 98978V-AN-3 | ZOETIS INC | | 2.A FE | 1,972,460 | 2,000,000 | 1,999,420 | 1,991,504 | 0 | 2,967 | 0 | 0 | 3.900 | 4.070 | FA | 28,383 | 78,000 | 09/24/2018 | 08/20/2028 | 2,039,000 |
| 98978V-AS-2 | ZOETIS INC | | 2.A FE | 4,956,850 | 5,000,000 | 4,576,850 | 4,977,715 | 0 | 4,805 | 0 | 0 | 2.000 | 2.107 | MN | 12,778 | 100,000 | 06/25/2021 | 05/15/2030 | 5,050,000 |
| 98978V-AV-5 | ZOETIS INC | | 2.A FE | 5,559,035 | 5,361,000 | 5,703,461 | 5,534,413 | 0 | (21,558) | 0 | 0 | 5.600 | 5.020 | MN | 37,527 | 300,216 | 11/13/2024 | 11/16/2032 | 5,511,108 |
| 98978V-AV-5 | ZOETIS INC | | 2.A FE | 3,093,390 | 3,000,000 | 3,191,640 | 3,068,375 | 0 | (8,442) | 0 | 0 | 5.600 | 5.189 | MN | 21,000 | 168,000 | 11/21/2022 | 11/16/2032 | 3,084,000 |
| 98978V-AV-5 | ZOETIS INC | | 2.A FE | 2,053,220 | 2,000,000 | 2,127,760 | 2,038,963 | 0 | (4,798) | 0 | 0 | 5.600 | 5.248 | MN | 14,000 | 112,000 | 11/17/2022 | 11/16/2032 | 2,056,000 |
| 98978V-AX-1 | ZOETIS INC | | 2.A FE | 2,997,360 | 3,000,000 | 3,033,990 | 2,997,321 | 0 | (39) | 0 | 0 | 5.000 | 5.011 | FA | 55,417 | 0 | 09/03/2025 | 08/17/2035 | 3,075,000 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 01626P-AH-9 | ALIMENTATION COUCHE - TARD (144A) | | 2.A FE | 1,010,350 | 1,000,000 | 993,710 | 1,001,656 | 0 | (1,192) | 0 | 0 | 3.550 | 3.422 | JJ | 15,285 | 35,500 | 10/04/2017 | 07/26/2027 | 1,017,750 |
| 01626P-AH-9 | ALIMENTATION COUCHE - TARD (144A) | | 2.A FE | 1,008,830 | 1,000,000 | 993,710 | 1,001,387 | 0 | (996) | 0 | 0 | 3.550 | 3.443 | JJ | 15,285 | 35,500 | 07/20/2017 | 07/26/2027 | 1,017,750 |
| 01626P-AH-9 | ALIMENTATION COUCHE - TARD (144A) | | 2.A FE | 998,660 | 1,000,000 | 993,710 | 999,739 | 0 | 147 | 0 | 0 | 3.550 | 3.566 | JJ | 15,285 | 35,500 | 07/19/2017 | 07/26/2027 | 1,017,750 |
| 01626P-AH-9 | ALIMENTATION COUCHE - TARD (144A) | | 2.A FE | 340,310 | 355,000 | 352,767 | 352,112 | 0 | 1,742 | 0 | 0 | 3.550 | 4.089 | JJ | 5,426 | 12,603 | 04/03/2018 | 07/26/2027 | 361,301 |
| 01626P-AH-9 | ALIMENTATION COUCHE - TARD (144A) | | 2.A FE | 958,280 | 1,000,000 | 993,710 | 991,775 | 0 | 4,961 | 0 | 0 | 3.550 | 4.095 | JJ | 15,285 | 35,500 | 04/18/2018 | 07/26/2027 | 1,017,750 |
| 01626P-AH-9 | ALIMENTATION COUCHE - TARD (144A) | | 2.A FE | 473,925 | 500,000 | 496,855 | 494,781 | 0 | 3,144 | 0 | 0 | 3.550 | 4.243 | JJ | 7,642 | 17,750 | 05/30/2018 | 07/26/2027 | 508,875 |
| 001940-AC-9 | ATS CORP (144A) | | 4.A FE | 1,350,000 | 1,500,000 | 1,469,175 | 1,413,064 | 0 | 25,973 | 0 | 0 | 4.125 | 6.304 | JD | 2,750 | 61,875 | 06/12/2023 | 12/15/2028 | 1,530,938 |
| 001940-AC-9 | ATS CORP (144A) | | 4.A FE | 629,125 | 700,000 | 685,615 | 658,784 | 0 | 12,305 | 0 | 0 | 4.125 | 6.340 | JD | 1,283 | 28,875 | 06/16/2023 | 12/15/2028 | 714,438 |
| 001940-AC-9 | ATS CORP (144A) | | 4.A FE | 110,938 | 125,000 | 122,431 | 116,999 | 0 | 2,379 | 0 | 0 | 4.125 | 6.541 | JD | 229 | 5,156 | 04/21/2023 | 12/15/2028 | 127,578 |
| 06368L-AQ-9 | BANK OF MONTREAL | | 1.F FE | 4,997,800 | 5,000,000 | 5,068,600 | 4,998,861 | 0 | 446 | 0 | 0 | 4.700 | 4.710 | MS | 69,847 | 235,000 | 09/07/2022 | 09/14/2027 | 5,117,500 |
| 064159-4B-9 | BANK OF NOVA SCOTIA | | 1.F FE | 19,974,400 | 20,000,000 | 17,851,600 | 19,985,189 | 0 | 2,444 | 0 | 0 | 2.150 | 2.164 | FA | 179,167 | 430,000 | 06/21/2021 | 08/01/2031 | 20,215,000 |
| 06417X-AE-1 | BANK OF NOVA SCOTIA | | 1.F FE | 7,533,600 | 8,000,000 | 7,157,040 | 7,697,537 | 0 | 44,427 | 0 | 0 | 2.450 | 3.137 | FA | 81,122 | 196,000 | 02/22/2022 | 02/02/2032 | 8,098,000 |
| 13607H-R5-3 | CANADIAN IMPERIAL BANK LS:692K | LS | 1.F FE | 14,946,300 | 15,000,000 | 14,311,650 | 14,963,546 | 0 | 5,007 | 0 | 0 | 3.600 | 3.643 | AO | 126,000 | 540,000 | 03/30/2022 | 04/07/2032 | 15,270,000 |
| 136375-BD-3 | CANADIAN NATIONAL RAILWAY | | 1.F FE | 3,734,070 | 3,000,000 | 3,220,950 | 3,212,112 | 0 | (77,965) | 0 | 0 | 6.900 | 3.945 | JJ | 95,450 | 207,000 | 05/24/2018 | 07/15/2028 | 3,103,500 |
| 136375-CJ-9 | CANADIAN NATIONAL RAILWAY | | 1.F FE | 1,907,320 | 2,000,000 | 1,996,100 | 1,997,659 | 0 | 13,022 | 0 | 0 | 2.750 | 3.425 | MS | 18,333 | 55,000 | 04/09/2018 | 03/01/2026 | 2,027,500 |
| 136375-CJ-9 | CANADIAN NATIONAL RAILWAY | | 1.F FE | 4,805,650 | 5,000,000 | 4,990,250 | 4,982,264 | 0 | 100,225 | 0 | 0 | 2.750 | 4.851 | MS | 45,833 | 137,500 | 03/13/2024 | 03/01/2026 | 5,068,750 |
| 136375-DC-3 | CANADIAN NATIONAL RAILWAY | | 1.F FE | 3,983,240 | 4,000,000 | 3,883,720 | 3,988,125 | 0 | 1,536 | 0 | 0 | 3.850 | 3.901 | FA | 62,456 | 154,000 | 08/17/2022 | 08/05/2032 | 4,077,000 |
| 136375-DR-0 | CANADIAN NATIONAL RAILWAY | | 1.F FE | 4,093,772 | 4,300,000 | 4,236,188 | 4,112,630 | 0 | 16,766 | 0 | 0 | 4.375 | 4.997 | MS | 53,825 | 188,125 | 11/13/2024 | 09/18/2034 | 4,394,063 |
| 13645R-AT-1 | CANADIAN PACIFIC RAILWAY | | 2.A FE | 996,470 | 1,000,000 | 999,340 | 999,918 | 0 | 373 | 0 | 0 | 3.700 | 3.741 | FA | 15,417 | 37,000 | 07/29/2015 | 02/01/2026 | 1,018,500 |
| 13645R-AY-0 | CANADIAN PACIFIC RAILWAY | | 2.A FE | 3,493,101 | 3,465,000 | 3,467,391 | 3,472,479 | 0 | (3,214) | 0 | 0 | 4.000 | 3.896 | JD | 11,550 | 138,600 | 09/28/2018 | 06/01/2028 | 3,534,300 |
| 13645R-AY-0 | CANADIAN PACIFIC RAILWAY | | 2.A FE | 1,998,160 | 2,000,000 | 2,001,380 | 1,999,443 | 0 | 194 | 0 | 0 | 4.000 | 4.011 | JD | 6,667 | 80,000 | 05/14/2018 | 06/01/2028 | 2,040,000 |
| 13645R-BF-0 | CANADIAN PACIFIC RAILWAY | | 2.A FE | 10,583,100 | 11,000,000 | 9,899,780 | 10,732,986 | 0 | 40,764 | 0 | 0 | 2.450 | 2.899 | JD | 21,710 | 269,500 | 03/02/2022 | 12/02/2031 | 11,134,750 |
| 13648T-AA-5 | CANADIAN PACIFIC RAILWAY | | 2.A FE | 3,114,030 | 3,000,000 | 2,761,320 | 3,052,460 | 0 | (12,843) | 0 | 0 | 2.050 | 1.589 | MS | 19,817 | 61,500 | 01/19/2021 | 03/05/2030 | 3,030,750 |
| 13648T-AA-5 | CANADIAN PACIFIC RAILWAY | | 2.A FE | 6,183,120 | 6,000,000 | 5,522,640 | 6,084,729 | 0 | (20,697) | 0 | 0 | 2.050 | 1.677 | MS | 39,633 | 123,000 | 02/02/2021 | 03/05/2030 | 6,061,500 |
| 13648T-AA-5 | CANADIAN PACIFIC RAILWAY | | 2.A FE | 2,994,060 | 3,000,000 | 2,761,320 | 2,997,335 | 0 | 596 | 0 | 0 | 2.050 | 2.072 | MS | 19,817 | 61,500 | 03/03/2020 | 03/05/2030 | 3,030,750 |
| 13648T-AB-3 | CANADIAN PACIFIC RAILWAY | | 2.A FE | 949,070 | 1,000,000 | 995,730 | 992,668 | 0 | 16,810 | 0 | 0 | 3.125 | 4.908 | JD | 2,604 | 31,250 | 04/19/2023 | 06/01/2026 | 1,015,625 |
| 124900-AD-3 | CCL INDUSTRIES INC (144A) | | 2.B FE | 9,127,890 | 8,620,000 | 8,138,487 | 8,877,272 | 0 | (58,171) | 0 | 0 | 3.050 | 2.295 | JD | 21,909 | 262,910 | 07/06/2021 | 06/01/2030 | 8,751,455 |
| 29250N-CK-9 | ENBRIDGE INC | | 2.A FE | 5,014,100 | 5,000,000 | 5,175,350 | 5,013,422 | 0 | (678) | 0 | 0 | 5.550 | 5.513 | JD | 8,479 | 138,750 | 06/17/2025 | 06/20/2035 | 5,138,750 |
| 29250N-CP-8 | ENBRIDGE INC | | 2.A FE | 5,040,100 | 5,000,000 | 5,052,800 | 5,039,557 | 0 | (543) | 0 | 0 | 5.200 | 5.095 | MN | 29,611 | 0 | 11/25/2025 | 11/20/2035 | 5,130,000 |
| 29250N-CP-8 | ENBRIDGE INC | | 2.A FE | 5,000,400 | 5,000,000 | 5,052,800 | 5,000,117 | 0 | (283) | 0 | 0 | 5.200 | 5.200 | MN | 29,611 | 0 | 11/20/2025 | 11/20/2035 | 5,130,000 |
| 31429K-AK-9 | FEDERATION DES CAISSES DESJARDINS (144A) | | 1.E FE | 3,998,960 | 4,000,000 | 4,146,400 | 3,999,123 | 0 | 203 | 0 | 0 | 5.700 | 5.706 | MS | 67,767 | 228,000 | 03/07/2023 | 03/14/2028 | 4,114,000 |
| 375916-AF-0 | GILDAN ACTIVEWEAR INC (144A) | | 2.C FE | 2,002,380 | 2,000,000 | 1,990,800 | 2,002,147 | 0 | (233) | 0 | 0 | 4.700 | 4.673 | AO | 21,933 | 0 | 09/24/2025 | 10/07/2030 | 2,047,000 |
| 375916-AG-8 | GILDAN ACTIVEWEAR INC (144A) | | 2.C FE | 2,505,175 | 2,500,000 | 2,495,750 | 2,504,861 | 0 | (314) | 0 | 0 | 5.400 | 5.373 | AO | 31,500 | 0 | 09/24/2025 | 10/07/2035 | 2,567,500 |
| 56501R-AC-0 | MANULIFE FINANCIAL CORP | | 1.F FE | 1,060,120 | 1,000,000 | 1,000,180 | 1,001,377 | 0 | (8,141) | 0 | 0 | 4.150 | 3.314 | MS | 13,488 | 41,500 | 11/16/2017 | 03/04/2026 | 1,020,750 |
| 56501R-AC-0 | MANULIFE FINANCIAL CORP | | 1.F FE | 2,008,960 | 2,000,000 | 2,000,360 | 2,000,045 | 0 | (1,404) | 0 | 0 | 4.150 | 4.082 | MS | 26,975 | 83,000 | 04/26/2018 | 03/04/2026 | 2,041,500 |
| 56501R-AE-6 | MANULIFE FINANCIAL CORP | | 1.G FE | 3,000,000 | 3,000,000 | 2,991,240 | 3,000,000 | 0 | 0 | 0 | 0 | 4.061 | 4.061 | FA | 42,979 | 121,830 | 02/21/2017 | 02/24/2032 | 3,060,915 |
| 56501R-AN-6 | MANULIFE FINANCIAL CORP | | 1.F FE | 10,000,000 | 10,000,000 | 9,587,600 | 10,000,000 | 0 | 0 | 0 | 0 | 3.703 | 3.703 | MS | 108,004 | 370,300 | 03/14/2022 | 03/16/2032 | 10,185,150 |
| 67077M-AE-8 | NUTRIEN LTD | | 2.B FE | 992,570 | 1,000,000 | 999,920 | 999,037 | 0 | 952 | 0 | 0 | 4.000 | 4.102 | JD | 1,778 | 40,000 | 04/10/2018 | 12/15/2026 | 1,020,000 |
| 67077M-AT-5 | NUTRIEN LTD | | 2.B FE | 4,983,850 | 5,000,000 | 4,993,750 | 4,993,712 | 0 | 1,691 | 0 | 0 | 4.200 | 4.240 | AO | 52,500 | 210,000 | 03/19/2019 | 04/01/2029 | 5,105,000 |
| 67077M-AW-8 | NUTRIEN LTD | | 2.B FE | 1,739,520 | 2,000,000 | 1,891,540 | 1,824,312 | 0 | 34,949 | 0 | 0 | 2.950 | 5.225 | MN | 7,867 | 59,000 | 06/21/2023 | 05/13/2030 | 2,029,500 |
| 67077M-BF-4 | NUTRIEN LTD | | 2.B FE | 2,998,800 | 3,000,000 | 3,097,530 | 2,998,667 | 0 | (133) | 0 | 0 | 5.250 | 5.257 | MS | 47,688 | 78,313 | 03/12/2025 | 03/12/2032 | 3,078,750 |
| 67077M-BF-4 | NUTRIEN LTD | | 2.B FE | 6,982,220 | 7,000,000 | 7,227,570 | 6,983,354 | 0 | 1,134 | 0 | 0 | 5.250 | 5.294 | MS | 111,271 | 182,729 | 03/11/2025 | 03/12/2032 | 7,183,750 |
| 67077M-BD-9 | NUTRIEN LTD LS:1.3M | LS | 2.B FE | 5,979,420 | 6,000,000 | 6,192,060 | 5,981,782 | 0 | 1,643 | 0 | 0 | 5.400 | 5.445 | JD | 9,000 | 324,000 | 06/17/2024 | 06/21/2034 | 6,162,000 |
| 67077M-BD-9 | NUTRIEN LTD LS:444K | LS | 2.B FE | 1,991,260 | 2,000,000 | 2,064,020 | 1,992,315 | 0 | 694 | 0 | 0 | 5.400 | 5.457 | JD | 3,000 | 108,000 | 07/23/2024 | 06/21/2034 | 2,054,000 |
| 76774L-AC-1 | RITCHIE BROS HLDGS INC (144A) | | 3.C FE | 2,080,000 | 2,000,000 | 2,093,420 | 2,039,922 | 0 | (16,388) | 0 | 0 | 7.750 | 6.753 | MS | 45,639 | 155,000 | 06/01/2023 | 03/15/2031 | 2,077,500 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 775109-BF-7 | ROGERS COMMUNICATIONS INC | | 2.C FE | 983,540 | 1,000,000 | 990,050 | 998,339 | 0 | 1,827 | 0 | 0 | 2.900 | 3.092 | MN | 3,706 | 30,000 | 11/01/2016 | 11/15/2026 | 1,014,500 |
| 775109-BF-7 | ROGERS COMMUNICATIONS INC | | 2.C FE | 1,904,160 | 2,000,000 | 1,980,100 | 1,989,053 | 0 | 12,092 | 0 | 0 | 2.900 | 3.540 | MN | 7,411 | 60,000 | 02/06/2018 | 11/15/2026 | 2,029,000 |
| 775109-BF-7 | ROGERS COMMUNICATIONS INC | | 2.C FE | 921,010 | 1,000,000 | 990,050 | 990,205 | 0 | 10,786 | 0 | 0 | 2.900 | 4.051 | MN | 3,706 | 30,000 | 09/28/2018 | 11/15/2026 | 1,014,500 |
| 775109-CG-4 | ROGERS COMMUNICATIONS INC | | 2.C FE | 4,999,550 | 5,000,000 | 4,951,750 | 4,999,729 | 0 | 94 | 0 | 0 | 3.200 | 3.202 | MS | 47,111 | 165,000 | 03/07/2022 | 03/15/2027 | 5,080,000 |
| 775109-CH-2 | ROGERS COMMUNICATIONS INC | | 2.C FE | 3,991,080 | 4,000,000 | 3,770,000 | 3,993,910 | 0 | 830 | 0 | 0 | 3.800 | 3.827 | MS | 44,756 | 156,000 | 03/07/2022 | 03/15/2032 | 4,076,000 |
| 775109-CH-2 | ROGERS COMMUNICATIONS INC | | 2.C FE | 2,961,600 | 3,000,000 | 2,827,500 | 2,974,335 | 0 | 3,564 | 0 | 0 | 3.800 | 3.956 | MS | 33,567 | 117,000 | 03/08/2022 | 03/15/2032 | 3,057,000 |
| 87971M-BD-4 | TELUS CORP | | 2.B FE | 2,786,102 | 3,024,000 | 2,982,571 | 2,989,553 | 0 | 29,341 | 0 | 0 | 2.800 | 3.842 | FA | 31,752 | 84,672 | 02/13/2018 | 02/16/2027 | 3,066,336 |
| 87971M-BD-4 | TELUS CORP | | 2.B FE | 3,734,116 | 4,100,000 | 4,043,830 | 4,045,053 | 0 | 46,723 | 0 | 0 | 2.800 | 4.028 | FA | 43,050 | 114,800 | 06/07/2018 | 02/16/2027 | 4,157,400 |
| 87971M-BF-9 | TELUS CORP | | 2.B FE | 2,178,308 | 2,200,000 | 2,187,328 | 2,195,408 | 0 | 2,506 | 0 | 0 | 3.700 | 3.825 | MS | 23,968 | 81,400 | 03/22/2018 | 09/15/2027 | 2,240,700 |
| 87971M-BF-9 | TELUS CORP | | 2.B FE | 1,979,180 | 2,000,000 | 1,988,480 | 1,995,596 | 0 | 2,405 | 0 | 0 | 3.700 | 3.832 | MS | 21,789 | 74,000 | 03/27/2018 | 09/15/2027 | 2,037,000 |
| 87971M-BW-2 | TELUS CORP | | 2.B FE | 2,925,210 | 3,000,000 | 2,773,350 | 2,949,773 | 0 | 6,865 | 0 | 0 | 3.400 | 3.697 | MN | 13,600 | 102,000 | 03/15/2022 | 05/13/2032 | 3,051,000 |
| 89114T-ZJ-4 | TORONTO-DOMINION BANK | | 1.F FE | 24,898,750 | 25,000,000 | 22,375,000 | 24,939,545 | 0 | 9,869 | 0 | 0 | 2.000 | 2.045 | MS | 154,167 | 500,000 | 09/07/2021 | 09/10/2031 | 25,250,000 |
| 89114T-ZV-7 | TORONTO-DOMINION BANK | | 1.F FE | 3,992,200 | 4,000,000 | 3,729,880 | 3,994,753 | 0 | 737 | 0 | 0 | 3.200 | 3.223 | MS | 39,467 | 128,000 | 03/07/2022 | 03/10/2032 | 4,064,000 |
| 89114T-ZV-7 | TORONTO-DOMINION BANK | | 1.F FE | 2,979,180 | 3,000,000 | 2,797,410 | 2,986,225 | 0 | 1,962 | 0 | 0 | 3.200 | 3.282 | MS | 29,600 | 96,000 | 03/08/2022 | 03/10/2032 | 3,048,000 |
| 89352H-AW-9 | TRANSCANADA PIPELINES | | 2.B FE | 1,992,220 | 2,000,000 | 2,004,460 | 1,997,771 | 0 | 841 | 0 | 0 | 4.250 | 4.298 | MN | 10,861 | 85,000 | 05/03/2018 | 05/15/2028 | 2,042,500 |
| 92660F-AT-1 | VIDEOTRON LTD (144A) | | 2.C FE | 4,997,000 | 5,000,000 | 5,114,100 | 4,996,691 | 0 | 66 | 0 | 0 | 5.700 | 5.709 | JJ | 131,417 | 195,542 | 11/04/2024 | 01/15/2035 | 5,142,500 |
| 00913R-AD-8 | AIR LIQUIDE FINANCE (144A) | | 1.F FE | 996,220 | 1,000,000 | 990,610 | 999,666 | 0 | 414 | 0 | 0 | 2.500 | 2.543 | MS | 6,458 | 25,000 | 09/22/2016 | 09/27/2026 | 1,012,500 |
| 00913R-AD-8 | AIR LIQUIDE FINANCE (144A) | | 1.F FE | 1,100,203 | 1,140,000 | 1,129,295 | 1,136,312 | 0 | 4,813 | 0 | 0 | 2.500 | 2.941 | MS | 7,363 | 28,500 | 08/28/2017 | 09/27/2026 | 1,154,250 |
| 00913R-AD-8 | AIR LIQUIDE FINANCE (144A) | | 1.F FE | 1,112,777 | 1,187,000 | 1,175,854 | 1,178,832 | 0 | 10,649 | 0 | 0 | 2.500 | 3.444 | MS | 7,666 | 29,675 | 02/26/2019 | 09/27/2026 | 1,201,838 |
| 00913R-AD-8 | AIR LIQUIDE FINANCE (144A) | | 1.F FE | 5,953,633 | 6,335,000 | 6,275,514 | 6,260,312 | 0 | 96,924 | 0 | 0 | 2.500 | 4.126 | MS | 40,914 | 158,375 | 09/01/2022 | 09/27/2026 | 6,414,188 |
| 00913R-AF-3 | AIR LIQUIDE FINANCE (144A) | | 1.F FE | 1,960,340 | 2,000,000 | 1,876,920 | 1,984,033 | 0 | 4,070 | 0 | 0 | 2.250 | 2.477 | MS | 13,750 | 45,000 | 10/15/2019 | 09/10/2029 | 2,022,500 |
| 00913R-AF-3 | AIR LIQUIDE FINANCE (144A) | | 1.F FE | 398,399 | 450,000 | 422,307 | 421,509 | 0 | 7,000 | 0 | 0 | 2.250 | 4.114 | MS | 3,094 | 10,125 | 07/07/2022 | 09/10/2029 | 455,063 |
| 00913R-AF-3 | AIR LIQUIDE FINANCE (144A) | | 1.F FE | 1,366,244 | 1,545,000 | 1,449,921 | 1,446,273 | 0 | 24,245 | 0 | 0 | 2.250 | 4.132 | MS | 10,622 | 34,763 | 07/07/2022 | 09/10/2029 | 1,562,381 |
| 009279-AA-8 | AIRBUS SE (144A) | | 1.F FE | 1,004,250 | 1,000,000 | 991,790 | 1,000,542 | 0 | (510) | 0 | 0 | 3.150 | 3.096 | AO | 7,000 | 31,500 | 11/30/2017 | 04/10/2027 | 1,015,750 |
| 009279-AA-8 | AIRBUS SE (144A) | | 1.F FE | 1,003,700 | 1,000,000 | 991,790 | 1,000,441 | 0 | (416) | 0 | 0 | 3.150 | 3.106 | AO | 7,000 | 31,500 | 04/06/2017 | 04/10/2027 | 1,015,750 |
| 009279-AA-8 | AIRBUS SE (144A) | | 1.F FE | 1,001,090 | 1,000,000 | 991,790 | 1,000,140 | 0 | (132) | 0 | 0 | 3.150 | 3.136 | AO | 7,000 | 31,500 | 12/19/2017 | 04/10/2027 | 1,015,750 |
| 009279-AA-8 | AIRBUS SE (144A) | | 1.F FE | 1,518,860 | 1,520,000 | 1,507,521 | 1,519,784 | 0 | 128 | 0 | 0 | 3.150 | 3.159 | AO | 10,640 | 47,880 | 01/16/2018 | 04/10/2027 | 1,543,940 |
| 009279-AA-8 | AIRBUS SE (144A) | | 1.F FE | 1,998,120 | 2,000,000 | 1,983,580 | 1,999,666 | 0 | 206 | 0 | 0 | 3.150 | 3.161 | AO | 14,000 | 63,000 | 04/05/2017 | 04/10/2027 | 2,031,500 |
| 009279-AA-8 | AIRBUS SE (144A) | | 1.F FE | 1,960,960 | 2,000,000 | 1,983,580 | 1,993,759 | 0 | 4,651 | 0 | 0 | 3.150 | 3.399 | AO | 14,000 | 63,000 | 02/05/2018 | 04/10/2027 | 2,031,500 |
| 01748T-AB-7 | ALLEGION PLC | | 2.B FE | 2,007,120 | 2,000,000 | 1,953,040 | 2,002,804 | 0 | (741) | 0 | 0 | 3.500 | 3.457 | AO | 17,500 | 70,000 | 09/20/2019 | 10/01/2029 | 2,035,000 |
| 034863-AU-4 | ANGLO AMERICAN CAPITAL (144A) | | 2.B FE | 995,460 | 1,000,000 | 1,006,340 | 998,754 | 0 | 499 | 0 | 0 | 4.500 | 4.557 | MS | 13,125 | 45,000 | 03/13/2018 | 03/15/2028 | 1,022,500 |
| 034863-BA-7 | ANGLO AMERICAN CAPITAL (144A) | | 2.B FE | 2,992,500 | 3,000,000 | 2,775,420 | 2,995,743 | 0 | 733 | 0 | 0 | 2.875 | 2.904 | MS | 24,677 | 86,250 | 03/15/2021 | 03/17/2031 | 3,043,125 |
| 034863-BB-5 | ANGLO AMERICAN CAPITAL (144A) | | 2.B FE | 2,980,560 | 3,000,000 | 2,964,720 | 2,990,273 | 0 | 2,746 | 0 | 0 | 3.875 | 3.982 | MS | 33,583 | 116,250 | 03/14/2022 | 03/16/2029 | 3,058,125 |
| 00182E-BF-5 | ANZ NEW ZEALAND INTL/LDN (144A) | | 1.E FE | 1,995,800 | 2,000,000 | 1,989,120 | 1,999,228 | 0 | 462 | 0 | 0 | 3.450 | 3.475 | JJ | 31,242 | 69,000 | 07/11/2017 | 07/17/2027 | 2,034,500 |
| 00182E-BJ-7 | ANZ NEW ZEALAND INTL/LDN (144A) | | 1.E FE | 996,570 | 1,000,000 | 991,520 | 999,177 | 0 | 372 | 0 | 0 | 3.450 | 3.491 | JJ | 15,238 | 34,500 | 01/16/2018 | 01/21/2028 | 1,017,250 |
| 00216L-AF-0 | ASB BANK LIMITED (144A) | | 1.D FE | 3,000,000 | 3,000,000 | 3,085,470 | 3,000,000 | 0 | 0 | 0 | 0 | 5.398 | 5.398 | MN | 13,945 | 161,940 | 11/21/2022 | 11/29/2027 | 3,080,970 |
| 046353-AV-0 | ASTRAZENECA PLC | | 1.E FE | 1,995,892 | 2,176,000 | 2,157,983 | 2,151,993 | 0 | 85,656 | 0 | 0 | 0.700 | 4.840 | AO | 3,512 | 15,232 | 02/20/2024 | 04/08/2026 | 2,183,616 |
| 046353-AW-8 | ASTRAZENECA PLC | | 1.E FE | 4,922,200 | 5,000,000 | 4,447,000 | 4,961,495 | 0 | 8,011 | 0 | 0 | 1.375 | 1.549 | FA | 27,500 | 68,750 | 12/07/2020 | 08/06/2030 | 5,034,375 |
| 046353-AW-8 | ASTRAZENECA PLC | | 1.E FE | 7,225,835 | 7,344,000 | 6,531,754 | 7,285,503 | 0 | 12,168 | 0 | 0 | 1.375 | 1.555 | FA | 40,392 | 100,980 | 12/07/2020 | 08/06/2030 | 7,394,490 |
| 046353-AW-8 | ASTRAZENECA PLC | | 1.E FE | 2,951,460 | 3,000,000 | 2,668,200 | 2,975,972 | 0 | 4,998 | 0 | 0 | 1.375 | 1.556 | FA | 16,500 | 41,250 | 12/07/2020 | 08/06/2030 | 3,020,625 |
| 05635J-AB-6 | BACARDI LTD (144A) | | 2.C FE | 1,897,440 | 2,000,000 | 2,027,000 | 1,916,348 | 0 | 8,619 | 0 | 0 | 5.400 | 6.106 | JD | 4,500 | 108,000 | 09/21/2023 | 06/15/2033 | 2,054,000 |
| 067316-AD-1 | BACARDI LTD (144A) | | 2.C FE | 1,992,540 | 2,000,000 | 1,983,760 | 1,999,526 | 0 | 830 | 0 | 0 | 2.750 | 2.793 | JJ | 25,208 | 55,000 | 07/07/2016 | 07/15/2026 | 2,027,500 |
| 067316-AD-1 | BACARDI LTD (144A) | | 2.C FE | 976,770 | 1,000,000 | 991,880 | 998,387 | 0 | 2,895 | 0 | 0 | 2.750 | 3.051 | JJ | 12,604 | 27,500 | 08/31/2017 | 07/15/2026 | 1,013,750 |
| 067316-AF-6 | BACARDI LTD (144A) | | 2.C FE | 3,987,240 | 4,000,000 | 4,030,800 | 3,996,240 | 0 | 1,382 | 0 | 0 | 4.700 | 4.740 | MN | 23,500 | 188,000 | 04/24/2018 | 05/15/2028 | 4,094,000 |
| 05523R-AF-4 | BAE SYSTEMS PLC (144A) | | 1.G FE | 4,761,350 | 5,000,000 | 4,437,200 | 4,866,838 | 0 | 24,086 | 0 | 0 | 1.900 | 2.456 | FA | 35,625 | 95,000 | 06/02/2021 | 02/15/2031 | 5,047,500 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 05523R-AF-4 | BAE SYSTEMS PLC (144A) | | 1.G FE | 4,746,600 | 5,000,000 | 4,437,200 | 4,860,476 | 0 | 25,216 | 0 | 0 | 1.900 | 2.483 | FA | 35,625 | 95,000 | 04/07/2021 | 02/15/2031 | 5,047,500 |
| 05523R-AL-1 | BAE SYSTEMS PLC (144A) | | 1.G FE | 3,069,720 | 3,000,000 | 3,107,730 | 3,062,967 | 0 | (6,279) | 0 | 0 | 5.300 | 4.978 | MS | 41,517 | 159,000 | 12/02/2024 | 03/26/2034 | 3,079,500 |
| 05523R-AL-1 | BAE SYSTEMS PLC (144A) | | 1.G FE | 5,050,600 | 5,000,000 | 5,179,550 | 5,045,543 | 0 | (4,504) | 0 | 0 | 5.300 | 5.159 | MS | 69,194 | 265,000 | 11/19/2024 | 03/26/2034 | 5,132,500 |
| 05523R-AL-1 | BAE SYSTEMS PLC (144A) | | 1.G FE | 10,353,887 | 10,295,000 | 10,664,693 | 10,350,641 | 0 | (3,247) | 0 | 0 | 5.300 | 5.216 | MS | 142,471 | 272,818 | 06/02/2025 | 03/26/2034 | 10,567,818 |
| 05523R-AL-1 | BAE SYSTEMS PLC (144A) | | 1.G FE | 5,022,500 | 5,000,000 | 5,179,550 | 5,020,216 | 0 | (1,992) | 0 | 0 | 5.300 | 5.237 | MS | 69,194 | 265,000 | 11/18/2024 | 03/26/2034 | 5,132,500 |
| 05523R-AL-1 | BAE SYSTEMS PLC (144A) | | 1.G FE | 4,973,550 | 5,000,000 | 5,179,550 | 4,976,814 | 0 | 2,145 | 0 | 0 | 5.300 | 5.369 | MS | 69,194 | 265,000 | 03/19/2024 | 03/26/2034 | 5,132,500 |
| 06738E-AN-5 | BARCLAYS PLC | | 2.A FE | 2,067,580 | 2,000,000 | 2,000,140 | 2,000,218 | 0 | (8,520) | 0 | 0 | 4.375 | 3.937 | JJ | 41,076 | 87,500 | 09/20/2016 | 01/12/2026 | 2,043,750 |
| 06738E-AN-5 | BARCLAYS PLC | | 2.A FE | 1,990,240 | 2,000,000 | 2,000,140 | 1,999,907 | 0 | 1,151 | 0 | 0 | 4.375 | 4.436 | JJ | 41,076 | 87,500 | 01/05/2016 | 01/12/2026 | 2,043,750 |
| 06738E-AU-9 | BARCLAYS PLC | | 2.A FE | 1,006,460 | 1,000,000 | 1,002,810 | 1,000,783 | 0 | (742) | 0 | 0 | 4.337 | 4.257 | JJ | 20,601 | 43,370 | 01/04/2017 | 01/10/2028 | 1,021,685 |
| 06738E-AU-9 | BARCLAYS PLC | | 2.A FE | 1,000,000 | 1,000,000 | 1,002,810 | 1,000,000 | 0 | 0 | 0 | 0 | 4.337 | 4.337 | JJ | 20,601 | 43,370 | 01/03/2017 | 01/10/2028 | 1,021,685 |
| 055451-BA-5 | BHP BILLITON FINANCE USA LTD | | 1.F FE | 2,853,300 | 3,000,000 | 3,062,790 | 2,881,762 | 0 | 13,092 | 0 | 0 | 4.900 | 5.574 | FA | 50,225 | 147,000 | 09/27/2023 | 02/28/2033 | 3,073,500 |
| 055451-BB-3 | BHP BILLITON FINANCE USA LTD | | 1.F FE | 3,016,740 | 3,000,000 | 3,028,050 | 3,004,653 | 0 | (6,823) | 0 | 0 | 5.250 | 5.006 | MS | 49,438 | 157,500 | 03/18/2024 | 09/08/2026 | 3,078,750 |
| 055451-BN-7 | BHP BILLITON FINANCE USA LTD | | 1.F FE | 5,062,100 | 5,000,000 | 5,062,900 | 5,060,656 | 0 | (1,444) | 0 | 0 | 5.000 | 4.844 | FA | 80,556 | 0 | 09/25/2025 | 02/15/2036 | 5,125,000 |
| 055451-BN-7 | BHP BILLITON FINANCE USA LTD | | 1.F FE | 4,982,050 | 5,000,000 | 5,062,900 | 4,982,124 | 0 | 74 | 0 | 0 | 5.000 | 5.045 | FA | 80,556 | 0 | 09/02/2025 | 02/15/2036 | 5,125,000 |
| 191241-AJ-7 | COCA-COLA FEMSA SAB CV | | 1.G FE | 996,040 | 1,000,000 | 847,370 | 997,682 | 0 | 322 | 0 | 0 | 1.850 | 1.887 | MS | 6,115 | 18,500 | 08/26/2020 | 09/01/2032 | 1,009,250 |
| 191241-AJ-7 | COCA-COLA FEMSA SAB CV | | 1.G FE | 1,985,700 | 2,000,000 | 1,694,740 | 1,991,628 | 0 | 1,163 | 0 | 0 | 1.850 | 1.917 | MS | 12,231 | 37,000 | 08/27/2020 | 09/01/2032 | 2,018,500 |
| 21987B-AW-8 | CODELCO (144A) | | 2.A FE | 1,964,740 | 2,000,000 | 1,981,040 | 1,993,425 | 0 | 3,916 | 0 | 0 | 3.625 | 3.839 | FA | 30,007 | 72,500 | 07/25/2017 | 08/01/2027 | 2,036,250 |
| 21987B-AZ-1 | CODELCO (144A) | | 2.A FE | 9,984,600 | 10,000,000 | 9,497,800 | 9,993,383 | 0 | 1,573 | 0 | 0 | 3.000 | 3.018 | MS | 75,000 | 300,000 | 09/23/2019 | 09/30/2029 | 10,150,000 |
| 20271R-AR-1 | COMMONWEALTH BANK AUST NY | | 1.D FE | 5,000,000 | 5,000,000 | 5,013,850 | 5,000,000 | 0 | 0 | 0 | 0 | 5.316 | 5.316 | MS | 79,740 | 265,800 | 03/06/2023 | 03/13/2026 | 5,132,900 |
| 2027A0-HT-9 | COMMONWEALTH BANK OF AUSTRALIA (144A) | | 1.D FE | 999,480 | 1,000,000 | 997,100 | 999,941 | 0 | 40 | 0 | 0 | 2.850 | 2.856 | MN | 3,404 | 28,500 | 05/11/2016 | 05/18/2026 | 1,014,250 |
| 2027A0-HY-8 | COMMONWEALTH BANK OF AUSTRALIA (144A) | | 1.D FE | 997,030 | 1,000,000 | 992,260 | 999,751 | 0 | 327 | 0 | 0 | 2.625 | 2.659 | MS | 8,313 | 26,250 | 08/29/2016 | 09/06/2026 | 1,013,125 |
| 2027A0-HY-8 | COMMONWEALTH BANK OF AUSTRALIA (144A) | | 1.D FE | 1,844,880 | 2,000,000 | 1,984,520 | 1,985,634 | 0 | 20,307 | 0 | 0 | 2.625 | 3.695 | MS | 16,625 | 52,500 | 02/27/2018 | 09/06/2026 | 2,026,250 |
| 2027A0-JT-7 | COMMONWEALTH BANK OF AUSTRALIA (144A) | | 1.D FE | 991,750 | 1,000,000 | 991,180 | 998,343 | 0 | 905 | 0 | 0 | 3.150 | 3.248 | MS | 8,838 | 31,500 | 10/31/2017 | 09/19/2027 | 1,015,750 |
| 2027A0-JZ-3 | COMMONWEALTH BANK OF AUSTRALIA (144A) | | 1.D FE | 3,997,040 | 4,000,000 | 4,009,840 | 3,999,060 | 0 | 321 | 0 | 0 | 3.900 | 3.909 | MS | 45,067 | 156,000 | 03/12/2018 | 03/16/2028 | 4,078,000 |
| 2027A0-JZ-3 | COMMONWEALTH BANK OF AUSTRALIA (144A) | | 1.D FE | 1,979,880 | 2,000,000 | 2,004,920 | 1,994,708 | 0 | 2,204 | 0 | 0 | 3.900 | 4.024 | MS | 22,533 | 78,000 | 04/26/2018 | 03/16/2028 | 2,039,000 |
| 2027A0-KF-5 | COMMONWEALTH BANK OF AUSTRALIA (144A) | | 1.D FE | 4,962,500 | 5,000,000 | 4,451,050 | 4,977,634 | 0 | 3,659 | 0 | 0 | 1.875 | 1.958 | MS | 27,344 | 93,750 | 09/09/2021 | 09/15/2031 | 5,046,875 |
| 2027A0-KF-5 | COMMONWEALTH BANK OF AUSTRALIA (144A) | | 1.D FE | 4,952,150 | 5,000,000 | 4,451,050 | 4,971,470 | 0 | 4,666 | 0 | 0 | 1.875 | 1.981 | MS | 27,344 | 93,750 | 09/08/2021 | 09/15/2031 | 5,046,875 |
| 2027A0-KX-6 | COMMONWEALTH BANK OF AUSTRALIA (144A) | | 1.D FE | 3,007,170 | 3,000,000 | 3,071,730 | 3,005,947 | 0 | (1,223) | 0 | 0 | 4.608 | 4.554 | MS | 40,704 | 69,120 | 03/07/2025 | 03/14/2030 | 3,069,120 |
| 2027A0-KX-6 | COMMONWEALTH BANK OF AUSTRALIA (144A) | | 1.D FE | 4,000,000 | 4,000,000 | 4,095,640 | 4,000,000 | 0 | 0 | 0 | 0 | 4.608 | 4.608 | MS | 54,272 | 92,160 | 03/06/2025 | 03/14/2030 | 4,092,160 |
| 12661P-AC-3 | CSL FINANCE PLC (144A) | | 1.G FE | 2,995,890 | 3,000,000 | 2,950,080 | 2,997,046 | 0 | 378 | 0 | 0 | 4.250 | 4.267 | AO | 22,313 | 127,500 | 04/21/2022 | 04/27/2032 | 3,063,750 |
| 12661P-AC-3 | CSL FINANCE PLC (144A) | | 1.G FE | 4,982,250 | 5,000,000 | 4,916,800 | 4,987,671 | 0 | 1,629 | 0 | 0 | 4.250 | 4.294 | AO | 37,188 | 212,500 | 04/20/2022 | 04/27/2032 | 5,106,250 |
| 12661P-AG-4 | CSL FINANCE PLC (144A) | | 1.G FE | 2,015,180 | 2,000,000 | 2,055,440 | 2,013,540 | 0 | (1,345) | 0 | 0 | 5.106 | 5.002 | AO | 24,679 | 102,120 | 10/30/2024 | 04/03/2034 | 2,051,060 |
| 12661P-AG-4 | CSL FINANCE PLC (144A) | | 1.G FE | 1,464,315 | 1,500,000 | 1,541,580 | 1,468,841 | 0 | 2,910 | 0 | 0 | 5.106 | 5.420 | AO | 18,509 | 76,590 | 05/28/2024 | 04/03/2034 | 1,538,295 |
| 232806-A@-8 | CYPRESS SEMICONDUCTOR CORP | | 2.A FE | 3,000,000 | 3,000,000 | 2,878,721 | 3,000,000 | 0 | 0 | 0 | 0 | 2.830 | 2.830 | JD | 3,538 | 84,900 | 03/26/2021 | 06/16/2029 | 3,042,450 |
| 232806-A#-6 | CYPRESS SEMICONDUCTOR CORP | | 2.A FE | 2,000,000 | 2,000,000 | 1,871,275 | 2,000,000 | 0 | 0 | 0 | 0 | 3.100 | 3.100 | JD | 2,583 | 62,000 | 03/26/2021 | 06/16/2031 | 2,031,000 |
| 23636T-AE-0 | DANONE SA (144A) | | 2.A FE | 3,000,000 | 3,000,000 | 2,975,940 | 3,000,000 | 0 | 0 | 0 | 0 | 2.947 | 2.947 | MN | 14,489 | 88,410 | 10/26/2016 | 11/02/2026 | 3,044,205 |
| 23636A-AR-2 | DANSKE BANK A/S (144A) | | 1.G FE | 3,994,880 | 4,000,000 | 4,032,120 | 3,998,443 | 0 | 557 | 0 | 0 | 4.375 | 4.391 | JD | 8,750 | 175,000 | 06/05/2018 | 06/12/2028 | 4,087,500 |
| 25156P-BB-8 | DEUTSCHE TELEKOM INT FIN (144A) | | 2.A FE | 3,982,080 | 4,000,000 | 4,028,320 | 3,994,758 | 0 | 1,945 | 0 | 0 | 4.375 | 4.431 | JD | 4,375 | 175,000 | 06/14/2018 | 06/21/2028 | 4,087,500 |
| 25243Y-AZ-2 | DIAGEO CAPITAL PLC | | 1.G FE | 548,358 | 500,000 | 499,720 | 513,675 | 0 | (6,158) | 0 | 0 | 3.875 | 2.550 | MN | 2,260 | 19,375 | 01/01/2020 | 05/18/2028 | 509,688 |
| 25243Y-AZ-2 | DIAGEO CAPITAL PLC | | 1.G FE | 3,998,680 | 4,000,000 | 3,997,760 | 3,999,506 | 0 | 142 | 0 | 0 | 3.875 | 3.879 | MN | 18,083 | 155,000 | 05/16/2018 | 05/18/2028 | 4,077,500 |
| 25243Y-BB-4 | DIAGEO CAPITAL PLC | | 1.G FE | 11,891,520 | 12,000,000 | 11,299,080 | 11,955,511 | 0 | 10,939 | 0 | 0 | 2.375 | 2.477 | AO | 53,042 | 285,000 | 09/30/2019 | 10/24/2029 | 12,142,500 |
| 25243Y-BH-1 | DIAGEO CAPITAL PLC | | 1.G FE | 1,087,105 | 1,052,000 | 1,108,513 | 1,082,876 | 0 | (3,715) | 0 | 0 | 5.500 | 4.987 | JJ | 25,233 | 57,860 | 11/04/2024 | 01/24/2033 | 1,080,930 |
| 25243Y-BH-1 | DIAGEO CAPITAL PLC | | 1.G FE | 3,008,663 | 2,913,000 | 3,069,486 | 2,997,145 | 0 | (10,121) | 0 | 0 | 5.500 | 4.995 | JJ | 69,872 | 160,215 | 11/04/2024 | 01/24/2033 | 2,993,108 |
| 25243Y-BK-4 | DIAGEO CAPITAL PLC | | 1.G FE | 2,018,960 | 2,000,000 | 2,020,480 | 2,005,349 | 0 | (7,677) | 0 | 0 | 5.375 | 4.963 | AO | 25,681 | 107,500 | 03/13/2024 | 10/05/2026 | 2,053,750 |
| 25243Y-BE-8 | DIAGEO CAPITAL PLC LS:399K | LS | 1.G FE | 3,664,169 | 3,535,000 | 3,078,773 | 3,609,474 | 0 | (11,512) | 0 | 0 | 2.125 | 1.758 | AO | 12,937 | 75,119 | 01/28/2021 | 04/29/2032 | 3,572,559 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 29446M-AL-6 | EQUINOR ASA | | 1.D FE | 1,998,840 | 2,000,000 | 2,018,580 | 1,998,990 | 0 | 150 | 0 | 0 | 4.250 | 4.271 | JD | 6,847 | 42,264 | 05/27/2025 | 06/02/2028 | 2,042,500 |
| 29446M-AN-2 | EQUINOR ASA | | 1.D FE | 5,176,300 | 5,000,000 | 5,137,450 | 5,175,018 | 0 | (1,282) | 0 | 0 | 5.125 | 4.652 | JD | 19,931 | 0 | 12/04/2025 | 06/03/2035 | 5,128,125 |
| 29446M-AN-2 | EQUINOR ASA | | 1.D FE | 4,998,050 | 5,000,000 | 5,137,450 | 4,997,925 | 0 | (125) | 0 | 0 | 5.125 | 5.130 | JD | 19,931 | 128,125 | 05/27/2025 | 06/03/2035 | 5,128,125 |
| 29446M-AB-8 | EQUINOR ASA LS: 70K | LS | 1.D FE | 11,563,560 | 12,000,000 | 11,970,960 | 11,705,748 | 0 | 100,259 | 0 | 0 | 3.625 | 4.602 | MS | 134,125 | 435,000 | 07/24/2024 | 09/10/2028 | 12,217,500 |
| 30217A-AD-5 | EXPERIAN FINANCE PLC (144A) | | 1.G FE | 4,955,400 | 5,000,000 | 5,117,100 | 4,956,498 | 0 | 1,098 | 0 | 0 | 5.250 | 5.366 | FA | 96,979 | 43,750 | 06/10/2025 | 08/17/2035 | 5,131,250 |
| 36164Q-NA-2 | GE CAPITAL INTL FUNDING | | 1.G FE | 4,172,292 | 4,272,000 | 4,171,394 | 4,172,532 | 0 | 240 | 0 | 0 | 4.418 | 4.715 | MN | 23,592 | 0 | 12/16/2025 | 11/15/2035 | 4,366,368 |
| 36164Q-NA-2 | GE CAPITAL INTL FUNDING | | 1.G FE | 4,770,950 | 5,000,000 | 4,882,250 | 4,783,384 | 0 | 12,434 | 0 | 0 | 4.418 | 4.978 | MN | 27,613 | 220,900 | 04/01/2025 | 11/15/2035 | 5,110,450 |
| 36164Q-NA-2 | GE CAPITAL INTL FUNDING | | 1.G FE | 5,564,431 | 5,943,000 | 5,803,042 | 5,587,713 | 0 | 23,282 | 0 | 0 | 4.418 | 5.199 | MN | 32,820 | 262,562 | 02/20/2025 | 11/15/2035 | 6,074,281 |
| 377373-AH-8 | GLAXOSMITHKLINE CAPITAL | | 1.F FE | 4,947,350 | 5,000,000 | 4,912,900 | 4,980,254 | 0 | 5,323 | 0 | 0 | 3.375 | 3.498 | JD | 14,063 | 168,750 | 03/18/2019 | 06/01/2029 | 5,084,375 |
| 40049J-AT-4 | GRUPO TELEVISA SAB | | 3.A FE | 977,850 | 900,000 | 959,652 | 959,652 | (17,812) | (386) | 0 | 0 | 8.500 | 6.773 | MS | 23,163 | 0 | 12/15/2025 | 03/11/2032 | 938,250 |
| 423012-AF-0 | HEINEKEN NV (144A) | | 2.A FE | 1,011,240 | 1,000,000 | 992,230 | 1,002,251 | 0 | (1,164) | 0 | 0 | 3.500 | 3.373 | JJ | 14,681 | 35,000 | 04/07/2017 | 01/29/2028 | 1,017,500 |
| 423012-AF-0 | HEINEKEN NV (144A) | | 2.A FE | 1,081,401 | 1,072,000 | 1,063,671 | 1,073,884 | 0 | (972) | 0 | 0 | 3.500 | 3.401 | JJ | 15,738 | 37,520 | 04/04/2017 | 01/29/2028 | 1,090,760 |
| 423012-AF-0 | HEINEKEN NV (144A) | | 2.A FE | 1,506,690 | 1,500,000 | 1,488,345 | 1,501,342 | 0 | (685) | 0 | 0 | 3.500 | 3.450 | JJ | 22,021 | 52,500 | 03/28/2017 | 01/29/2028 | 1,526,250 |
| 423012-AF-0 | HEINEKEN NV (144A) | | 2.A FE | 993,520 | 1,000,000 | 992,230 | 998,528 | 0 | 660 | 0 | 0 | 3.500 | 3.573 | JJ | 14,681 | 35,000 | 03/20/2017 | 01/29/2028 | 1,017,500 |
| 423012-AF-0 | HEINEKEN NV (144A) | | 2.A FE | 4,770,550 | 5,000,000 | 4,961,150 | 4,872,600 | 0 | 56,839 | 0 | 0 | 3.500 | 4.800 | JJ | 73,403 | 175,000 | 02/28/2024 | 01/29/2028 | 5,087,500 |
| 423012-AF-0 | HEINEKEN NV (144A) | | 2.A FE | 7,875,480 | 8,365,000 | 8,300,004 | 8,081,175 | 0 | 125,808 | 0 | 0 | 3.500 | 5.241 | JJ | 122,803 | 292,775 | 04/30/2024 | 01/29/2028 | 8,511,388 |
| 404280-BK-4 | HSBC HOLDINGS PLC | | 1.G FE | 2,000,000 | 2,000,000 | 1,997,840 | 2,000,000 | 0 | 0 | 0 | 0 | 4.041 | 4.041 | MS | 24,246 | 80,820 | 03/06/2017 | 03/13/2028 | 2,040,410 |
| 456837-AH-6 | ING GROEP NV | | 1.G FE | 1,717,285 | 1,634,000 | 1,633,820 | 1,646,402 | 0 | (9,656) | 0 | 0 | 3.950 | 3.319 | MS | 16,494 | 64,543 | 10/03/2017 | 03/29/2027 | 1,666,272 |
| 456837-AH-6 | ING GROEP NV | | 1.G FE | 1,997,380 | 2,000,000 | 1,999,780 | 1,999,518 | 0 | 296 | 0 | 0 | 3.950 | 3.966 | MS | 20,189 | 79,000 | 03/21/2017 | 03/29/2027 | 2,039,500 |
| 456837-AH-6 | ING GROEP NV | | 1.G FE | 978,950 | 1,000,000 | 999,890 | 996,469 | 0 | 2,667 | 0 | 0 | 3.950 | 4.240 | MS | 10,094 | 39,500 | 06/28/2018 | 03/29/2027 | 1,019,750 |
| 456837-AW-3 | ING GROEP NV | | 1.G FE | 3,000,000 | 3,000,000 | 2,765,760 | 3,000,000 | 0 | 0 | 0 | 0 | 2.727 | 2.727 | AO | 20,453 | 81,810 | 03/24/2021 | 04/01/2032 | 3,040,905 |
| 456837-BS-1 | ING GROEP NV | | 1.G FE | 5,005,700 | 5,000,000 | 5,195,500 | 5,004,897 | 0 | (803) | 0 | 0 | 5.525 | 5.510 | MS | 73,667 | 138,125 | 03/19/2025 | 03/25/2036 | 5,138,125 |
| 456837-BS-1 | ING GROEP NV | | 1.G FE | 5,000,000 | 5,000,000 | 5,195,500 | 5,000,000 | 0 | 0 | 0 | 0 | 5.525 | 5.525 | MS | 73,667 | 138,125 | 03/18/2025 | 03/25/2036 | 5,138,125 |
| 45685N-AA-4 | ING GROEP NV (144A) | | 1.G FE | 2,992,320 | 3,000,000 | 3,000,180 | 2,999,927 | 0 | 1,161 | 0 | 0 | 4.625 | 4.666 | JJ | 67,063 | 138,750 | 11/08/2018 | 01/06/2026 | 3,069,375 |
| 45687V-AB-2 | INGERSOLL RAND | | 2.B FE | 9,924,800 | 10,000,000 | 10,599,700 | 9,938,369 | 0 | 6,197 | 0 | 0 | 5.700 | 5.800 | FA | 216,917 | 570,000 | 09/13/2023 | 08/14/2033 | 10,285,000 |
| 45687V-AB-2 | INGERSOLL RAND | | 2.B FE | 2,598,218 | 2,633,000 | 2,790,901 | 2,604,506 | 0 | 2,870 | 0 | 0 | 5.700 | 5.877 | FA | 57,114 | 150,081 | 09/19/2023 | 08/14/2033 | 2,708,041 |
| 45687V-AC-0 | INGERSOLL RAND | | 2.B FE | 4,000,000 | 4,000,000 | 4,065,760 | 4,000,000 | 0 | 0 | 0 | 0 | 5.197 | 5.197 | JD | 9,239 | 207,880 | 05/09/2024 | 06/15/2027 | 4,103,940 |
| 45687V-AF-3 | INGERSOLL RAND | | 2.B FE | 4,003,320 | 4,000,000 | 4,165,240 | 4,003,143 | 0 | (273) | 0 | 0 | 5.450 | 5.438 | JD | 9,689 | 218,000 | 05/14/2024 | 06/15/2034 | 4,109,000 |
| 45687V-AF-3 | INGERSOLL RAND | | 2.B FE | 2,998,140 | 3,000,000 | 3,123,930 | 2,998,507 | 0 | 128 | 0 | 0 | 5.450 | 5.457 | JD | 7,267 | 163,500 | 05/07/2024 | 06/15/2034 | 3,081,750 |
| 47032F-AB-5 | JAMES HARDIE INTERNATIONAL FIN (144A) | | 3.A FE | 1,967,500 | 2,000,000 | 2,002,100 | 1,991,800 | 35,370 | 3,690 | 0 | 0 | 5.000 | 5.213 | JJ | 45,833 | 100,000 | 04/18/2018 | 01/15/2028 | 2,050,000 |
| 47032F-AB-5 | JAMES HARDIE INTERNATIONAL FIN (144A) | | 3.A FE | 977,500 | 1,000,000 | 1,001,050 | 994,298 | 15,362 | 2,567 | 0 | 0 | 5.000 | 5.297 | JJ | 22,917 | 50,000 | 04/20/2018 | 01/15/2028 | 1,025,000 |
| 47032F-AB-5 | JAMES HARDIE INTERNATIONAL FIN (144A) | | 3.A FE | 966,250 | 1,000,000 | 1,001,050 | 991,371 | 11,119 | 3,882 | 0 | 0 | 5.000 | 5.451 | JJ | 22,917 | 50,000 | 05/04/2018 | 01/15/2028 | 1,025,000 |
| 47032F-AB-5 | JAMES HARDIE INTERNATIONAL FIN (144A) | | 3.A FE | 963,750 | 1,000,000 | 1,001,050 | 990,707 | 10,158 | 4,179 | 0 | 0 | 5.000 | 5.486 | JJ | 22,917 | 50,000 | 05/08/2018 | 01/15/2028 | 1,025,000 |
| 47032F-AB-5 | JAMES HARDIE INTERNATIONAL FIN (144A) | | 3.A FE | 948,750 | 1,000,000 | 1,001,050 | 986,697 | 4,360 | 5,967 | 0 | 0 | 5.000 | 5.698 | JJ | 22,917 | 50,000 | 05/25/2018 | 01/15/2028 | 1,025,000 |
| 47032F-AB-5 | JAMES HARDIE INTERNATIONAL FIN (144A) | | 3.A FE | 945,000 | 1,000,000 | 1,001,050 | 985,416 | 2,509 | 6,537 | 0 | 0 | 5.000 | 5.766 | JJ | 22,917 | 50,000 | 08/21/2018 | 01/15/2028 | 1,025,000 |
| 472140-AE-2 | JBS USA HOLD/FOOD GRP (144A) | | 2.C FE | 4,971,450 | 5,000,000 | 5,083,900 | 4,972,408 | 0 | 958 | 0 | 0 | 5.500 | 5.572 | JJ | 135,208 | 0 | 06/23/2025 | 01/15/2036 | 5,137,500 |
| 478375-AR-9 | JOHNSON CONTROLS INTERNATIONAL PLC | | 2.A FE | 371,782 | 365,000 | 364,916 | 365,006 | 0 | (763) | 0 | 0 | 3.900 | 3.824 | FA | 5,417 | 14,235 | 12/22/2016 | 02/14/2026 | 372,118 |
| 47837R-AD-2 | JOHNSON CONTROLS/TYCO FI | | 2.A FE | 796,130 | 1,000,000 | 880,980 | 862,829 | 0 | 20,449 | 0 | 0 | 2.000 | 4.773 | MS | 5,833 | 20,000 | 07/14/2022 | 09/16/2031 | 1,010,000 |
| 502117-AA-2 | L'OREAL SA (144A) | | 1.C FE | 10,082,200 | 10,000,000 | 10,226,900 | 10,078,103 | 0 | (4,097) | 0 | 0 | 5.000 | 4.893 | MN | 55,556 | 250,000 | 06/04/2025 | 05/20/2035 | 10,250,000 |
| 502117-AA-2 | L'OREAL SA (144A) | | 1.C FE | 9,913,200 | 10,000,000 | 10,226,900 | 9,916,797 | 0 | 3,597 | 0 | 0 | 5.000 | 5.112 | MN | 55,556 | 250,000 | 05/13/2025 | 05/20/2035 | 10,250,000 |
| 539439-AQ-2 | LLOYDS BANKING GROUP PLC | | 1.G FE | 1,955,500 | 2,000,000 | 1,984,980 | 1,986,335 | 0 | 4,432 | 0 | 0 | 3.574 | 3.828 | MN | 10,722 | 71,480 | 01/29/2018 | 11/07/2028 | 2,035,740 |
| 539439-AR-0 | LLOYDS BANKING GROUP PLC | | 1.G FE | 1,992,940 | 2,000,000 | 2,012,780 | 1,998,036 | 0 | 773 | 0 | 0 | 4.375 | 4.419 | MS | 24,063 | 87,500 | 03/15/2018 | 03/22/2028 | 2,043,750 |
| 539439-AX-7 | LLOYDS BANKING GROUP PLC | | 1.G FE | 3,000,000 | 3,000,000 | 3,111,330 | 3,000,000 | 0 | 0 | 0 | 0 | 5.871 | 5.871 | MS | 55,775 | 176,130 | 02/27/2023 | 03/06/2029 | 3,088,065 |
| 53944Y-AD-5 | LLOYDS BANKING GROUP PLC | | 1.G FE | 1,986,160 | 2,000,000 | 1,997,440 | 1,998,304 | 0 | 1,570 | 0 | 0 | 3.750 | 3.834 | JJ | 35,417 | 75,000 | 01/04/2017 | 01/11/2027 | 2,037,500 |
| 53944Y-AU-7 | LLOYDS BANKING GROUP PLC | | 1.G FE | 5,093,300 | 5,000,000 | 5,087,550 | 5,092,207 | 0 | (1,093) | 0 | 0 | 4.976 | 4.648 | FA | 96,756 | 0 | 11/24/2025 | 08/11/2033 | 5,124,400 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 50222C-AB-6 | LSEG US FINANCING CORP (144A) | | 1.G FE | 2,009,000 | 2,000,000 | 2,066,840 | 2,007,562 | 0 | (745) | 0 | 0 | 5.297 | 5.238 | MS | 27,368 | 105,940 | 03/27/2024 | 03/28/2034 | 2,052,970 |
| 50222C-AB-6 | LSEG US FINANCING CORP (144A) | | 1.G FE | 3,000,000 | 3,000,000 | 3,100,260 | 3,000,000 | 0 | 0 | 0 | 0 | 5.297 | 5.297 | MS | 41,052 | 158,910 | 03/25/2024 | 03/28/2034 | 3,079,455 |
| 50220P-AD-5 | LSEGA FINANCING PLC (144A) | | 1.G FE | 852,574 | 854,000 | 775,868 | 853,188 | 0 | 140 | 0 | 0 | 2.500 | 2.519 | AO | 4,982 | 21,350 | 03/25/2021 | 04/06/2031 | 864,675 |
| 50220P-AC-7 | LSEGA FINANCING PLC (144A) LS:930K | LS | 1.G FE | 4,995,450 | 5,000,000 | 4,786,850 | 4,998,394 | 0 | 659 | 0 | 0 | 2.000 | 2.014 | AO | 23,333 | 100,000 | 03/25/2021 | 04/06/2028 | 5,050,000 |
| 50220P-AC-7 | LSEGA FINANCING PLC (144A) LS:930K | LS | 1.G FE | 4,981,500 | 5,000,000 | 4,786,850 | 4,993,656 | 0 | 2,679 | 0 | 0 | 2.000 | 2.057 | AO | 23,333 | 100,000 | 03/29/2021 | 04/06/2028 | 5,050,000 |
| 50247W-AB-3 | LYB INTERNATIONAL FINANCE | | 2.B FE | 989,760 | 1,000,000 | 995,310 | 998,569 | 0 | 1,148 | 0 | 0 | 3.500 | 3.623 | MS | 11,569 | 35,000 | 02/22/2017 | 03/02/2027 | 1,017,500 |
| 50247W-AB-3 | LYB INTERNATIONAL FINANCE | | 2.B FE | 2,969,040 | 3,000,000 | 2,985,930 | 2,995,672 | 0 | 3,472 | 0 | 0 | 3.500 | 3.624 | MS | 34,708 | 105,000 | 02/21/2017 | 03/02/2027 | 3,052,500 |
| 50249A-AL-7 | LYB INTERNATIONAL FINANCE III | | 2.B FE | 2,977,200 | 3,000,000 | 3,045,360 | 2,981,758 | 0 | 1,916 | 0 | 0 | 5.625 | 5.726 | MN | 21,563 | 168,750 | 05/23/2023 | 05/15/2033 | 3,084,375 |
| 50249A-AM-5 | LYB INTERNATIONAL FINANCE III | | 2.B FE | 2,977,020 | 3,000,000 | 2,967,240 | 2,980,116 | 0 | 1,851 | 0 | 0 | 5.500 | 5.601 | MS | 55,000 | 165,000 | 02/26/2024 | 03/01/2034 | 3,082,500 |
| 58769J-AL-1 | MERCEDES-BENZ FINANCE (144A) | | 1.F FE | 4,989,550 | 5,000,000 | 5,136,800 | 4,994,014 | 0 | 2,026 | 0 | 0 | 5.100 | 5.148 | FA | 104,833 | 255,000 | 08/01/2023 | 08/03/2028 | 5,127,500 |
| 58769J-BA-4 | MERCEDES-BENZ FINANCE (144A) | | 1.F FE | 2,997,780 | 3,000,000 | 3,098,940 | 2,998,050 | 0 | 403 | 0 | 0 | 5.100 | 5.117 | MN | 19,550 | 153,000 | 11/12/2024 | 11/15/2029 | 3,076,500 |
| 63250D-DJ-7 | NATIONAL AUSTRALIA BANK (144A) | | 1.C FE | 1,998,000 | 2,000,000 | 1,995,400 | 1,999,746 | 0 | 226 | 0 | 0 | 3.500 | 3.512 | JJ | 33,250 | 70,000 | 01/04/2017 | 01/10/2027 | 2,035,000 |
| 632525-CK-5 | NATIONAL AUSTRALIA BANK NEW YORK | | 1.D FE | 5,000,000 | 5,000,000 | 5,091,850 | 5,000,000 | 0 | 0 | 0 | 0 | 4.534 | 4.534 | JD | 11,335 | 113,350 | 06/03/2025 | 06/13/2030 | 5,113,350 |
| 63254A-BE-7 | NATIONAL AUSTRALIA BANK NEW YORK | | 1.D FE | 4,000,000 | 4,000,000 | 4,011,560 | 4,000,000 | 0 | 0 | 0 | 0 | 3.905 | 3.905 | JD | 9,546 | 156,200 | 05/31/2022 | 06/09/2027 | 4,078,100 |
| 63861V-AB-3 | NATIONWIDE BUILDING SOCIETY (144A) | | 1.G FE | 1,000,000 | 1,000,000 | 1,002,000 | 1,000,000 | 0 | 0 | 0 | 0 | 4.302 | 4.302 | MS | 13,384 | 43,020 | 03/01/2018 | 03/08/2029 | 1,021,510 |
| 639057-AF-5 | NATWEST GROUP PLC | | 1.G FE | 3,000,000 | 3,000,000 | 3,078,480 | 3,000,000 | 0 | 0 | 0 | 0 | 5.516 | 5.516 | MS | 41,370 | 165,480 | 06/27/2022 | 09/30/2028 | 3,082,740 |
| 639057-AV-0 | NATWEST GROUP PLC | | 1.G FE | 3,000,000 | 3,000,000 | 3,082,050 | 3,000,000 | 0 | 0 | 0 | 0 | 5.115 | 5.115 | MN | 16,198 | 76,725 | 05/20/2025 | 05/23/2031 | 3,076,725 |
| 780097-BA-8 | NATWEST GROUP PLC | | 1.G FE | 2,994,570 | 3,000,000 | 3,007,650 | 2,999,394 | 0 | 443 | 0 | 0 | 4.800 | 4.823 | AO | 34,400 | 144,000 | 03/30/2016 | 04/05/2026 | 3,072,000 |
| 63906Y-AP-3 | NATWEST MARKETS PLC (144A) | | 1.E FE | 5,000,000 | 5,000,000 | 5,132,850 | 5,000,000 | 0 | 0 | 0 | 0 | 5.022 | 5.022 | MS | 69,053 | 125,550 | 03/18/2025 | 03/21/2030 | 5,125,550 |
| 65558R-AL-3 | NORDEA BANK ABP (144A) | | 1.C FE | 4,997,900 | 5,000,000 | 5,057,750 | 4,998,133 | 0 | 233 | 0 | 0 | 4.375 | 4.390 | MS | 62,587 | 109,375 | 03/11/2025 | 03/17/2028 | 5,109,375 |
| 65558R-AN-9 | NORDEA BANK ABP (144A) LS:935K | LS | 1.C FE | 6,607,392 | 6,600,000 | 6,612,342 | 6,606,139 | 0 | (1,253) | 0 | 0 | 4.250 | 4.228 | FA | 95,058 | 0 | 09/24/2025 | 08/28/2030 | 6,740,250 |
| 62954H-AV-0 | NXP BV/NXP FDG/NXP USA | | 2.A FE | 3,447,750 | 3,000,000 | 3,005,400 | 3,188,814 | 0 | (55,950) | 0 | 0 | 4.300 | 2.261 | JD | 4,300 | 129,000 | 02/25/2021 | 06/18/2029 | 3,064,500 |
| 62954H-BA-5 | NXP BV/NXP FDG/NXP USA | | 2.A FE | 9,965,700 | 10,000,000 | 9,054,300 | 9,980,402 | 0 | 3,343 | 0 | 0 | 2.500 | 2.539 | MN | 34,028 | 250,000 | 05/04/2021 | 05/11/2031 | 10,125,000 |
| 709629-AS-8 | PENTAIR FINANCE SARL | | 2.C FE | 4,890,650 | 5,000,000 | 5,308,150 | 4,921,249 | 0 | 9,487 | 0 | 0 | 5.900 | 6.196 | JJ | 136,028 | 295,000 | 06/28/2022 | 07/15/2032 | 5,147,500 |
| 714264-AM-0 | PERNOD-RICARD SA (144A) | | 2.A FE | 1,988,840 | 2,000,000 | 1,998,940 | 1,999,373 | 0 | 1,239 | 0 | 0 | 3.250 | 3.316 | JD | 4,153 | 65,000 | 06/01/2016 | 06/08/2026 | 2,000,000 |
| 75625Q-AE-9 | RECKITT BENCKISER TSY (144A) | | 1.G FE | 998,460 | 1,000,000 | 986,720 | 999,737 | 0 | 168 | 0 | 0 | 3.000 | 3.018 | JD | 333 | 30,000 | 06/22/2017 | 06/26/2027 | 1,015,000 |
| 75625Q-AE-9 | RECKITT BENCKISER TSY (144A) | | 1.G FE | 3,988,000 | 4,000,000 | 3,946,880 | 3,997,967 | 0 | 1,309 | 0 | 0 | 3.000 | 3.035 | JD | 1,333 | 120,000 | 06/21/2017 | 06/26/2027 | 4,060,000 |
| 76720A-AS-5 | RIO TINTO FIN USA PLC | | 1.F FE | 15,014,550 | 15,000,000 | 15,417,900 | 15,011,449 | 0 | (3,101) | 0 | 0 | 4.875 | 4.853 | MS | 217,344 | 365,625 | 03/12/2025 | 03/14/2030 | 15,365,625 |
| 76720A-AS-5 | RIO TINTO FIN USA PLC | | 1.F FE | 7,998,560 | 8,000,000 | 8,222,880 | 7,998,200 | 0 | (360) | 0 | 0 | 4.875 | 4.879 | MS | 115,917 | 195,000 | 03/11/2025 | 03/14/2030 | 8,195,000 |
| 76720A-AT-3 | RIO TINTO FIN USA PLC | | 1.F FE | 6,956,810 | 7,000,000 | 7,232,330 | 6,960,463 | 0 | 3,653 | 0 | 0 | 5.000 | 5.106 | MS | 104,028 | 175,000 | 03/11/2025 | 03/14/2032 | 7,175,000 |
| 76720A-AU-0 | RIO TINTO FIN USA PLC | | 1.F FE | 8,069,760 | 8,000,000 | 8,247,600 | 8,065,117 | 0 | (4,643) | 0 | 0 | 5.250 | 5.135 | MS | 124,833 | 210,000 | 03/31/2025 | 03/14/2035 | 8,210,000 |
| 76720A-AU-0 | RIO TINTO FIN USA PLC | | 1.F FE | 4,978,500 | 5,000,000 | 5,154,750 | 4,979,417 | 0 | 917 | 0 | 0 | 5.250 | 5.306 | MS | 78,021 | 131,250 | 03/12/2025 | 03/14/2035 | 5,131,250 |
| 76720A-AU-0 | RIO TINTO FIN USA PLC | | 1.F FE | 9,943,200 | 10,000,000 | 10,309,500 | 9,945,883 | 0 | 2,683 | 0 | 0 | 5.250 | 5.324 | MS | 156,042 | 262,500 | 03/11/2025 | 03/14/2035 | 10,262,500 |
| 76720A-AU-0 | RIO TINTO FIN USA PLC | | 1.F FE | 6,957,020 | 7,000,000 | 7,216,650 | 6,959,096 | 0 | 2,076 | 0 | 0 | 5.250 | 5.330 | MS | 109,229 | 183,750 | 03/13/2025 | 03/14/2035 | 7,183,750 |
| G73348-AA-1 | ROLLS-ROYCE & PARTNERS FINANCE LIMITED | | 2.A FE | 2,000,000 | 2,000,000 | 1,965,017 | 2,000,000 | 0 | 0 | 0 | 0 | 4.030 | 4.030 | FA | 31,344 | 80,600 | 05/24/2018 | 06/13/2028 | 2,027,314 |
| G73348-BD-4 | ROLLS-ROYCE & PARTNERS FINANCE LIMITED | | 2.A FE | 2,000,000 | 2,000,000 | 2,050,476 | 2,000,000 | 0 | 0 | 0 | 0 | 5.440 | 5.440 | FA | 42,311 | 74,649 | 10/30/2024 | 12/04/2029 | 2,034,151 |
| 77578J-AC-2 | ROLLS-ROYCE PLC (144A) | | 2.A FE | 1,950,000 | 2,000,000 | 2,051,700 | 1,977,470 | 0 | 11,396 | 0 | 0 | 5.750 | 6.419 | AO | 23,958 | 115,000 | 06/15/2023 | 10/15/2027 | 2,057,500 |
| 780153-AG-7 | ROYAL CARIBBEAN CRUISES | | 2.C FE | 2,489,540 | 2,000,000 | 2,114,000 | 2,106,512 | 63,206 | (56,154) | 0 | 0 | 7.500 | 4.367 | AO | 31,667 | 150,000 | 02/14/2018 | 10/15/2027 | 2,075,000 |
| 78017T-AB-9 | ROYAL CARIBBEAN CRUISES | | 2.C FE | 1,997,040 | 2,000,000 | 2,009,120 | 1,996,921 | 0 | (119) | 0 | 0 | 5.375 | 5.395 | JJ | 26,875 | 0 | 09/22/2025 | 01/15/2036 | 2,053,750 |
| 801060-AD-6 | SANOFI SA | | 1.D FE | 22,208,214 | 19,764,000 | 19,728,425 | 20,588,931 | 0 | (362,018) | 0 | 0 | 3.625 | 1.699 | JD | 23,882 | 716,445 | 05/19/2021 | 06/19/2028 | 20,122,223 |
| 801060-AD-6 | SANOFI SA | | 1.D FE | 550,841 | 500,000 | 499,100 | 514,662 | 0 | (6,375) | 0 | 0 | 3.625 | 2.262 | JD | 604 | 18,125 | 01/01/2020 | 06/19/2028 | 509,063 |
| 801060-AD-6 | SANOFI SA | | 1.D FE | 4,963,500 | 5,000,000 | 4,991,000 | 4,989,668 | 0 | 3,909 | 0 | 0 | 3.625 | 3.713 | JD | 6,042 | 181,250 | 06/12/2018 | 06/19/2028 | 5,090,625 |
| 801060-AD-6 | SANOFI SA | | 1.D FE | 9,095,950 | 9,155,000 | 9,138,521 | 9,128,821 | 0 | 9,912 | 0 | 0 | 3.625 | 3.747 | JD | 11,062 | 331,869 | 07/12/2022 | 06/19/2028 | 9,320,934 |
| 801060-AD-6 | SANOFI SA | | 1.D FE | 6,132,887 | 6,175,000 | 6,163,885 | 6,156,335 | 0 | 7,068 | 0 | 0 | 3.625 | 3.754 | JD | 7,461 | 223,844 | 07/12/2022 | 06/19/2028 | 6,286,922 |
| 801060-AJ-3 | SANOFI SA | | 1.D FE | 9,979,000 | 10,000,000 | 9,988,000 | 9,978,937 | 0 | (63) | 0 | 0 | 4.200 | 4.235 | MN | 67,667 | 0 | 10/27/2025 | 11/03/2032 | 10,210,000 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 806851-AQ-4 | SCHLUMBERGER HOLDINGS CORP (144A) | | 1.F FE | 6,056,959 | 6,000,000 | 6,061,080 | 6,056,128 | 0 | (831) | 0 | 0 | 4.500 | 4.067 | MN | 34,500 | 0 | 12/19/2025 | 05/15/2028 | 6,135,000 |
| 822582-BT-8 | SHELL INTERNATIONAL FIN | | 1.D FE | 4,792,450 | 5,000,000 | 4,984,900 | 4,977,627 | 0 | 59,545 | 0 | 0 | 2.875 | 4.125 | MN | 20,365 | 143,750 | 07/13/2018 | 05/10/2026 | 5,071,875 |
| 82481L-AD-1 | SHIRE ACQ INV IRELAND DA | | 2.A FE | 2,789,460 | 3,000,000 | 2,982,390 | 2,978,783 | 0 | 27,964 | 0 | 0 | 3.200 | 4.191 | MS | 26,133 | 96,000 | 03/23/2018 | 09/23/2026 | 3,048,000 |
| 82620K-AL-7 | SIEMENS FINANCIERINGSMAT (144A LS:470K | LS | 1.D FE | 951,570 | 1,000,000 | 989,120 | 995,248 | 0 | 5,821 | 0 | 0 | 2.350 | 2.959 | AO | 4,896 | 23,500 | 08/23/2017 | 10/15/2026 | 1,011,750 |
| 82620K-AL-7 | SIEMENS FINANCIERINGSMAT (144A LS:940K | LS | 1.D FE | 1,994,260 | 2,000,000 | 1,978,240 | 1,999,467 | 0 | 617 | 0 | 0 | 2.350 | 2.382 | AO | 9,792 | 47,000 | 09/06/2016 | 10/15/2026 | 2,023,500 |
| 82620K-AL-7 | SIEMENS FINANCIERINGSMAT (144A LS:940K | LS | 1.D FE | 1,834,440 | 2,000,000 | 1,978,240 | 1,982,745 | 0 | 21,076 | 0 | 0 | 2.350 | 3.461 | AO | 9,792 | 47,000 | 02/05/2018 | 10/15/2026 | 2,023,500 |
| 82620K-AU-7 | SIEMENS FINANCIERINGSMAT (144A) | | 1.D FE | 1,997,980 | 2,000,000 | 1,993,340 | 1,999,647 | 0 | 225 | 0 | 0 | 3.400 | 3.412 | MS | 19,644 | 68,000 | 03/07/2017 | 03/16/2027 | 2,034,000 |
| 82620K-AU-7 | SIEMENS FINANCIERINGSMAT (144A) | | 1.D FE | 1,977,760 | 2,000,000 | 1,993,340 | 1,996,495 | 0 | 2,726 | 0 | 0 | 3.400 | 3.546 | MS | 19,644 | 68,000 | 04/04/2018 | 03/16/2027 | 2,034,000 |
| 82620K-AU-7 | SIEMENS FINANCIERINGSMAT (144A) | | 1.D FE | 2,022,571 | 2,080,000 | 2,073,074 | 2,070,721 | 0 | 7,287 | 0 | 0 | 3.400 | 3.777 | MS | 20,430 | 70,720 | 07/23/2018 | 03/16/2027 | 2,115,360 |
| 82620K-BD-4 | SIEMENS FINANCIERINGSMAT (144A) | | 1.D FE | 2,994,870 | 3,000,000 | 2,867,130 | 2,998,299 | 0 | 742 | 0 | 0 | 1.700 | 1.726 | MS | 15,442 | 51,000 | 03/02/2021 | 03/11/2028 | 3,025,500 |
| 82620K-BE-2 | SIEMENS FINANCIERINGSMAT (144A) | | 1.D FE | 3,892,720 | 4,000,000 | 3,634,000 | 3,940,749 | 0 | 10,552 | 0 | 0 | 2.150 | 2.455 | MS | 26,039 | 86,000 | 03/22/2021 | 03/11/2031 | 4,043,000 |
| 82620K-BE-2 | SIEMENS FINANCIERINGSMAT (144A) | | 1.D FE | 4,295,950 | 5,000,000 | 4,542,500 | 4,383,631 | 0 | 87,681 | 0 | 0 | 2.150 | 4.862 | MS | 32,549 | 107,500 | 02/20/2025 | 03/11/2031 | 5,053,750 |
| 82620K-BE-2 | SIEMENS FINANCIERINGSMAT (144A) | | 1.D FE | 8,132,900 | 10,000,000 | 9,085,000 | 8,627,384 | 0 | 224,591 | 0 | 0 | 2.150 | 5.197 | MS | 65,097 | 215,000 | 09/19/2023 | 03/11/2031 | 10,107,500 |
| 82622R-AE-6 | SIEMENS FUNDING BV (144A) | | 1.D FE | 3,122,100 | 3,000,000 | 3,113,670 | 3,121,501 | 0 | (599) | 0 | 0 | 5.200 | 4.652 | MN | 13,867 | 0 | 12/11/2025 | 05/28/2035 | 3,078,000 |
| 82622R-AE-6 | SIEMENS FUNDING BV (144A) | | 1.D FE | 2,080,800 | 2,000,000 | 2,075,780 | 2,080,403 | 0 | (397) | 0 | 0 | 5.200 | 4.656 | MN | 9,244 | 0 | 12/11/2025 | 05/28/2035 | 2,052,000 |
| 82622R-AE-6 | SIEMENS FUNDING BV (144A) | | 1.D FE | 5,040,450 | 5,000,000 | 5,189,450 | 5,038,427 | 0 | (2,023) | 0 | 0 | 5.200 | 5.094 | MN | 23,111 | 130,000 | 06/04/2025 | 05/28/2035 | 5,130,000 |
| 82622R-AE-6 | SIEMENS FUNDING BV (144A) | | 1.D FE | 10,036,900 | 10,000,000 | 10,378,900 | 10,034,710 | 0 | (2,190) | 0 | 0 | 5.200 | 5.152 | MN | 46,222 | 260,000 | 05/27/2025 | 05/28/2035 | 10,260,000 |
| 82622R-AE-6 | SIEMENS FUNDING BV (144A) | | 1.D FE | 5,012,600 | 5,000,000 | 5,189,450 | 5,011,921 | 0 | (679) | 0 | 0 | 5.200 | 5.167 | MN | 23,111 | 130,000 | 06/10/2025 | 05/28/2035 | 5,130,000 |
| 82622R-AE-6 | SIEMENS FUNDING BV (144A) | | 1.D FE | 9,968,400 | 10,000,000 | 10,378,900 | 9,969,353 | 0 | 953 | 0 | 0 | 5.200 | 5.241 | MN | 46,222 | 260,000 | 05/20/2025 | 05/28/2035 | 10,260,000 |
| 82622R-AE-6 | SIEMENS FUNDING BV (144A) | | 1.D FE | 4,973,450 | 5,000,000 | 5,189,450 | 4,974,414 | 0 | 964 | 0 | 0 | 5.200 | 5.269 | MN | 23,111 | 130,000 | 05/21/2025 | 05/28/2035 | 5,130,000 |
| 87938W-AT-0 | TELEFONICA EMISIONES SA | | 2.C FE | 930,645 | 928,000 | 927,796 | 928,328 | 0 | (300) | 0 | 0 | 4.103 | 4.068 | MS | 11,952 | 38,076 | 03/02/2017 | 03/08/2027 | 947,038 |
| 88167A-AE-1 | TEVA PHARMACEUTICALS NE | | 3.A FE | 391,955 | 393,000 | 389,341 | 389,341 | 11,257 | 112 | 0 | 0 | 3.150 | 3.180 | AO | 3,095 | 12,380 | 07/18/2016 | 10/01/2026 | 399,190 |
| 89152U-AH-5 | TOTAL CAPITAL SA | | 1.E FE | 2,000,000 | 2,000,000 | 2,004,540 | 2,000,000 | 0 | 0 | 0 | 0 | 3.883 | 3.883 | AO | 17,258 | 77,660 | 10/03/2018 | 10/11/2028 | 2,038,830 |
| 89157X-AA-9 | TOTALENERGIES CAPITAL SA | | 1.E FE | 3,000,000 | 3,000,000 | 3,115,890 | 3,000,000 | 0 | 0 | 0 | 0 | 5.150 | 5.150 | AO | 36,908 | 154,500 | 04/02/2024 | 04/05/2034 | 3,077,250 |
| 89157X-AD-3 | TOTALENERGIES CAPITAL SA | | 1.E FE | 4,000,000 | 4,000,000 | 4,036,720 | 4,000,000 | 0 | 0 | 0 | 0 | 4.724 | 4.724 | MS | 58,263 | 188,960 | 09/03/2024 | 09/10/2034 | 4,094,480 |
| 892331-AD-1 | TOYOTA MOTOR CORP | | 1.E FE | 3,000,000 | 3,000,000 | 2,994,450 | 3,000,000 | 0 | 0 | 0 | 0 | 3.669 | 3.669 | JJ | 49,226 | 110,070 | 07/10/2018 | 07/20/2028 | 3,055,035 |
| 45687A-AP-7 | TRANE TECH GLOBAL HLD | | 1.G FE | 2,992,530 | 3,000,000 | 2,991,660 | 2,997,729 | 0 | 766 | 0 | 0 | 3.750 | 3.779 | FA | 40,625 | 112,500 | 02/13/2018 | 08/21/2028 | 3,056,250 |
| 45687A-AP-7 | TRANE TECH GLOBAL HLD | | 1.G FE | 1,994,500 | 2,000,000 | 1,994,440 | 1,998,336 | 0 | 564 | 0 | 0 | 3.750 | 3.782 | FA | 27,083 | 75,000 | 02/16/2018 | 08/21/2028 | 2,037,500 |
| 456866-AK-8 | TRANE TECHNOLOGIES CO LLC | | 1.G FE | 2,968,628 | 2,500,000 | 2,569,225 | 2,623,671 | 0 | (62,790) | 0 | 0 | 6.391 | 3.631 | MN | 20,416 | 159,775 | 01/01/2020 | 11/15/2027 | 2,579,888 |
| 892938-AB-7 | TRANE TECHNOLOGIES FINANCING LTD | | 1.G FE | 5,444,567 | 5,364,000 | 5,495,311 | 5,436,567 | 0 | (7,012) | 0 | 0 | 5.100 | 4.898 | JD | 13,678 | 273,564 | 10/30/2024 | 06/13/2034 | 5,500,782 |
| 892938-AB-7 | TRANE TECHNOLOGIES FINANCING LTD | | 1.G FE | 5,577,660 | 5,500,000 | 5,634,640 | 5,569,963 | 0 | (6,755) | 0 | 0 | 5.100 | 4.910 | JD | 14,025 | 280,500 | 10/30/2024 | 06/13/2034 | 5,640,250 |
| 892938-AB-7 | TRANE TECHNOLOGIES FINANCING LTD | | 1.G FE | 7,607,430 | 7,517,000 | 7,701,016 | 7,598,512 | 0 | (7,854) | 0 | 0 | 5.100 | 4.938 | JD | 19,168 | 383,367 | 10/31/2024 | 06/13/2034 | 7,708,684 |
| 892938-AB-7 | TRANE TECHNOLOGIES FINANCING LTD | | 1.G FE | 3,020,370 | 3,000,000 | 3,073,440 | 3,019,046 | 0 | (1,324) | 0 | 0 | 5.100 | 5.005 | JD | 7,650 | 153,000 | 03/10/2025 | 06/13/2034 | 3,076,500 |
| 892938-AB-7 | TRANE TECHNOLOGIES FINANCING LTD | | 1.G FE | 3,020,640 | 3,000,000 | 3,073,440 | 3,018,241 | 0 | (1,745) | 0 | 0 | 5.100 | 5.009 | JD | 7,650 | 153,000 | 07/23/2024 | 06/13/2034 | 3,076,500 |
| 892938-AB-7 | TRANE TECHNOLOGIES FINANCING LTD | | 1.G FE | 2,657,129 | 2,650,000 | 2,714,872 | 2,656,227 | 0 | (586) | 0 | 0 | 5.100 | 5.065 | JD | 6,758 | 135,150 | 06/24/2024 | 06/13/2034 | 2,717,575 |
| 456873-AE-8 | TRANE TECHNOLOGIES LUX INTERNATIONAL | | 1.G FE | 4,994,750 | 5,000,000 | 4,993,900 | 4,999,436 | 0 | 632 | 0 | 0 | 3.500 | 3.517 | MS | 48,611 | 175,000 | 03/19/2019 | 03/21/2026 | 5,087,500 |
| 902133-AU-1 | TYCO ELECTRONICS GROUP SA | | 1.G FE | 1,983,980 | 2,000,000 | 1,982,540 | 1,997,005 | 0 | 1,743 | 0 | 0 | 3.125 | 3.219 | FA | 23,611 | 62,500 | 07/31/2017 | 08/15/2027 | 2,031,250 |
| 902133-AY-3 | TYCO ELECTRONICS GROUP SA | | 1.G FE | 6,862,310 | 7,000,000 | 6,289,850 | 6,911,669 | 0 | 13,145 | 0 | 0 | 2.500 | 2.726 | FA | 71,458 | 175,000 | 02/01/2022 | 02/04/2032 | 7,087,500 |
| 225401-AF-5 | UBS GROUP AG (144A) | | 1.F FE | 1,004,450 | 1,000,000 | 994,730 | 1,001,036 | 0 | (486) | 0 | 0 | 3.869 | 3.815 | JJ | 18,055 | 38,690 | 01/08/2018 | 01/12/2029 | 1,019,345 |
| 225401-AF-5 | UBS GROUP AG (144A) | | 1.F FE | 1,000,000 | 1,000,000 | 994,730 | 1,000,000 | 0 | 0 | 0 | 0 | 3.869 | 3.869 | JJ | 18,055 | 38,690 | 01/05/2018 | 01/12/2029 | 1,019,345 |
| 225401-BP-2 | UBS GROUP AG (144A) | | 1.G FE | 2,000,000 | 2,000,000 | 1,983,140 | 2,000,000 | 0 | 0 | 0 | 0 | 5.010 | 5.010 | MS | 26,998 | 0 | 09/18/2025 | 03/23/2037 | 2,050,100 |
| 902613-AP-3 | UBS GROUP AG (144A) | | 1.F FE | 2,003,080 | 2,000,000 | 2,016,660 | 2,000,808 | 0 | (634) | 0 | 0 | 4.751 | 4.716 | MN | 12,669 | 95,020 | 05/05/2022 | 05/12/2028 | 2,047,510 |
| 902613-AS-7 | UBS GROUP AG (144A) | | 1.F FE | 4,940,450 | 5,000,000 | 5,018,250 | 4,978,986 | 0 | 12,208 | 0 | 0 | 4.703 | 4.977 | FA | 94,713 | 235,150 | 08/23/2022 | 08/05/2027 | 5,117,575 |
| 902613-AV-0 | UBS GROUP AG (144A) | | 1.F FE | 8,607,760 | 8,000,000 | 8,528,080 | 8,593,678 | 0 | (14,082) | 0 | 0 | 5.959 | 4.707 | JJ | 222,469 | 0 | 10/15/2025 | 01/12/2034 | 8,238,360 |
| 902613-BT-4 | UBS GROUP AG (144A) | | 1.F FE | 5,037,700 | 5,000,000 | 5,006,200 | 5,037,106 | 0 | (594) | 0 | 0 | 4.844 | 4.715 | MN | 36,330 | 0 | 11/25/2025 | 11/06/2033 | 5,121,100 |

# SCHEDULE D - PART 1 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity |
| 90351D-AF-4 | UBS GROUP FUNDING (144A) | | 1.F FE | 3,991,160 | 4,000,000 | 4,002,000 | 3,999,279 | 0 | 827 | 0 | 0 | 4.125 | 4.152 | AO | 34,833 | 165,000 | 03/29/2016 | 04/15/2026 | 4,082,500 |
| 90352J-AC-7 | UBS GROUP FUNDING (144A) | | 1.F FE | 2,011,340 | 2,000,000 | 2,000,480 | 2,001,553 | 0 | (1,290) | 0 | 0 | 4.253 | 4.183 | MS | 22,919 | 85,060 | 03/17/2017 | 03/23/2028 | 2,042,530 |
| 90352J-AC-7 | UBS GROUP FUNDING (144A) | | 1.F FE | 1,000,000 | 1,000,000 | 1,000,240 | 1,000,000 | 0 | 0 | 0 | 0 | 4.253 | 4.253 | MS | 11,459 | 42,530 | 03/16/2017 | 03/23/2028 | 1,021,265 |
| 961214-DC-4 | WESTPAC BANKING CORP | | 1.D FE | 998,610 | 1,000,000 | 993,110 | 999,882 | 0 | 154 | 0 | 0 | 2.700 | 2.716 | FA | 9,900 | 27,000 | 08/11/2016 | 08/19/2026 | 1,013,500 |
| 961214-DK-6 | WESTPAC BANKING CORP | | 1.D FE | 999,150 | 1,000,000 | 996,620 | 999,852 | 0 | 94 | 0 | 0 | 3.350 | 3.360 | MS | 10,515 | 33,500 | 02/27/2017 | 03/08/2027 | 1,016,750 |
| 961214-DW-0 | WESTPAC BANKING CORP | | 1.D FE | 1,992,940 | 2,000,000 | 1,985,420 | 1,998,305 | 0 | 763 | 0 | 0 | 3.400 | 3.442 | JJ | 29,467 | 68,000 | 01/17/2018 | 01/25/2028 | 2,034,000 |
| 961214-EL-3 | WESTPAC BANKING CORP | | 1.D FE | 7,323,680 | 8,000,000 | 7,601,360 | 7,607,727 | 0 | 87,785 | 0 | 0 | 2.650 | 3.975 | JJ | 97,167 | 212,000 | 08/09/2022 | 01/16/2030 | 8,106,000 |
| 984851-AF-2 | YARA INTERNATIONAL ASA (144A) | | 2.B FE | 4,987,400 | 5,000,000 | 5,045,350 | 4,996,196 | 0 | 1,378 | 0 | 0 | 4.750 | 4.782 | JD | 19,132 | 237,500 | 05/24/2018 | 06/01/2028 | 5,118,750 |
| 0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated) | | | | 8,919,268,618 | 8,923,078,339 | 8,786,040,430 | 8,922,836,608 | (351,629) | 4,865,193 | 48,905 | 0 | XXX | XXX | XXX | 86,857,068 | 266,119,993 | XXX | XXX | 9,038,831,469 |
| Issuer credit obligations - other issuer credit obligations (unaffiliated) | | | | | | | | | | | | | | | | | | | |
| 008058-AH-8 | ADVANTAGE CAPITAL 2021 STATE TC SER G | | 1.E | 218,708 | 218,708 | 215,746 | 224,077 | 0 | (4,143) | 0 | 0 | 0.000 | 6.536 | JAJO | 4,023 | 16,867 | 08/30/2022 | 05/15/2029 | 26,999 |
| 0269999999. Subtotal - issuer credit obligations - other issuer credit obligations (unaffiliated) | | | | 218,708 | 218,708 | 215,746 | 224,077 | 0 | (4,143) | 0 | 0 | XXX | XXX | XXX | 4,023 | 16,867 | XXX | XXX | 26,999 |
| 0489999999. Total - issuer credit obligations (unaffiliated) | | | | 17,641,933,668 | 17,399,109,384 | 17,039,805,683 | 17,493,843,481 | 398,819 | (10,419,821) | 117,411 | 0 | XXX | XXX | XXX | 167,746,302 | 500,923,157 | XXX | XXX | 16,592,390,851 |
| 0499999999. Total - issuer credit obligations (affiliated) | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX | 0 |
| 0509999999 - Total - issuer credit obligations | | | | 17,641,933,668 | 17,399,109,384 | 17,039,805,683 | 17,493,843,481 | 398,819 | (10,419,821) | 117,411 | 0 | XXX | XXX | XXX | 167,746,302 | 500,923,157 | XXX | XXX | 16,592,390,851 |

1.

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

| | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 1A | 1A ...$ | 5,448,066,116 | 1B ..$ | 2,197,441,678 | 1C ..$ | 1,296,464,915 | 1D ..$ | 1,021,910,001 | 1E ..$ | 863,255,809 | 1F ..$ 1,871,622,958 1G ..$ 1,566,963,714 |
| 1B | 2A ...$ | 1,384,778,090 | 2B ..$ | 1,374,373,082 | 2C ..$ | 303,156,609 | | | | | |
| 1C | 3A ...$ | 45,995,658 | 3B ..$ | 20,942,161 | 3C ..$ | 55,336,155 | | | | | |
| 1D | 4A ...$ | 12,393,418 | 4B ..$ | 940,968 | 4C ..$ | 3,402,169 | | | | | |
| 1E | 5A ...$ | 7,202,100 | 5B ..$ | 19,597,881 | 5C ..$ | 0 | | | | | |
| 1F | 6 ....$ | 0 | | | | | | | | | |

# SCHEDULE D - PART 1 - SECTION 2

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity | Origin-ation Ballon Pay-ment % |
| Asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC) | | | | | | | | | | | | | | | | | | | | |
| 36225C-B7-0 | G2 (ARM) #80061 | | 1.A | 993 | 984 | 986 | 975 | 0 | 0 | 0 | 0 | 5.625 | 2.731 | MON | 5 | 51 | 03/20/1997 | 04/20/2027 | 54 | |
| 36225C-CN-4 | G2 (ARM) #80076 | | 1.A | 937 | 926 | 928 | 919 | 0 | 0 | 0 | 0 | 5.625 | 2.641 | MON | 4 | 48 | 05/16/1997 | 05/20/2027 | 47 | |
| 36225C-C9-5 | G2 (ARM) #80095 | | 1.A | 1,392 | 1,375 | 1,383 | 1,373 | 0 | 0 | 0 | 0 | 5.375 | 2.140 | MON | 6 | 65 | 06/27/1997 | 07/20/2027 | 61 | |
| 36179M-E2-2 | GNMA II PASS THRU CERT POOL #00MA0153 | | 1.A | 541,415 | 533,825 | 495,787 | 540,587 | 0 | (570) | 0 | 0 | 3.000 | 2.741 | MON | 1,335 | 16,015 | 04/27/2012 | 06/20/2042 | 1,185 | |
| 36202C-3X-9 | GNMA II PASS THRU CERT POOL #2614 | | 1.A | 2,966 | 3,060 | 3,119 | 3,032 | 0 | 7 | 0 | 0 | 6.000 | 6.758 | MON | 15 | 184 | 06/22/1998 | 07/20/2028 | 120 | |
| 36202D-6D-8 | GNMA II PASS THRU CERT POOL #3568 | | 1.A | 417,866 | 420,494 | 426,347 | 418,389 | 0 | 79 | 0 | 0 | 5.000 | 5.134 | MON | 1,752 | 21,025 | 12/29/2004 | 06/20/2034 | 3,204 | |
| 36202E-BU-2 | GNMA II PASS THRU CERT POOL #3651 | | 1.A | 1,003,127 | 1,009,436 | 1,036,065 | 1,004,327 | 0 | 169 | 0 | 0 | 5.000 | 5.131 | MON | 4,206 | 50,472 | 12/29/2004 | 12/20/2034 | 6,855 | |
| 36202E-DD-8 | GNMA II PASS THRU CERT POOL #3700 | | 1.A | 93,879 | 99,130 | 100,288 | 95,478 | 0 | 229 | 0 | 0 | 4.500 | 5.627 | MON | 372 | 4,460 | 10/13/2005 | 04/20/2035 | 634 | |
| 36202E-ET-2 | GNMA II PASS THRU CERT POOL #3746 | | 1.A | 50,005 | 52,012 | 52,621 | 50,522 | 0 | 83 | 0 | 0 | 4.500 | 5.324 | MON | 195 | 2,340 | 09/16/2005 | 08/20/2035 | 303 | |
| 36202E-ET-2 | GNMA II PASS THRU CERT POOL #3746 | | 1.A | 214,840 | 225,295 | 227,929 | 217,548 | 0 | 436 | 0 | 0 | 4.500 | 5.499 | MON | 845 | 10,138 | 10/03/2005 | 08/20/2035 | 1,311 | |
| 36202E-ET-2 | GNMA II PASS THRU CERT POOL #3746 | | 1.A | 156,204 | 164,479 | 166,402 | 158,300 | 0 | 349 | 0 | 0 | 4.500 | 5.597 | MON | 617 | 7,402 | 10/12/2005 | 08/20/2035 | 957 | |
| 36202E-E7-0 | GNMA II PASS THRU CERT POOL #3758 | | 1.A | 675,161 | 707,438 | 715,707 | 686,417 | 0 | 1,353 | 0 | 0 | 4.500 | 5.374 | MON | 2,653 | 31,835 | 10/03/2005 | 09/20/2035 | 4,278 | |
| 36202E-E8-8 | GNMA II PASS THRU CERT POOL #3759 | | 1.A | 270,842 | 271,649 | 278,176 | 270,870 | 0 | 4 | 0 | 0 | 5.000 | 5.059 | MON | 1,132 | 13,582 | 09/09/2005 | 09/20/2035 | 1,668 | |
| 36202E-FL-8 | GNMA II PASS THRU CERT POOL #3771 | | 1.A | 510,775 | 531,106 | 537,314 | 517,557 | 0 | 800 | 0 | 0 | 4.500 | 5.248 | MON | 1,992 | 23,900 | 09/16/2005 | 10/20/2035 | 3,260 | |
| 36202E-F2-0 | GNMA II PASS THRU CERT POOL #3785 | | 1.A | 791,584 | 808,641 | 829,578 | 796,016 | 0 | 695 | 0 | 0 | 5.000 | 5.452 | MON | 3,369 | 40,432 | 10/24/2005 | 11/20/2035 | 4,895 | |
| 36202E-HF-9 | GNMA II PASS THRU CERT POOL #3830 | | 1.A | 281,939 | 294,021 | 304,705 | 283,442 | 0 | 534 | 0 | 0 | 5.500 | 6.586 | MON | 1,348 | 16,171 | 06/28/2006 | 03/20/2036 | 1,586 | |
| 3622AC-KH-2 | GNMA II PASS THRU CERT POOL #7686696 | | 1.A | 19,816,856 | 19,969,750 | 19,967,999 | 19,835,676 | 0 | 11,389 | 0 | 0 | 5.000 | 5.152 | MON | 83,207 | 998,488 | 05/31/2023 | 03/20/2053 | 1,501 | |
| 3622A2-6K-3 | GNMA II PASS THRU CERT POOL #784474 | | 1.A | 5,382,912 | 5,336,220 | 4,915,472 | 5,399,374 | 0 | (3,240) | 0 | 0 | 3.500 | 3.300 | MON | 15,564 | 186,768 | 03/01/2019 | 02/20/2048 | 6,540 | |
| 3622AB-4W-9 | GNMA II PASS THRU CERT POOL #786337 | | 1.A | 14,630,990 | 15,038,679 | 14,744,351 | 14,676,902 | 0 | 29,122 | 0 | 0 | 4.500 | 5.014 | MON | 56,395 | 676,740 | 06/09/2023 | 09/20/2052 | 2,426 | |
| 3622AB-5J-7 | GNMA II PASS THRU CERT POOL #786349 | | 1.A | 18,043,173 | 18,718,805 | 18,293,866 | 18,120,737 | 0 | 47,541 | 0 | 0 | 4.500 | 5.192 | MON | 70,196 | 842,346 | 05/25/2023 | 08/20/2052 | 3,052 | |
| 3622AB-6B-3 | GNMA II PASS THRU CERT POOL #786366 | | 1.A | 13,637,131 | 14,282,056 | 13,982,049 | 13,659,105 | 0 | 21,974 | 0 | 0 | 4.500 | 5.459 | MON | 53,558 | 321,346 | 06/20/2025 | 08/20/2052 | 2,328 | |
| 3622AC-JC-5 | GNMA II PASS THRU CERT POOL #786659 | | 1.A | 16,299,524 | 16,288,707 | 16,302,528 | 16,288,229 | 0 | (4,985) | 0 | 0 | 5.000 | 4.989 | MON | 67,870 | 814,435 | 05/10/2023 | 04/20/2053 | 1,142 | |
| 3622AC-JD-3 | GNMA II PASS THRU CERT POOL #786660 | | 1.A | 14,572,609 | 14,531,739 | 14,826,548 | 14,557,522 | 0 | (8,640) | 0 | 0 | 5.500 | 5.426 | MON | 66,604 | 799,246 | 08/01/2023 | 04/20/2053 | 318 | |
| 3622AC-JJ-0 | GNMA II PASS THRU CERT POOL #786665 | | 1.A | 17,938,792 | 17,779,059 | 18,145,224 | 17,897,361 | 0 | (17,218) | 0 | 0 | 5.500 | 5.285 | MON | 81,487 | 977,848 | 05/16/2023 | 04/20/2053 | 376 | |
| 3622AC-KV-1 | GNMA II PASS THRU CERT POOL #786708 | | 1.A | 24,984,925 | 24,849,032 | 25,650,907 | 24,933,088 | 0 | (21,366) | 0 | 0 | 5.500 | 5.380 | MON | 113,891 | 1,366,697 | 05/18/2023 | 05/20/2053 | 504 | |
| 3622AC-MU-1 | GNMA II PASS THRU CERT POOL #786771 | | 1.A | 22,330,479 | 22,495,682 | 22,521,141 | 22,345,254 | 0 | 9,659 | 0 | 0 | 5.000 | 5.152 | MON | 93,732 | 1,124,784 | 06/29/2023 | 06/20/2053 | 1,649 | |
| 3622AC-N9-7 | GNMA II PASS THRU CERT POOL #786816 | | 1.A | 15,279,312 | 15,462,934 | 15,781,404 | 15,306,869 | 0 | 13,511 | 0 | 0 | 5.500 | 5.776 | MON | 70,872 | 850,461 | 09/15/2023 | 07/20/2053 | 315 | |
| 3622AC-PQ-7 | GNMA II PASS THRU CERT POOL #786831 | | 1.A | 19,454,227 | 20,019,625 | 20,395,984 | 19,559,040 | 0 | 62,991 | 0 | 0 | 5.500 | 6.167 | MON | 91,757 | 1,101,080 | 09/27/2023 | 07/20/2053 | 415 | |
| 3622AC-XB-1 | GNMA II PASS THRU CERT POOL #787074 | | 1.A | 11,152,974 | 11,142,527 | 11,338,024 | 11,148,335 | 0 | (3,546) | 0 | 0 | 5.500 | 5.463 | MON | 51,070 | 612,839 | 04/01/2024 | 08/20/2053 | 227 | |
| 3622AD-CP-1 | GNMA II PASS THRU CERT POOL #787378 | | 1.A | 16,845,611 | 16,819,331 | 17,165,765 | 16,832,646 | 0 | (11,371) | 0 | 0 | 5.500 | 5.438 | MON | 77,089 | 925,063 | 07/25/2024 | 04/20/2054 | 61 | |
| 3622AD-PD-4 | GNMA II PASS THRU CERT POOL #787720 | | 1.A | 14,139,821 | 14,408,862 | 14,429,614 | 14,159,492 | 0 | 19,671 | 0 | 0 | 5.000 | 5.402 | MON | 60,037 | 480,295 | 04/28/2025 | 12/20/2054 | 552 | |
| 3622AD-T8-1 | GNMA II PASS THRU CERT POOL #787875 | | 1.A | 14,054,426 | 14,290,555 | 14,311,137 | 14,068,096 | 0 | 13,669 | 0 | 0 | 5.000 | 5.361 | MON | 59,544 | 476,352 | 04/25/2025 | 03/20/2055 | 566 | |
| 3622AD-VC-9 | GNMA II PASS THRU CERT POOL #787911 | | 1.A | 10,778,822 | 10,785,984 | 11,001,769 | 10,776,940 | 0 | (1,882) | 0 | 0 | 5.500 | 5.492 | MON | 49,436 | 395,486 | 04/22/2025 | 04/20/2055 | 42 | |
| 36179S-UT-2 | GNMA II PASS THRU CERT POOL #MA4194 | | 1.A | 1,524,361 | 1,538,302 | 1,360,194 | 1,520,252 | 0 | 242 | 0 | 0 | 2.500 | 2.677 | MON | 3,205 | 38,457 | 08/29/2017 | 01/20/2047 | 2,396 | |
| 36179T-G2-5 | GNMA II PASS THRU CERT POOL #MA4717 | | 1.A | 2,621,397 | 2,643,703 | 2,344,126 | 2,618,706 | 0 | 568 | 0 | 0 | 2.500 | 2.640 | MON | 5,508 | 66,092 | 08/29/2017 | 09/20/2047 | 4,042 | |
| 36179X-HY-5 | GNMA II PASS THRU CERT POOL #MA8347 | | 1.A | 13,312,004 | 13,954,682 | 13,713,384 | 13,345,914 | 0 | 31,071 | 0 | 0 | 4.500 | 5.457 | MON | 52,330 | 627,961 | 11/21/2024 | 10/20/2052 | 2,148 | |
| 36179X-LH-7 | GNMA II PASS THRU CERT POOL #MA8428 | | 1.A | 18,627,803 | 18,939,266 | 18,984,103 | 18,667,497 | 0 | 23,710 | 0 | 0 | 5.000 | 5.342 | MON | 78,914 | 946,963 | 07/27/2023 | 11/20/2052 | 1,410 | |
| 36179X-NG-7 | GNMA II PASS THRU CERT POOL #MA8491 | | 1.A | 13,057,053 | 13,114,943 | 13,359,095 | 13,059,522 | 0 | 1,656 | 0 | 0 | 5.500 | 5.602 | MON | 60,110 | 721,322 | 07/27/2023 | 12/20/2052 | 291 | |
| 36179X-NH-5 | GNMA II PASS THRU CERT POOL #MA8492 | | 1.A | 10,217,019 | 10,182,812 | 10,465,292 | 10,213,211 | 0 | (8,438) | 0 | 0 | 6.000 | 5.860 | MON | 50,914 | 610,969 | 07/11/2023 | 12/20/2052 | 56 | |
| 36179X-TA-4 | GNMA II PASS THRU CERT POOL #MA8645 | | 1.A | 19,046,169 | 20,218,192 | 19,269,336 | 19,100,982 | 0 | 44,315 | 0 | 0 | 4.000 | 5.057 | MON | 67,394 | 808,728 | 12/03/2024 | 02/20/2053 | 6,843 | |
| 36179X-VQ-6 | GNMA II PASS THRU CERT POOL #MA8723 | | 1.A | 13,070,633 | 14,354,706 | 13,681,777 | 13,142,549 | 0 | 43,501 | 0 | 0 | 4.000 | 5.670 | MON | 47,849 | 574,188 | 04/22/2024 | 03/20/2053 | 4,899 | |
| 36179X-VR-4 | GNMA II PASS THRU CERT POOL #MA8724 | | 1.A | 6,769,518 | 7,104,192 | 6,974,373 | 6,786,774 | 0 | 15,992 | 0 | 0 | 4.500 | 5.480 | MON | 26,641 | 319,689 | 11/18/2024 | 03/20/2053 | 1,068 | |

# SCHEDULE D - PART 1 - SECTION 2

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity | Origin-ation Ballon Pay-ment % |
| 36179X-X3-5 | GNMA II PASS THRU CERT POOL #MA8798 | | 1.A | 16,741,189 | 17,980,133 | 17,135,368 | 16,786,011 | 0 | 38,068 | 0 | 0 | 4.000 | 5.284 | MON | 59,934 | 719,205 | 11/19/2024 | 04/20/2053 | 6,044 | |
| 36179X-X6-8 | GNMA II PASS THRU CERT POOL #MA8801 | | 1.A | 17,338,106 | 17,338,784 | 17,624,219 | 17,329,408 | 0 | (4,456) | 0 | 0 | 5.500 | 5.494 | MON | 79,469 | 953,633 | 06/07/2023 | 04/20/2053 | 358 | |
| 36179X-2L-9 | GNMA II PASS THRU CERT POOL #MA8879 | | 1.A | 21,835,815 | 21,852,888 | 22,229,843 | 21,826,359 | 0 | (4,415) | 0 | 0 | 5.500 | 5.514 | MON | 100,159 | 1,201,909 | 06/07/2023 | 05/20/2053 | 443 | |
| 36179X-5E-2 | GNMA II PASS THRU CERT POOL #MA8945 | | 1.A | 21,363,149 | 22,827,307 | 21,754,811 | 21,433,489 | 0 | 63,992 | 0 | 0 | 4.000 | 5.174 | MON | 76,091 | 913,092 | 11/26/2024 | 06/20/2053 | 7,662 | |
| 36179X-5G-7 | GNMA II PASS THRU CERT POOL #MA8947 | | 1.A | 24,292,742 | 24,624,597 | 24,706,057 | 24,349,715 | 0 | 30,312 | 0 | 0 | 5.000 | 5.272 | MON | 102,602 | 1,231,230 | 06/27/2023 | 06/20/2053 | 1,204 | |
| 36179Y-AP-9 | GNMA II PASS THRU CERT POOL #MA9014 | | 1.A | 16,619,505 | 17,891,478 | 17,049,023 | 16,664,457 | 0 | 34,778 | 0 | 0 | 4.000 | 5.327 | MON | 59,638 | 715,659 | 11/20/2024 | 07/20/2053 | 5,878 | |
| 36179Y-YT-5 | GNMA II PASS THRU CERT POOL #MA9722 | | 1.A | 17,120,972 | 18,617,657 | 17,645,926 | 17,175,559 | 0 | 54,587 | 0 | 0 | 4.000 | 5.377 | MON | 62,059 | 372,353 | 06/03/2025 | 06/20/2054 | 8,131 | |
| 3618N5-C4-9 | GNMA II PASS THRU CERT POOL #MB0090 | | 1.A | 13,536,696 | 14,355,402 | 14,018,250 | 13,573,169 | 0 | 36,473 | 0 | 0 | 4.500 | 5.542 | MON | 53,833 | 376,829 | 05/13/2025 | 12/20/2054 | 2,890 | |
| 36177P-CY-9 | GNMA PASS THRU CERT POOL #00794586 | | 1.A | 624,680 | 598,339 | 561,344 | 632,596 | 0 | (1,921) | 0 | 0 | 3.500 | 2.399 | MON | 1,745 | 20,942 | 03/14/2012 | 03/15/2042 | 1,743 | |
| 36177P-CY-9 | GNMA PASS THRU CERT POOL #00794586 | | 1.A | 310,832 | 299,169 | 280,672 | 314,343 | 0 | (848) | 0 | 0 | 3.500 | 2.519 | MON | 873 | 10,471 | 03/15/2012 | 03/15/2042 | 871 | |
| 36213E-WV-4 | GNMA PASS THRU CERT POOL #552460 | | 1.A | 6,731 | 6,931 | 7,049 | 6,788 | 0 | 22 | 0 | 0 | 6.000 | 7.127 | MON | 35 | 416 | 03/28/2002 | 03/15/2032 | 116 | |
| 36201M-SA-1 | GNMA PASS THRU CERT POOL #587413 | | 1.A | 9,807 | 9,597 | 9,639 | 9,744 | 0 | (11) | 0 | 0 | 5.500 | 4.848 | MON | 44 | 528 | 11/12/2002 | 11/15/2032 | 102 | |
| 36201M-SJ-2 | GNMA PASS THRU CERT POOL #587421 | | 1.A | 40,941 | 40,064 | 40,377 | 40,603 | 0 | (62) | 0 | 0 | 5.500 | 4.983 | MON | 184 | 2,203 | 11/12/2002 | 11/15/2032 | 366 | |
| 36200M-YX-5 | GNMA PASS THRU CERT POOL #604726 | | 1.A | 123,615 | 129,700 | 129,585 | 125,610 | 0 | 312 | 0 | 0 | 4.500 | 5.570 | MON | 486 | 5,836 | 10/07/2003 | 10/15/2033 | 1,043 | |
| 36290R-YQ-0 | GNMA PASS THRU CERT POOL #615519 | | 1.A | 70,455 | 74,778 | 74,761 | 72,219 | 0 | 206 | 0 | 0 | 4.500 | 5.765 | MON | 280 | 3,365 | 10/15/2003 | 09/15/2033 | 691 | |
| 36290R-6X-6 | GNMA PASS THRU CERT POOL #615686 | | 1.A | 30,578 | 32,454 | 32,417 | 31,347 | 0 | 110 | 0 | 0 | 4.500 | 5.773 | MON | 122 | 1,460 | 10/15/2003 | 10/15/2033 | 305 | |
| 3620AQ-PR-8 | GNMA PASS THRU CERT POOL #736732 | | 1.A | 97,008 | 96,563 | 95,978 | 97,156 | 0 | (30) | 0 | 0 | 4.500 | 4.372 | MON | 362 | 4,345 | 04/23/2010 | 05/15/2040 | 322 | |
| 3620AW-FY-1 | GNMA PASS THRU CERT POOL #741883 | | 1.A | 71,579 | 71,251 | 70,886 | 71,681 | 0 | (19) | 0 | 0 | 4.500 | 4.372 | MON | 267 | 3,206 | 04/23/2010 | 05/15/2040 | 247 | |
| 38378A-CR-0 | GNR 2011-151 JY CMO | | 1.A | 1,240,459 | 1,236,210 | 1,194,909 | 1,237,710 | 0 | (306) | 0 | 0 | 3.000 | 2.925 | MON | 3,091 | 37,086 | 01/09/2018 | 02/20/2041 | 0 | |
| 38375B-SF-0 | GNR 2012-H11 BA CMO | | 1.A | 4,214 | 4,215 | 3,927 | 4,212 | 0 | 0 | 0 | 0 | 2.000 | 1.994 | MON | 7 | 82 | 05/04/2012 | 05/20/2062 | 2 | |
| 38375B-SF-0 | GNR 2012-H11 BA CMO | | 1.A | 8,425 | 8,430 | 7,854 | 8,423 | 0 | (1) | 0 | 0 | 2.000 | 2.000 | MON | 14 | 163 | 05/11/2012 | 05/20/2062 | 3 | |
| 38375B-RQ-7 | GNR 2012-H12 HA CMO | | 1.A | 6,381 | 6,385 | 5,953 | 6,380 | 0 | (1) | 0 | 0 | 2.000 | 2.000 | MON | 11 | 126 | 05/11/2012 | 03/20/2062 | 5,217 | |
| 38375B-TF-9 | GNR 2012-H14 GA CMO | | 1.A | 61,947 | 62,083 | 57,085 | 61,975 | 0 | (11) | 0 | 0 | 2.000 | 2.029 | MON | 103 | 1,228 | 06/06/2012 | 06/20/2062 | 9,150 | |
| 38375B-TA-0 | GNR 2012-H16 HA CMO | | 1.A | 71,100 | 70,703 | 67,209 | 70,632 | 0 | (2) | 0 | 0 | 2.000 | 1.890 | MON | 118 | 1,401 | 08/01/2012 | 07/20/2062 | 6,174 | |
| 38375B-TA-0 | GNR 2012-H16 HA CMO | | 1.A | 35,407 | 35,351 | 33,605 | 35,315 | 0 | (1) | 0 | 0 | 2.000 | 1.962 | MON | 59 | 701 | 08/07/2012 | 07/20/2062 | 3,087 | |
| 38375B-TA-0 | GNR 2012-H16 HA CMO | | 1.A | 35,307 | 35,351 | 33,605 | 35,310 | 0 | (2) | 0 | 0 | 2.000 | 2.012 | MON | 59 | 701 | 08/16/2012 | 07/20/2062 | 3,087 | |
| 38375B-K8-4 | GNR 2013-H04 BA CMO | | 1.A | 11,008 | 11,033 | 10,576 | 11,016 | 0 | 2 | 0 | 0 | 1.650 | 1.679 | MON | 15 | 180 | 12/20/2012 | 02/20/2063 | 583 | |
| 38376R-GW-0 | GNR 2015-H22 HA CMO | | 1.A | 472,154 | 473,041 | 460,776 | 472,343 | 0 | (77) | 0 | 0 | 2.550 | 2.572 | MON | 1,005 | 11,961 | 09/01/2015 | 08/20/2065 | 76,771 | |
| 38376R-GW-0 | GNR 2015-H22 HA CMO | | 1.A | 78,514 | 78,840 | 76,796 | 78,681 | 0 | (32) | 0 | 0 | 2.550 | 2.610 | MON | 168 | 1,994 | 09/02/2015 | 08/20/2065 | 12,795 | |
| 38376R-GW-0 | GNR 2015-H22 HA CMO | | 1.A | 235,005 | 236,520 | 230,388 | 235,913 | 0 | (156) | 0 | 0 | 2.550 | 2.648 | MON | 503 | 5,981 | 09/15/2015 | 08/20/2065 | 38,385 | |
| 38376R-LX-2 | GNR 2015-H29 HA CMO | | 1.A | 471,611 | 474,876 | 468,883 | 473,994 | 0 | 37 | 0 | 0 | 2.500 | 2.610 | MON | 989 | 11,765 | 11/09/2015 | 09/20/2065 | 426 | |
| 38375U-WW-6 | GNR 2016-H11 GA CMO | | 1.A | 1,803,894 | 1,866,298 | 1,816,248 | 1,848,646 | 0 | (1,814) | 0 | 0 | 2.000 | 2.695 | MON | 3,111 | 37,007 | 08/24/2017 | 04/20/2066 | 68 | |
| 38376R-VM-5 | GNR 2016-H13 JA CMO | | 1.A | 2,236,887 | 2,336,174 | 2,291,955 | 2,321,072 | 0 | 8,242 | 0 | 0 | 2.000 | 2.794 | MON | 3,894 | 46,278 | 06/28/2017 | 06/20/2066 | 31,737 | |
| 38376R-VM-5 | GNR 2016-H13 JA CMO | | 1.A | 2,225,206 | 2,336,174 | 2,291,955 | 2,319,373 | 0 | 9,357 | 0 | 0 | 2.000 | 2.900 | MON | 3,894 | 46,278 | 07/13/2017 | 06/20/2066 | 31,737 | |
| 38376R-YG-5 | GNR 2016-H20 FN CMO | | 1.A | 2,891,360 | 2,896,791 | 2,905,445 | 3,027,604 | 0 | 6,485 | 0 | 0 | 4.864 | 2.657 | MON | 11,742 | 147,602 | 09/01/2016 | 09/20/2066 | 27 | |
| 38376R-G7-5 | GNR 2016-H24 DA CMO | | 1.A | 2,728,846 | 2,780,990 | 2,724,400 | 2,769,637 | 0 | 1,870 | 0 | 0 | 2.500 | 2.808 | MON | 5,794 | 68,703 | 02/01/2017 | 09/20/2066 | 26,429 | |
| 38376R-G7-5 | GNR 2016-H24 DA CMO | | 1.A | 3,107,656 | 3,184,151 | 3,119,357 | 3,168,330 | 0 | 2,870 | 0 | 0 | 2.500 | 2.903 | MON | 6,634 | 78,663 | 03/07/2017 | 09/20/2066 | 30,261 | |
| 38375U-J9-2 | GNR 2017-H19 MA CMO | | 1.A | 4,423,975 | 4,460,214 | 4,352,316 | 4,447,644 | 0 | 1,277 | 0 | 0 | 2.500 | 2.642 | MON | 9,292 | 110,195 | 08/25/2017 | 04/20/2067 | 152 | |
| 38380U-WQ-2 | GNR 2018-11 PA CMO | | 1.A | 1,370,821 | 1,375,173 | 1,268,899 | 1,374,673 | 0 | (43) | 0 | 0 | 3.000 | 2.997 | MON | 3,438 | 41,255 | 01/26/2018 | 12/20/2047 | 801 | |
| 38380U-WQ-2 | GNR 2018-11 PA CMO | | 1.A | 1,366,685 | 1,375,173 | 1,268,899 | 1,363,781 | 0 | 231 | 0 | 0 | 3.000 | 3.139 | MON | 3,438 | 41,255 | 01/31/2018 | 12/20/2047 | 801 | |
| 38381A-E2-8 | GNR 2018-151 P CMO | | 1.A | 1,529,892 | 1,534,207 | 1,512,747 | 1,530,285 | 0 | 123 | 0 | 0 | 3.500 | 3.554 | MON | 4,475 | 53,697 | 11/30/2018 | 01/20/2047 | 6,320 | |
| 38384P-MW-7 | GNR 2024-101 EA CMO | | 1.A | 9,629,676 | 9,661,756 | 9,809,871 | 9,631,043 | 0 | 866 | 0 | 0 | 5.500 | 5.584 | MON | 44,283 | 531,397 | 06/25/2024 | 04/20/2052 | 85,772 | |
| 38384P-MW-7 | GNR 2024-101 EA CMO | | 1.A | 3,205,237 | 3,220,585 | 3,269,957 | 3,207,281 | 0 | 1,293 | 0 | 0 | 5.500 | 5.655 | MON | 14,761 | 177,132 | 06/26/2024 | 04/20/2052 | 28,591 | |
| 38384M-X7-7 | GNR 2024-105 C CMO | | 1.A | 16,988,736 | 17,020,650 | 17,358,680 | 16,985,302 | 0 | (3,154) | 0 | 0 | 5.500 | 5.520 | MON | 78,011 | 936,136 | 06/25/2024 | 04/20/2054 | 8,135 | |
| 38384U-HR-3 | GNR 2024-108 GC CMO | | 1.A | 15,785,922 | 15,818,052 | 16,054,216 | 15,781,772 | 0 | (2,826) | 0 | 0 | 5.500 | 5.518 | MON | 72,499 | 869,993 | 07/26/2024 | 06/20/2052 | 26,235 | |

# SCHEDULE D - PART 1 - SECTION 2

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity | Origin-ation Ballon Pay-ment % |
| 38385B-WF-3 | GNR 2024-203 AC CMO | | 1.A | 6,950,504 | 6,983,238 | 7,042,805 | 6,952,755 | 0 | 2,251 | 0 | 0 | 5.000 | 5.130 | MON | 29,097 | 290,968 | 02/26/2025 | 08/20/2053 | 14,242 | |
| 38384K-B2-6 | GNR 2024-51 P CMO | | 1.A | 13,234,474 | 13,605,435 | 13,864,347 | 13,333,460 | 0 | 74,145 | 0 | 0 | 5.000 | 5.750 | MON | 56,689 | 680,272 | 05/08/2024 | 07/20/2053 | 10,903 | |
| 38381N-DC-9 | GNR 2025-105 NA | | 1.A | 14,736,679 | 14,794,470 | 14,987,389 | 14,738,552 | 0 | 1,873 | 0 | 0 | 5.000 | 5.093 | MON | 61,644 | 308,218 | 07/24/2025 | 12/20/2054 | 34,976 | |
| 38385H-EU-7 | GNR 2025-175 B (CMO) | | 1.A | 14,832,577 | 14,874,994 | 14,913,429 | 14,832,606 | 0 | 29 | 0 | 0 | 4.750 | 4.805 | MON | 58,880 | 58,880 | 11/05/2025 | 02/20/2055 | 12,439 | |
| 38385G-6X-2 | GNR 2025-97 ED (CMO) | | 1.A | 11,771,735 | 11,797,080 | 11,925,314 | 11,771,141 | 0 | (594) | 0 | 0 | 5.000 | 5.038 | MON | 49,155 | 294,927 | 06/27/2025 | 05/20/2054 | 9,271 | |
| 38385G-6X-2 | GNR 2025-97 ED (CMO) | | 1.A | 9,780,593 | 9,830,900 | 9,937,762 | 9,783,073 | 0 | 2,479 | 0 | 0 | 5.000 | 5.124 | MON | 40,962 | 245,773 | 06/24/2025 | 05/20/2054 | 7,726 | |
| 1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC) | | | | 666,169,753 | 680,726,847 | 677,936,555 | 667,526,005 | 0 | 665,575 | 0 | 0 | XXX | XXX | XXX | 2,741,032 | 29,577,446 | XXX | XXX | 636,304 | XXX |
| Asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC) | | | | | | | | | | | | | | | | | | | | |
| 36198V-KR-7 | GN AI8404 (PROJECT LOAN) | | 1.A | 4,366,675 | 4,141,482 | 4,069,239 | 4,208,425 | 0 | (18,264) | 0 | 0 | 3.310 | 2.501 | MON | 11,424 | 137,083 | 04/19/2016 | 05/15/2030 | 84,515 | |
| 38379K-GA-0 | GNR 2015-32 AG (PROJECT LOAN) | | 1.A | 1,966,935 | 1,987,901 | 1,761,562 | 1,968,863 | 0 | (1,486) | 0 | 0 | 2.300 | 2.483 | MON | 3,810 | 45,722 | 03/08/2016 | 02/16/2049 | 2,325 | |
| 38379U-PD-2 | GNR 2016-50 A (PROJECT LOAN) | | 1.A | 193,996 | 193,452 | 189,515 | 193,398 | 0 | (38) | 0 | 0 | 2.300 | 2.229 | MON | 371 | 4,449 | 04/19/2016 | 07/16/2052 | 5,291 | |
| 38379U-SP-2 | GNR 2016-64 CA (PROJECT LOAN) | | 1.A | 555,180 | 554,314 | 528,678 | 554,164 | 0 | (140) | 0 | 0 | 2.300 | 2.258 | MON | 1,062 | 12,749 | 04/29/2016 | 03/16/2045 | 3,795 | |
| 38379U-XR-2 | GNR 2016-98 AF (PROJECT LOAN) | | 1.A | 2,641,804 | 2,706,182 | 2,328,332 | 2,637,470 | 0 | (3,892) | 0 | 0 | 2.350 | 2.735 | MON | 5,300 | 63,595 | 10/19/2017 | 03/16/2057 | 6,303 | |
| 38379R-V6-7 | GNR 2017-124 AB (PROJECT LOAN) | | 1.A | 2,019,468 | 2,024,846 | 1,889,101 | 2,020,233 | 0 | 442 | 0 | 0 | 2.650 | 2.703 | MON | 4,472 | 53,658 | 08/16/2017 | 08/16/2057 | 16,363 | |
| 38379R-4V-2 | GNR 2017-143 AC (PROJECT LOAN) | | 1.A | 8,198,406 | 8,217,023 | 7,318,474 | 8,199,258 | 0 | (1) | 0 | 0 | 2.600 | 2.634 | MON | 17,804 | 213,643 | 08/23/2017 | 07/16/2057 | 10,181 | |
| 38379R-4V-2 | GNR 2017-143 AC (PROJECT LOAN) | | 1.A | 2,731,197 | 2,739,008 | 2,439,491 | 2,731,622 | 0 | (1) | 0 | 0 | 2.600 | 2.644 | MON | 5,935 | 71,214 | 09/12/2017 | 07/16/2057 | 3,394 | |
| 38380J-FU-7 | GNR 2017-171 AC (PROJECT LOAN) | | 1.A | 4,939,557 | 5,030,539 | 4,441,052 | 4,932,420 | 0 | (14,623) | 0 | 0 | 2.500 | 2.826 | MON | 10,480 | 125,763 | 11/13/2017 | 09/16/2054 | 8,552 | |
| 38380J-HP-6 | GNR 2017-181 AG (PROJECT LOAN) | | 1.A | 11,880,068 | 12,115,275 | 10,654,734 | 11,913,071 | 0 | 1,696 | 0 | 0 | 2.600 | 2.888 | MON | 26,250 | 314,997 | 12/12/2017 | 02/16/2059 | 22,388 | |
| 38380J-GM-4 | GNR 2017-185 AC (PROJECT LOAN) | | 1.A | 2,132,913 | 2,172,891 | 1,933,315 | 2,128,619 | 0 | (1,267) | 0 | 0 | 2.600 | 2.957 | MON | 4,708 | 56,495 | 12/13/2017 | 03/16/2058 | 5,599 | |
| 38380J-GM-4 | GNR 2017-185 AC (PROJECT LOAN) | | 1.A | 1,035,688 | 1,086,446 | 966,658 | 1,027,398 | 0 | (1,670) | 0 | 0 | 2.600 | 3.587 | MON | 2,354 | 28,248 | 04/12/2018 | 03/16/2058 | 2,800 | |
| 38379U-7A-8 | GNR 2017-30 AB (PROJECT LOAN) | | 1.A | 2,061,495 | 2,096,297 | 1,878,794 | 2,063,772 | 0 | (1,796) | 0 | 0 | 2.400 | 2.707 | MON | 4,193 | 50,311 | 02/15/2017 | 03/16/2051 | 1,056 | |
| 38380J-KW-7 | GNR 2018-4 AE (PROJECT LOAN) | | 1.A | 3,225,726 | 3,299,712 | 2,957,560 | 3,233,759 | 0 | (1,049) | 0 | 0 | 2.450 | 2.830 | MON | 6,737 | 80,843 | 01/05/2018 | 08/16/2058 | 7,073 | |
| 38380J-MC-9 | GNR 2018-9 AB (PROJECT LOAN) | | 1.A | 4,452,520 | 4,590,966 | 3,990,014 | 4,469,797 | 0 | (679) | 0 | 0 | 2.500 | 2.907 | MON | 9,565 | 114,774 | 01/11/2018 | 05/16/2058 | 4,936 | |
| 38381L-KQ-4 | GNR 2024-124 A (PROJECT LOAN) | | 1.A | 17,010,830 | 17,725,385 | 17,414,836 | 17,142,350 | 0 | 90,667 | 0 | 0 | 4.250 | 5.037 | MON | 62,777 | 753,329 | 07/18/2024 | 01/16/2059 | 11,581 | |
| 38381L-SS-2 | GNR 2024-139 AC (PROJECT LOAN) | | 1.A | 9,731,402 | 9,810,344 | 9,796,806 | 9,739,439 | 0 | 7,038 | 0 | 0 | 5.000 | 5.164 | MON | 40,876 | 490,517 | 11/07/2024 | 03/16/2058 | 6,978 | |
| 38384Y-3P-4 | GNR 2024-192 AB (PROJECT LOAN) | | 1.A | 11,311,932 | 11,324,318 | 11,570,962 | 11,310,611 | 0 | (1,176) | 0 | 0 | 5.250 | 5.286 | MON | 49,544 | 594,527 | 11/13/2024 | 08/16/2065 | 538 | |
| 38381J-6N-2 | GNR 2024-36 A (PROJECT LOANS) | | 1.A | 13,634,710 | 13,993,849 | 13,880,779 | 13,697,742 | 0 | 36,346 | 0 | 0 | 4.500 | 5.049 | MON | 52,477 | 629,723 | 06/18/2024 | 07/20/2054 | 55,064 | |
| 38381M-Y5-3 | GNR 2025-142 AP (PROJECT LOAN) | | 1.A | 14,894,386 | 14,949,864 | 15,008,467 | 14,895,640 | 0 | 1,254 | 0 | 0 | 5.000 | 5.087 | MON | 62,291 | 249,164 | 08/20/2025 | 05/16/2065 | 31,077 | |
| 38381M-5K-2 | GNR 2025-166 A (PROJECT LOAN) | | 1.A | 9,837,059 | 9,965,915 | 9,795,147 | 9,840,292 | 0 | 3,233 | 0 | 0 | 4.500 | 4.784 | MON | 37,372 | 74,744 | 10/20/2025 | 09/16/2058 | 3,379 | |
| 38381S-ED-5 | GNR 2025-213 AC (PROJECT LOAN) | | 1.A | 8,849,531 | 9,000,000 | 8,880,932 | 8,849,583 | 0 | 52 | 0 | 0 | 4.500 | 4.827 | MON | 33,750 | 0 | 12/23/2025 | 06/16/2059 | 9,141 | |
| 38381L-5H-1 | GNR 2025-36 AC (PROJECT LOAN) | | 1.A | 9,761,360 | 9,909,224 | 9,894,360 | 9,764,289 | 0 | 2,929 | 0 | 0 | 4.750 | 4.913 | MON | 39,224 | 353,016 | 03/14/2025 | 09/16/2057 | 1,455 | |
| 38381L-5B-4 | GNR 2025-37 A (PROJECT LOAN) | | 1.A | 5,774,453 | 5,940,365 | 5,849,834 | 5,777,283 | 0 | 2,830 | 0 | 0 | 4.500 | 4.771 | MON | 22,276 | 155,935 | 05/01/2025 | 05/16/2057 | 1,819 | |
| 38381L-8E-5 | GNR 2025-52 AB (PROJECT LOAN) | | 1.A | 5,932,038 | 5,956,235 | 5,925,620 | 5,932,218 | 0 | 180 | 0 | 0 | 5.000 | 5.070 | MON | 24,818 | 173,724 | 04/30/2025 | 03/16/2059 | 27,421 | |
| 38381M-KS-8 | GNR 2025-75 AD (PROJECT LOAN) | | 1.A | 9,761,510 | 9,919,604 | 9,864,352 | 9,773,321 | 0 | 11,811 | 0 | 0 | 5.000 | 5.350 | MON | 41,332 | 247,990 | 05/28/2025 | 07/16/2056 | 49 | |
| 38381M-LA-6 | GNR 2025-91 AC (PROJECT LOAN) | | 1.A | 7,844,598 | 7,956,486 | 7,992,768 | 7,853,415 | 0 | 8,817 | 0 | 0 | 5.000 | 5.320 | MON | 33,152 | 198,912 | 05/28/2025 | 11/16/2059 | 13,601 | |
| 83162C-TY-9 | SBAP 2011-20D 1 | | 1.A | 166,486 | 166,486 | 165,467 | 165,916 | 0 | 87 | 0 | 0 | 4.050 | 4.191 | AO | 1,686 | 6,743 | 04/05/2011 | 04/01/2031 | 13,182 | |
| 83162C-UG-6 | SBAP 2011-20I 1 | | 1.A | 702,471 | 701,376 | 675,996 | 701,544 | 0 | (27) | 0 | 0 | 2.850 | 2.840 | MS | 6,663 | 19,989 | 03/29/2019 | 09/01/2031 | 48,270 | |
| 83162C-UU-5 | SBAP 2012-20E 1 | | 1.A | 1,106,452 | 1,106,452 | 1,055,078 | 1,104,635 | 0 | 229 | 0 | 0 | 2.380 | 2.436 | MN | 4,389 | 26,334 | 05/08/2012 | 05/01/2032 | 67,900 | |
| 83162C-UV-3 | SBAP 2012-20F 1 | | 1.A | 103,068 | 102,467 | 97,115 | 102,721 | 0 | (32) | 0 | 0 | 2.420 | 2.337 | JD | 207 | 2,480 | 08/28/2017 | 06/01/2032 | 6,297 | |
| 83162C-UV-3 | SBAP 2012-20F 1 | | 1.A | 307,401 | 307,401 | 291,346 | 306,654 | 0 | 92 | 0 | 0 | 2.420 | 2.501 | JD | 620 | 7,439 | 06/05/2012 | 06/01/2032 | 18,890 | |
| 83162C-XA-6 | SBAP 2015-20E 1 | | 1.A | 919,861 | 919,861 | 873,535 | 915,792 | 0 | 270 | 0 | 0 | 2.770 | 2.882 | MN | 4,247 | 25,679 | 05/07/2015 | 05/01/2035 | 34,913 | |

# SCHEDULE D - PART 1 - SECTION 2

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity | Origin-ation Ballon Pay-ment % |
| 83162C-XA-6 | SBAP 2015-20E 1 | | 1.A | 918,927 | 919,861 | 873,535 | 914,944 | 0 | 328 | 0 | 0 | 2.770 | 2.905 | MN | 4,247 | 25,679 | 08/31/2015 | 05/01/2035 | 34,913 | |
| 83162C-XB-4 | SBAP 2015-20F 1 | | 1.A | 909,866 | 899,466 | 853,568 | 902,797 | 0 | (250) | 0 | 0 | 2.980 | 2.887 | JD | 2,234 | 26,929 | 11/06/2015 | 06/01/2035 | 34,479 | |
| 83162C-XD-0 | SBAP 2015-20G 1 | | 1.A | 1,158,214 | 1,159,754 | 1,102,307 | 1,154,904 | 0 | 327 | 0 | 0 | 2.880 | 2.993 | JJ | 16,700 | 33,626 | 07/10/2015 | 07/01/2035 | 40,329 | |
| 83162C-XK-4 | SBAP 2015-20K 1 | | 1.A | 1,219,025 | 1,219,025 | 1,152,256 | 1,214,897 | 0 | 245 | 0 | 0 | 2.700 | 2.782 | MN | 5,486 | 33,202 | 11/05/2015 | 11/01/2035 | 42,974 | |
| 83162C-XZ-1 | SBAP 2016-10E 1 | | 1.A | 217,742 | 217,742 | 215,499 | 217,720 | 0 | 23 | 0 | 0 | 1.800 | 1.823 | MS | 1,306 | 3,919 | 09/08/2016 | 09/01/2026 | 107,549 | |
| 83162C-YE-7 | SBAP 2016-20L 1 | | 1.A | 3,155,057 | 3,155,057 | 2,979,778 | 3,142,939 | 0 | 632 | 0 | 0 | 2.810 | 2.895 | JD | 7,388 | 89,531 | 12/08/2016 | 12/01/2036 | 97,873 | |
| 83162C-YL-1 | SBAP 2017-10B 1 | | 1.A | 200,197 | 200,197 | 198,213 | 200,121 | 0 | 51 | 0 | 0 | 2.630 | 2.686 | MS | 1,755 | 5,265 | 03/09/2017 | 03/01/2027 | 65,070 | |
| 83162C-YV-9 | SBAP 2017-10E 1 | | 1.A | 300,968 | 300,968 | 296,355 | 300,895 | 0 | 36 | 0 | 0 | 1.980 | 2.007 | MS | 1,986 | 5,959 | 09/07/2017 | 09/01/2027 | 71,403 | |
| 83162C-YG-2 | SBAP 2017-20A 1 | | 1.A | 2,183,188 | 2,183,188 | 2,059,986 | 2,176,338 | 0 | 528 | 0 | 0 | 2.800 | 2.876 | JJ | 30,565 | 61,600 | 01/05/2017 | 01/01/2037 | 63,644 | |
| 83162C-YM-9 | SBAP 2017-20C 1 | | 1.A | 3,395,299 | 3,395,299 | 3,212,384 | 3,375,277 | 0 | 991 | 0 | 0 | 3.040 | 3.174 | MS | 34,406 | 104,675 | 03/09/2017 | 03/01/2037 | 100,128 | |
| 83162C-YN-7 | SBAP 2017-20D 1 | | 1.A | 1,077,026 | 1,075,346 | 1,010,546 | 1,072,634 | 0 | 117 | 0 | 0 | 2.840 | 2.896 | AO | 7,635 | 30,812 | 05/04/2017 | 04/01/2037 | 31,359 | |
| 83162C-YN-7 | SBAP 2017-20D 1 | | 1.A | 1,552,470 | 1,550,290 | 1,456,871 | 1,546,213 | 0 | 179 | 0 | 0 | 2.840 | 2.898 | AO | 11,007 | 44,421 | 05/04/2017 | 04/01/2037 | 45,210 | |
| 83162C-YN-7 | SBAP 2017-20D 1 | | 1.A | 5,018,280 | 5,018,280 | 4,715,883 | 5,000,361 | 0 | 896 | 0 | 0 | 2.840 | 2.919 | AO | 35,630 | 143,792 | 04/06/2017 | 04/01/2037 | 146,343 | |
| 83162C-YR-8 | SBAP 2017-20F 1 | | 1.A | 6,009,709 | 6,009,709 | 5,674,397 | 5,987,358 | 0 | 741 | 0 | 0 | 2.810 | 2.890 | JD | 14,073 | 171,439 | 06/08/2017 | 06/01/2037 | 174,960 | |
| 83162C-YT-4 | SBAP 2017-20G 1 | | 1.A | 1,859,616 | 1,832,416 | 1,734,397 | 1,845,046 | 0 | (1,144) | 0 | 0 | 2.980 | 2.828 | JJ | 27,303 | 55,593 | 09/27/2017 | 07/01/2037 | 49,987 | |
| 83162C-YT-4 | SBAP 2017-20G 1 | | 1.A | 1,760,338 | 1,737,131 | 1,644,208 | 1,747,309 | 0 | (955) | 0 | 0 | 2.980 | 2.851 | JJ | 25,883 | 52,702 | 09/28/2017 | 07/01/2037 | 47,388 | |
| 83162C-YW-7 | SBAP 2017-20I 1 | | 1.A | 10,965,510 | 10,965,510 | 10,171,322 | 10,921,895 | 0 | 1,341 | 0 | 0 | 2.590 | 2.676 | MS | 94,669 | 289,138 | 09/07/2017 | 09/01/2037 | 296,325 | |
| 83162C-ZA-4 | SBAP 2017-20L 1 | | 1.A | 4,231,507 | 4,253,105 | 3,967,713 | 4,219,073 | 0 | 1,558 | 0 | 0 | 2.780 | 2.947 | JD | 9,853 | 119,907 | 12/20/2017 | 12/01/2037 | 116,218 | |
| 83162C-ZC-0 | SBAP 2018-20A 1 | | 1.A | 3,369,433 | 3,369,433 | 3,196,783 | 3,358,627 | 0 | 745 | 0 | 0 | 2.920 | 2.996 | JJ | 49,194 | 99,410 | 01/11/2018 | 01/01/2038 | 86,952 | |
| 83162C-ZF-3 | SBAP 2018-20B 1 | | 1.A | 1,999,680 | 2,011,624 | 1,904,704 | 1,992,548 | 0 | 717 | 0 | 0 | 3.220 | 3.426 | FA | 26,989 | 66,100 | 04/12/2018 | 02/01/2038 | 53,160 | |
| 83162C-ZJ-5 | SBAP 2018-20D 1 | | 1.A | 2,920,805 | 2,920,805 | 2,775,384 | 2,907,159 | 0 | 148 | 0 | 0 | 3.310 | 3.408 | AO | 24,170 | 98,571 | 04/05/2018 | 04/01/2038 | 77,604 | |
| 83162C-B3-6 | SBAP 2019-20C 1 | | 1.A | 2,412,851 | 2,412,851 | 2,282,034 | 2,402,319 | 0 | (289) | 0 | 0 | 3.200 | 3.287 | MS | 25,737 | 79,494 | 03/07/2019 | 03/01/2039 | 56,855 | |
| 83162C-C3-5 | SBAP 2019-25F 1 | | 1.A | 4,274,730 | 4,274,730 | 3,835,005 | 4,260,189 | 0 | (725) | 0 | 0 | 2.770 | 2.822 | JD | 9,868 | 120,343 | 06/06/2019 | 06/01/2044 | 58,960 | |
| 83162C-2V-4 | SBAP 2025-25I 1 | | 1.A | 14,500,000 | 14,500,000 | 14,560,262 | 14,499,034 | 0 | (966) | 0 | 0 | 4.730 | 4.730 | MS | 198,134 | 0 | 09/11/2025 | 09/01/2050 | 141,307 | |
| 831641-FH-3 | SBIC 2017-10A 1 | | 1.A | 337,105 | 335,428 | 330,697 | 335,869 | 0 | (491) | 0 | 0 | 2.845 | 2.658 | MS | 3,164 | 9,543 | 05/14/2019 | 03/10/2027 | 306,144 | |
| 831641-FH-3 | SBIC 2017-10A 1 | | 1.A | 96,457 | 96,156 | 94,800 | 96,219 | 0 | (95) | 0 | 0 | 2.845 | 2.719 | MS | 907 | 2,736 | 05/14/2019 | 03/10/2027 | 87,761 | |
| 831641-FH-3 | SBIC 2017-10A 1 | | 1.A | 2,236,188 | 2,236,188 | 2,204,647 | 2,234,942 | 0 | (269) | 0 | 0 | 2.845 | 2.830 | MS | 21,090 | 63,620 | 03/21/2017 | 03/10/2027 | 2,040,963 | |
| 831641-FK-6 | SBIC 2018-10A 1 | | 1.A | 2,130,055 | 2,130,055 | 2,094,979 | 2,129,091 | 0 | (276) | 0 | 0 | 3.187 | 3.168 | MS | 22,504 | 67,885 | 03/14/2018 | 03/10/2028 | 1,752,762 | |
| 831641-FM-2 | SBIC 2019-10A 1 | | 1.A | 1,533,126 | 1,533,126 | 1,496,909 | 1,532,597 | 0 | (122) | 0 | 0 | 3.113 | 3.095 | MS | 15,822 | 47,726 | 03/12/2019 | 03/10/2029 | 1,134,902 | |
| 831641-FP-5 | SBIC 2020-10A 1 | | 1.A | 3,729,008 | 3,729,008 | 3,534,257 | 3,727,961 | 0 | (115) | 0 | 0 | 2.078 | 2.070 | MS | 25,688 | 77,489 | 03/16/2020 | 03/10/2030 | 2,471,813 | |
| 831641-GA-7 | SBIC 2025-10B 1 | | 1.A | 16,000,000 | 16,000,000 | 16,009,792 | 15,998,121 | 0 | (1,879) | 0 | 0 | 4.532 | 4.511 | MS | 192,703 | 0 | 09/16/2025 | 09/10/2035 | 6,014,980 | |
| 1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC) | | | | 281,723,555 | 284,353,715 | 274,019,389 | 281,571,114 | 0 | 123,861 | 0 | 0 | XXX | XXX | XXX | 1,580,258 | 7,414,891 | XXX | XXX | 16,386,440 | XXX |
| Asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC) | | | | | | | | | | | | | | | | | | | | |
| 3128JM-QF-7 | FH (3/1 ARM) #1B2353 | | 1.A | 131,348 | 132,179 | 136,410 | 131,690 | 0 | 0 | 0 | 0 | 6.521 | 2.979 | MON | 718 | 9,675 | 10/06/2005 | 09/15/2035 | 131 | |
| 3128JM-SB-4 | FH (3/1 ARM) #1B2413 | | 1.A | 391,877 | 392,798 | 404,244 | 391,316 | 0 | 0 | 0 | 0 | 6.304 | 2.775 | MON | 2,064 | 27,062 | 10/07/2005 | 10/15/2035 | 868 | |
| 31296J-2J-4 | FHLMC GOLD PASSTHRU #A10777 | | 1.A | 3,193 | 3,261 | 3,312 | 3,203 | 0 | 5 | 0 | 0 | 5.500 | 6.179 | MON | 15 | 179 | 06/17/2003 | 07/15/2033 | 19 | |
| 31296J-4V-5 | FHLMC GOLD PASSTHRU #A10836 | | 1.A | 38,354 | 39,176 | 39,784 | 38,770 | 0 | 33 | 0 | 0 | 5.500 | 5.878 | MON | 180 | 2,155 | 06/17/2003 | 07/15/2033 | 217 | |
| 31296K-BK-8 | FHLMC GOLD PASSTHRU #A10942 | | 1.A | 8,803 | 8,992 | 9,132 | 8,863 | 0 | 2 | 0 | 0 | 5.500 | 6.033 | MON | 41 | 495 | 06/17/2003 | 07/15/2033 | 49 | |
| 31296K-NR-0 | FHLMC GOLD PASSTHRU #A11300 | | 1.A | 17,870 | 18,253 | 18,623 | 17,990 | 0 | 30 | 0 | 0 | 5.500 | 6.103 | MON | 84 | 1,004 | 06/17/2003 | 07/15/2033 | 139 | |
| 31296K-QD-8 | FHLMC GOLD PASSTHRU #A11352 | | 1.A | 8,043 | 8,215 | 8,343 | 8,097 | 0 | 11 | 0 | 0 | 5.500 | 6.055 | MON | 38 | 452 | 06/17/2003 | 07/15/2033 | 50 | |
| 31296K-TN-3 | FHLMC GOLD PASSTHRU #A11457 | | 1.A | 96,548 | 98,618 | 100,329 | 97,096 | 0 | 131 | 0 | 0 | 5.500 | 6.096 | MON | 452 | 5,424 | 06/17/2003 | 07/15/2033 | 597 | |

# SCHEDULE D - PART 1 - SECTION 2

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity | Origin-ation Ballon Pay-ment % |
| 31296K-4R-1 | FHLMC GOLD PASSTHRU #A11732 | | 1.A | 150,042 | 150,985 | 153,488 | 150,372 | 0 | 35 | 0 | 0 | 5.000 | 5.136 | MON | 629 | 7,549 | 04/01/2003 | 08/15/2033 | 1,325 | |
| 31296L-KZ-3 | FHLMC GOLD PASSTHRU #A12112 | | 1.A | 11,677 | 11,928 | 12,113 | 11,805 | 0 | 2 | 0 | 0 | 5.500 | 5.924 | MON | 55 | 656 | 06/17/2003 | 08/15/2033 | 90 | |
| 31296L-WL-1 | FHLMC GOLD PASSTHRU #A12451 | | 1.A | 2,547 | 2,601 | 2,642 | 2,557 | 0 | 4 | 0 | 0 | 5.500 | 6.130 | MON | 12 | 143 | 06/17/2003 | 08/15/2033 | 15 | |
| 31296L-ZL-8 | FHLMC GOLD PASSTHRU #A12547 | | 1.A | 4,467 | 4,563 | 4,634 | 4,503 | 0 | 5 | 0 | 0 | 5.500 | 6.006 | MON | 21 | 251 | 06/17/2003 | 08/15/2033 | 28 | |
| 31296M-6K-0 | FHLMC GOLD PASSTHRU #A13574 | | 1.A | 83,653 | 84,179 | 84,962 | 83,803 | 0 | 16 | 0 | 0 | 5.000 | 5.148 | MON | 351 | 4,209 | 04/01/2003 | 09/15/2033 | 691 | |
| 31296N-EJ-2 | FHLMC GOLD PASSTHRU #A13737 | | 1.A | 14,920 | 15,014 | 15,009 | 14,949 | 0 | 4 | 0 | 0 | 5.000 | 5.138 | MON | 63 | 751 | 04/01/2003 | 09/15/2033 | 107 | |
| 31292G-6T-8 | FHLMC GOLD PASSTHRU #C00882 | | 1.A | 3,943 | 3,748 | 3,865 | 3,958 | 0 | (51) | 0 | 0 | 7.500 | 3.626 | MON | 23 | 281 | 07/30/2002 | 11/15/2029 | 65 | |
| 31292H-G5-7 | FHLMC GOLD PASSTHRU #C01120 | | 1.A | 1,714 | 1,469 | 1,544 | 1,576 | 0 | (19) | 0 | 0 | 7.000 | 3.022 | MON | 9 | 103 | 12/31/2008 | 01/15/2031 | 20 | |
| 31292H-XK-5 | FHLMC GOLD PASSTHRU #C01582 | | 1.A | 44,471 | 45,424 | 46,640 | 44,776 | 0 | 59 | 0 | 0 | 5.500 | 6.070 | MON | 208 | 2,498 | 06/17/2003 | 07/15/2033 | 304 | |
| 31287T-DJ-1 | FHLMC GOLD PASSTHRU #C67305 | | 1.A | 45,644 | 43,278 | 45,491 | 46,823 | 0 | (503) | 0 | 0 | 7.000 | 3.662 | MON | 252 | 3,030 | 03/11/2003 | 05/15/2032 | 352 | |
| 31287T-SE-6 | FHLMC GOLD PASSTHRU #C67717 | | 1.A | 2,951 | 2,804 | 2,947 | 2,888 | 0 | (33) | 0 | 0 | 7.000 | 4.129 | MON | 16 | 196 | 03/25/2003 | 06/15/2032 | 78 | |
| 31287V-GQ-7 | FHLMC GOLD PASSTHRU #C69207 | | 1.A | 45,721 | 43,350 | 45,569 | 48,003 | 0 | (664) | 0 | 0 | 7.000 | 2.754 | MON | 253 | 3,034 | 03/11/2003 | 07/15/2032 | 345 | |
| 31288D-AJ-8 | FHLMC GOLD PASSTHRU #C74509 | | 1.A | 2,490 | 2,544 | 2,583 | 2,503 | 0 | 4 | 0 | 0 | 5.500 | 6.194 | MON | 12 | 140 | 06/17/2003 | 12/15/2032 | 21 | |
| 31288E-4Z-7 | FHLMC GOLD PASSTHRU #C76240 | | 1.A | 6,513 | 6,493 | 6,603 | 6,499 | 0 | (2) | 0 | 0 | 5.500 | 5.431 | MON | 30 | 357 | 01/07/2003 | 02/15/2033 | 43 | |
| 31288J-EY-8 | FHLMC GOLD PASSTHRU #C79151 | | 1.A | 9,774 | 9,744 | 9,956 | 9,736 | 0 | (7) | 0 | 0 | 5.500 | 5.422 | MON | 45 | 536 | 01/07/2003 | 04/15/2033 | 298 | |
| 31288J-WV-4 | FHLMC GOLD PASSTHRU #C79660 | | 1.A | 14,011 | 13,967 | 14,184 | 13,991 | 0 | (6) | 0 | 0 | 5.500 | 5.412 | MON | 64 | 768 | 01/07/2003 | 04/15/2033 | 84 | |
| 31294M-GB-1 | FHLMC GOLD PASSTHRU #E02894 | | 1.A | 6,692 | 6,660 | 6,646 | 6,653 | 0 | (6) | 0 | 0 | 3.500 | 3.300 | MON | 19 | 233 | 03/17/2011 | 05/15/2026 | 2,190 | |
| 31294M-GB-1 | FHLMC GOLD PASSTHRU #E02894 | | 1.A | 3,345 | 3,348 | 3,341 | 3,344 | 0 | 0 | 0 | 0 | 3.500 | 3.507 | MON | 10 | 117 | 03/25/2011 | 05/15/2026 | 1,101 | |
| 31294M-GB-1 | FHLMC GOLD PASSTHRU #E02894 | | 1.A | 3,342 | 3,348 | 3,341 | 3,343 | 0 | 0 | 0 | 0 | 3.500 | 3.542 | MON | 10 | 117 | 03/28/2011 | 05/15/2026 | 1,101 | |
| 31283H-LC-7 | FHLMC GOLD PASSTHRU #G01223 | | 1.A | 3,390 | 3,221 | 3,385 | 3,382 | 0 | (42) | 0 | 0 | 7.000 | 3.649 | MON | 19 | 225 | 03/25/2003 | 10/15/2029 | 58 | |
| 31283H-N4-3 | FHLMC GOLD PASSTHRU #G01311 | | 1.A | 352 | 301 | 316 | 326 | 0 | (4) | 0 | 0 | 7.000 | 2.644 | MON | 2 | 21 | 12/31/2008 | 09/15/2031 | 4 | |
| 31283H-N4-3 | FHLMC GOLD PASSTHRU #G01311 | | 1.A | 6,893 | 6,536 | 6,870 | 7,044 | 0 | (78) | 0 | 0 | 7.000 | 2.902 | MON | 38 | 457 | 03/11/2003 | 09/15/2031 | 84 | |
| 31283H-WY-7 | FHLMC GOLD PASSTHRU #G01563 | | 1.A | 3,796 | 3,784 | 3,894 | 3,789 | 0 | (1) | 0 | 0 | 5.500 | 5.416 | MON | 17 | 208 | 01/07/2003 | 06/15/2033 | 26 | |
| 31283H-WY-7 | FHLMC GOLD PASSTHRU #G01563 | | 1.A | 1,580 | 1,613 | 1,660 | 1,590 | 0 | 2 | 0 | 0 | 5.500 | 6.084 | MON | 7 | 89 | 06/17/2003 | 06/15/2033 | 11 | |
| 31283H-WY-7 | FHLMC GOLD PASSTHRU #G01563 | | 1.A | 21,116 | 21,568 | 22,196 | 21,250 | 0 | 30 | 0 | 0 | 5.500 | 6.099 | MON | 99 | 1,186 | 06/17/2003 | 06/15/2033 | 150 | |
| 3128LX-DE-7 | FHLMC GOLD PASSTHRU #G01901 | | 1.A | 401,294 | 451,844 | 444,818 | 424,363 | 0 | 2,188 | 0 | 0 | 4.000 | 6.255 | MON | 1,506 | 18,074 | 04/25/2006 | 05/15/2034 | 3,791 | |
| 3128MJ-FH-8 | FHLMC GOLD PASSTHRU #G08167 | | 1.A | 46,790 | 47,476 | 49,724 | 46,823 | 0 | 39 | 0 | 0 | 5.500 | 5.936 | MON | 218 | 2,611 | 11/03/2006 | 12/15/2036 | 160 | |
| 3128MJ-FH-8 | FHLMC GOLD PASSTHRU #G08167 | | 1.A | 46,759 | 47,476 | 49,724 | 46,793 | 0 | 41 | 0 | 0 | 5.500 | 5.956 | MON | 218 | 2,611 | 11/03/2006 | 12/15/2036 | 160 | |
| 3128MJ-S6-8 | FHLMC GOLD PASSTHRU #G08540 | | 1.A | 1,683,144 | 1,755,776 | 1,627,224 | 1,694,392 | 0 | 3,379 | 0 | 0 | 3.000 | 3.661 | MON | 4,389 | 52,673 | 07/31/2013 | 08/15/2043 | 3,929 | |
| 3128MJ-TL-4 | FHLMC GOLD PASSTHRU #G08554 | | 1.A | 2,292,866 | 2,312,741 | 2,210,375 | 2,288,006 | 0 | 855 | 0 | 0 | 3.500 | 3.702 | MON | 6,745 | 80,946 | 09/20/2018 | 10/15/2043 | 5,030 | |
| 3128MJ-ZF-0 | FHLMC GOLD PASSTHRU #G08741 | | 1.A | 1,016,325 | 1,021,994 | 926,193 | 1,015,624 | 0 | 269 | 0 | 0 | 3.000 | 3.102 | MON | 2,555 | 30,660 | 11/30/2016 | 01/15/2047 | 1,565 | |
| 3132J4-KR-9 | FHLMC GOLD PASSTHRU #G31003 | | 1.A | 1,598,381 | 1,608,433 | 1,508,763 | 1,598,377 | 0 | 953 | 0 | 0 | 2.500 | 2.656 | MON | 3,351 | 40,211 | 05/31/2019 | 03/15/2037 | 6,462 | |
| 3132J4-KR-9 | FHLMC GOLD PASSTHRU #G31003 | | 1.A | 2,971,989 | 3,015,812 | 2,828,930 | 2,971,653 | 0 | 4,598 | 0 | 0 | 2.500 | 2.885 | MON | 6,283 | 75,395 | 05/28/2019 | 03/15/2037 | 12,115 | |
| 31335A-YU-6 | FHLMC GOLD PASSTHRU #G60723 | | 1.A | 1,384,640 | 1,362,290 | 1,247,736 | 1,388,741 | 0 | (1,479) | 0 | 0 | 3.000 | 2.683 | MON | 3,406 | 40,869 | 06/07/2019 | 10/15/2046 | 2,262 | |
| 31335A-2P-2 | FHLMC GOLD PASSTHRU #G60782 | | 1.A | 1,930,025 | 1,947,675 | 1,745,907 | 1,932,167 | 0 | 505 | 0 | 0 | 3.000 | 3.129 | MON | 4,869 | 58,430 | 12/09/2016 | 10/15/2046 | 2,954 | |
| 31335B-CW-4 | FHLMC GOLD PASSTHRU #G60985 | | 1.A | 3,663,689 | 3,615,390 | 3,311,351 | 3,670,752 | 0 | (2,692) | 0 | 0 | 3.000 | 2.751 | MON | 9,038 | 108,462 | 06/06/2019 | 07/15/2047 | 5,730 | |
| 3128PT-3L-7 | FHLMC GOLD PASSTHRU #J14403 | | 1.A | 1,556 | 1,564 | 1,561 | 1,562 | 0 | 1 | 0 | 0 | 3.500 | 3.619 | MON | 5 | 55 | 04/08/2011 | 02/15/2026 | 1,568 | |
| 3132KE-EH-4 | FHLMC GOLD PASSTHRU #V60136 | | 1.A | 414,986 | 412,345 | 406,654 | 412,566 | 0 | (239) | 0 | 0 | 2.500 | 2.360 | MON | 859 | 10,309 | 06/19/2013 | 06/15/2028 | 13,145 | |
| 31427P-5N-0 | FHLMC PASS THRU #SL2652 | | 1.A | 9,525,982 | 9,926,937 | 9,526,038 | 9,525,270 | 0 | (712) | 0 | 0 | 4.000 | 4.724 | MON | 33,090 | 33,090 | 11/21/2025 | 03/25/2053 | 124 | |
| 3133B3-CY-1 | FHLMC PASS THRU CERT POOL #QD5487 | | 1.A | 5,737,205 | 6,080,165 | 5,474,185 | 5,733,586 | 0 | 6,539 | 0 | 0 | 3.000 | 3.827 | MON | 15,200 | 182,405 | 07/19/2022 | 01/25/2052 | 5,909 | |
| 3133BH-A2-2 | FHLMC PASS THRU CERT POOL #QE7225 | | 1.A | 13,927,868 | 14,363,254 | 14,090,861 | 13,951,197 | 0 | 11,241 | 0 | 0 | 4.500 | 4.988 | MON | 53,862 | 646,346 | 08/07/2024 | 08/25/2052 | 8,739 | |
| 3133G6-MR-3 | FHLMC PASS THRU CERT POOL #QN0368 | | 1.A | 2,879,319 | 2,835,240 | 2,708,696 | 2,872,646 | 0 | (3,390) | 0 | 0 | 2.500 | 2.027 | MON | 5,907 | 70,881 | 08/29/2019 | 08/25/2034 | 16,314 | |
| 3133KG-4K-1 | FHLMC PASS THRU CERT POOL #RA1726 | | 1.A | 5,303,375 | 5,335,471 | 4,611,619 | 5,304,475 | 0 | 850 | 0 | 0 | 2.500 | 2.573 | MON | 11,116 | 133,387 | 11/21/2019 | 11/25/2049 | 6,508 | |
| 3133KL-WB-9 | FHLMC PASS THRU CERT POOL #RA5142 | | 1.A | 15,580,803 | 17,083,629 | 14,778,735 | 15,698,824 | 0 | 18,834 | 0 | 0 | 2.500 | 3.672 | MON | 35,591 | 427,091 | 07/19/2022 | 05/25/2051 | 19,270 | |
| 3133KN-SG-9 | FHLMC PASS THRU CERT POOL #RA6819 | | 1.A | 17,323,476 | 19,165,124 | 16,510,387 | 17,459,703 | 0 | 18,015 | 0 | 0 | 2.500 | 3.776 | MON | 39,927 | 479,128 | 07/08/2022 | 02/25/2052 | 21,562 | |

# SCHEDULE D - PART 1 - SECTION 2

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity | Origin-ation Ballon Pay-ment % |
| 3133KN-4F-7 | FHLMC PASS THRU CERT POOL #RA7122 | | 1.A | 11,190,079 | 12,430,184 | 11,595,269 | 11,175,357 | 0 | (11,000) | 0 | 0 | 3.500 | 5.084 | MON | 36,255 | 435,056 | 06/24/2024 | 04/25/2052 | 11,172 | |
| 3133KP-P3-6 | FHLMC PASS THRU CERT POOL #RA7642 | | 1.A | 14,825,013 | 15,682,658 | 15,404,124 | 14,892,534 | 0 | 33,417 | 0 | 0 | 4.500 | 5.377 | MON | 58,810 | 705,720 | 02/28/2024 | 08/25/2052 | 9,168 | |
| 3133KP-T6-5 | FHLMC PASS THRU CERT POOL #RA7773 | | 1.A | 15,968,583 | 17,238,582 | 16,477,850 | 15,980,418 | 0 | 11,834 | 0 | 0 | 4.000 | 5.202 | MON | 57,462 | 287,310 | 07/23/2025 | 08/25/2052 | 13,581 | |
| 3133KP-YY-8 | FHLMC PASS THRU CERT POOL #RA7927 | | 1.A | 14,303,054 | 15,342,894 | 15,128,744 | 14,328,059 | 0 | 17,845 | 0 | 0 | 4.500 | 5.671 | MON | 57,536 | 690,430 | 04/23/2024 | 09/25/2052 | 9,006 | |
| 3133KP-Y3-6 | FHLMC PASS THRU CERT POOL #RA7930 | | 1.A | 13,452,436 | 14,296,843 | 14,021,622 | 13,532,555 | 0 | 32,084 | 0 | 0 | 4.500 | 5.432 | MON | 53,613 | 643,358 | 09/12/2023 | 09/25/2052 | 8,322 | |
| 3133KP-ZA-9 | FHLMC PASS THRU CERT POOL #RA7937 | | 1.A | 11,385,783 | 11,423,266 | 11,486,091 | 11,385,722 | 0 | (35) | 0 | 0 | 5.000 | 5.051 | MON | 47,597 | 571,163 | 03/29/2023 | 09/25/2052 | 4,341 | |
| 3133KQ-EV-4 | FHLMC PASS THRU CERT POOL #RA8248 | | 1.A | 20,927,382 | 20,940,470 | 21,018,924 | 20,924,024 | 0 | (2,695) | 0 | 0 | 5.000 | 5.004 | MON | 87,252 | 1,047,024 | 08/27/2024 | 11/25/2052 | 7,376 | |
| 3133KQ-E2-8 | FHLMC PASS THRU CERT POOL #RA8253 | | 1.A | 9,495,238 | 9,398,318 | 9,606,781 | 9,476,868 | 0 | (9,075) | 0 | 0 | 5.500 | 5.288 | MON | 43,076 | 516,908 | 03/21/2023 | 12/25/2052 | 1,212 | |
| 3133KQ-VF-0 | FHLMC PASS THRU CERT POOL #RA8714 | | 1.A | 12,635,128 | 12,887,850 | 12,642,967 | 12,645,906 | 0 | 7,645 | 0 | 0 | 4.500 | 4.811 | MON | 48,329 | 579,953 | 08/28/2024 | 04/25/2053 | 7,361 | |
| 3133KQ-VG-8 | FHLMC PASS THRU CERT POOL #RA8715 | | 1.A | 17,590,916 | 17,791,065 | 17,851,318 | 17,615,149 | 0 | 9,151 | 0 | 0 | 5.000 | 5.177 | MON | 74,129 | 889,553 | 06/01/2023 | 04/25/2053 | 6,177 | |
| 3133KR-B3-7 | FHLMC PASS THRU CERT POOL #RA9058 | | 1.A | 23,883,123 | 24,014,452 | 24,678,872 | 23,889,829 | 0 | 3,564 | 0 | 0 | 5.500 | 5.599 | MON | 110,066 | 1,320,795 | 07/06/2023 | 05/25/2053 | 3,076 | |
| 3133KR-B6-0 | FHLMC PASS THRU CERT POOL #RA9061 | | 1.A | 8,239,877 | 8,253,418 | 8,457,007 | 8,236,925 | 0 | (1,282) | 0 | 0 | 5.500 | 5.525 | MON | 37,828 | 453,938 | 06/29/2023 | 05/25/2053 | 1,032 | |
| 3133KR-FA-7 | FHLMC PASS THRU CERT POOL #RA9161 | | 1.A | 7,816,656 | 7,784,424 | 7,988,242 | 7,808,381 | 0 | (3,606) | 0 | 0 | 5.500 | 5.409 | MON | 35,679 | 428,143 | 06/29/2023 | 06/25/2053 | 984 | |
| 3133KR-MV-3 | FHLMC PASS THRU CERT POOL #RA9372 | | 1.A | 7,770,061 | 7,715,211 | 7,933,957 | 7,753,105 | 0 | (12,414) | 0 | 0 | 5.500 | 5.322 | MON | 35,361 | 424,337 | 06/29/2023 | 07/25/2053 | 230 | |
| 3133KR-5T-7 | FHLMC PASS THRU CERT POOL #RA9858 | | 1.A | 9,333,567 | 9,392,268 | 9,732,725 | 9,339,915 | 0 | 4,493 | 0 | 0 | 6.000 | 6.138 | MON | 46,961 | 563,536 | 09/21/2023 | 09/25/2053 | 13 | |
| 3132DN-ET-6 | FHLMC PASS THRU CERT POOL #SD1046 | | 1.A | 21,783,482 | 23,110,532 | 22,177,256 | 21,790,583 | 0 | 7,100 | 0 | 0 | 4.000 | 4.924 | MON | 77,035 | 308,140 | 08/26/2025 | 07/25/2052 | 17,658 | |
| 3132DN-F4-0 | FHLMC PASS THRU CERT POOL #SD1087 | | 1.A | 12,936,196 | 13,888,887 | 12,912,840 | 12,940,013 | 0 | (15,638) | 0 | 0 | 3.500 | 4.541 | MON | 40,509 | 486,111 | 08/21/2024 | 06/25/2052 | 12,168 | |
| 3132DP-BM-9 | FHLMC PASS THRU CERT POOL #SD1844 | | 1.A | 17,825,121 | 20,708,073 | 18,478,149 | 17,936,271 | 0 | 47,769 | 0 | 0 | 3.000 | 5.084 | MON | 51,770 | 621,242 | 02/29/2024 | 06/25/2052 | 19,916 | |
| 3132DP-SK-5 | FHLMC PASS THRU CERT POOL #SD2322 | | 1.A | 24,887,693 | 26,253,706 | 25,746,198 | 24,984,819 | 0 | 35,506 | 0 | 0 | 4.500 | 5.338 | MON | 98,451 | 1,181,417 | 12/05/2023 | 09/25/2052 | 15,074 | |
| 3132DP-6Z-6 | FHLMC PASS THRU CERT POOL #SD2688 | | 1.A | 11,903,421 | 11,735,638 | 12,021,715 | 11,869,669 | 0 | (17,211) | 0 | 0 | 5.500 | 5.220 | MON | 53,788 | 645,460 | 04/12/2023 | 04/25/2053 | 1,568 | |
| 3132DQ-LX-2 | FHLMC PASS THRU CERT POOL #SD3042 | | 1.A | 19,713,886 | 20,521,938 | 20,643,186 | 19,784,920 | 0 | 38,117 | 0 | 0 | 5.000 | 5.687 | MON | 85,508 | 1,026,097 | 09/19/2023 | 05/25/2053 | 7,463 | |
| 3132DQ-M2-9 | FHLMC PASS THRU CERT POOL #SD3077 | | 1.A | 19,658,266 | 19,609,243 | 20,064,491 | 19,639,736 | 0 | (9,401) | 0 | 0 | 5.500 | 5.444 | MON | 89,876 | 1,078,508 | 06/06/2023 | 06/25/2053 | 2,526 | |
| 3132DQ-QS-8 | FHLMC PASS THRU CERT POOL #SD3165 | | 1.A | 18,564,306 | 18,913,015 | 18,963,405 | 18,577,435 | 0 | 10,142 | 0 | 0 | 5.000 | 5.330 | MON | 78,804 | 945,651 | 03/27/2024 | 08/25/2052 | 7,047 | |
| 3132DQ-V7-8 | FHLMC PASS THRU CERT POOL #SD3338 | | 1.A | 11,887,994 | 11,823,335 | 12,147,781 | 11,872,333 | 0 | (7,483) | 0 | 0 | 5.500 | 5.385 | MON | 54,190 | 650,283 | 07/14/2023 | 06/25/2053 | 1,516 | |
| 3132DQ-XJ-0 | FHLMC PASS THRU CERT POOL #SD3381 | | 1.A | 9,733,290 | 9,949,378 | 10,023,913 | 9,743,892 | 0 | 9,261 | 0 | 0 | 5.000 | 5.401 | MON | 41,456 | 497,469 | 11/13/2024 | 07/25/2053 | 2,574 | |
| 3132DQ-Z9-0 | FHLMC PASS THRU CERT POOL #SD3468 | | 1.A | 15,638,013 | 16,774,203 | 16,426,703 | 15,733,629 | 0 | 41,784 | 0 | 0 | 4.000 | 5.305 | MON | 55,914 | 670,968 | 08/22/2023 | 07/25/2047 | 40,987 | |
| 3132E0-DB-5 | FHLMC PASS THRU CERT POOL #SD3698 | | 1.A | 16,278,375 | 16,277,739 | 16,967,808 | 16,256,662 | 0 | (14,909) | 0 | 0 | 6.000 | 5.968 | MON | 81,389 | 976,664 | 08/21/2023 | 08/25/2053 | 28 | |
| 3132E0-KV-3 | FHLMC PASS THRU CERT POOL #SD3908 | | 1.A | 11,534,710 | 11,629,197 | 12,076,086 | 11,548,637 | 0 | 10,735 | 0 | 0 | 6.000 | 6.192 | MON | 58,146 | 697,752 | 09/25/2023 | 09/25/2053 | 18 | |
| 3132E0-QC-9 | FHLMC PASS THRU CERT POOL #SD4051 | | 1.A | 8,866,292 | 9,089,262 | 9,114,338 | 8,878,635 | 0 | 7,797 | 0 | 0 | 5.000 | 5.437 | MON | 37,872 | 454,463 | 06/06/2024 | 10/25/2052 | 3,386 | |
| 3132DS-GV-8 | FHLMC PASS THRU CERT POOL #SD4712 | | 1.A | 11,736,458 | 12,080,954 | 11,853,878 | 11,755,545 | 0 | 11,633 | 0 | 0 | 4.500 | 4.957 | MON | 45,304 | 543,643 | 08/06/2024 | 12/25/2052 | 6,739 | |
| 3132DS-3L-4 | FHLMC PASS THRU CERT POOL #SD5303 | | 1.A | 17,031,591 | 17,115,162 | 17,707,160 | 17,035,386 | 0 | 2,944 | 0 | 0 | 6.000 | 6.101 | MON | 85,576 | 1,026,910 | 04/25/2024 | 04/25/2054 | 19 | |
| 3132DT-NZ-9 | FHLMC PASS THRU CERT POOL #SD5808 | | 1.A | 19,391,160 | 20,039,306 | 19,230,101 | 19,396,407 | 0 | 5,247 | 0 | 0 | 4.000 | 4.504 | MON | 66,798 | 133,595 | 10/21/2025 | 12/25/2052 | 15,395 | |
| 3132DT-3X-6 | FHLMC PASS THRU CERT POOL #SD6214 | | 1.A | 13,074,119 | 13,595,087 | 13,413,623 | 13,083,786 | 0 | 4,417 | 0 | 0 | 4.500 | 5.141 | MON | 50,982 | 611,779 | 10/23/2024 | 11/25/2053 | 7,606 | |
| 3132DU-NW-3 | FHLMC PASS THRU CERT POOL #SD6705 | | 1.A | 15,302,119 | 16,153,324 | 15,831,346 | 15,331,526 | 0 | 24,492 | 0 | 0 | 4.500 | 5.386 | MON | 60,575 | 726,899 | 11/18/2024 | 02/25/2053 | 9,436 | |
| 3132DU-PV-3 | FHLMC PASS THRU CERT POOL #SD6736 | | 1.A | 17,031,138 | 17,915,727 | 17,562,298 | 17,054,721 | 0 | 21,998 | 0 | 0 | 4.500 | 5.328 | MON | 67,184 | 806,208 | 11/19/2024 | 11/25/2053 | 9,868 | |
| 3132DU-RW-9 | FHLMC PASS THRU CERT POOL #SD6801 | | 1.A | 13,203,013 | 13,497,210 | 13,598,336 | 13,216,941 | 0 | 12,215 | 0 | 0 | 5.000 | 5.404 | MON | 56,238 | 674,860 | 11/05/2024 | 10/25/2054 | 3,449 | |
| 3132DU-3D-7 | FHLMC PASS THRU CERT POOL #SD7096 | | 1.A | 11,005,507 | 11,165,576 | 11,196,080 | 11,014,373 | 0 | 8,107 | 0 | 0 | 5.000 | 5.246 | MON | 46,523 | 558,279 | 12/05/2024 | 11/25/2054 | 2,445 | |
| 3132DV-MC-6 | FHLMC PASS THRU CERT POOL #SD7555 | | 1.A | 7,306,249 | 8,854,383 | 7,997,884 | 7,348,644 | 0 | 15,461 | 0 | 0 | 3.000 | 5.802 | MON | 22,136 | 265,631 | 10/03/2023 | 08/25/2052 | 8,969 | |
| 3132DV-MD-4 | FHLMC PASS THRU CERT POOL #SD7556 | | 1.A | 8,507,995 | 10,211,189 | 9,162,108 | 8,557,824 | 0 | 23,867 | 0 | 0 | 3.000 | 5.612 | MON | 25,528 | 306,336 | 09/27/2023 | 08/25/2052 | 10,011 | |
| 3132DV-MM-4 | FHLMC PASS THRU CERT POOL #SD7564 | | 1.A | 27,393,635 | 27,475,202 | 27,797,450 | 27,392,699 | 0 | (388) | 0 | 0 | 5.000 | 5.046 | MON | 114,480 | 1,373,760 | 07/19/2023 | 06/25/2053 | 10,188 | |
| 3132DV-5K-7 | FHLMC PASS THRU CERT POOL #SD8050 | | 1.A | 15,926,889 | 18,195,660 | 16,318,746 | 15,951,947 | 0 | 25,059 | 0 | 0 | 3.000 | 5.015 | MON | 45,489 | 181,957 | 08/26/2025 | 03/25/2050 | 20,908 | |
| 3132DW-DL-4 | FHLMC PASS THRU CERT POOL #SD8207 | | 1.A | 8,084,698 | 9,027,666 | 8,382,398 | 8,102,227 | 0 | 9,468 | 0 | 0 | 3.500 | 5.115 | MON | 26,331 | 315,968 | 06/25/2024 | 04/25/2052 | 8,137 | |
| 3132DW-D8-3 | FHLMC PASS THRU CERT POOL #SD8227 | | 1.A | 18,708,513 | 19,969,060 | 19,083,190 | 18,755,382 | 0 | 37,431 | 0 | 0 | 4.000 | 4.985 | MON | 66,564 | 798,762 | 12/03/2024 | 07/25/2052 | 15,235 | |
| 3132DW-ES-8 | FHLMC PASS THRU CERT POOL #SD8245 | | 1.A | 15,425,028 | 15,734,180 | 15,451,486 | 15,451,168 | 0 | 8,241 | 0 | 0 | 4.500 | 4.798 | MON | 59,003 | 708,038 | 05/05/2023 | 09/25/2052 | 9,305 | |
| 3132DW-ES-8 | FHLMC PASS THRU CERT POOL #SD8245 | | 1.A | 18,267,936 | 19,667,725 | 19,314,357 | 18,375,324 | 0 | 39,897 | 0 | 0 | 4.500 | 5.665 | MON | 73,754 | 885,048 | 09/21/2023 | 09/25/2052 | 11,632 | |

# SCHEDULE D - PART 1 - SECTION 2

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity | Origin-ation Ballon Pay-ment % |
| 3132DW-E5-8 | FHLMC PASS THRU CERT POOL #SD8256 | | 1.A | 14,849,702 | 15,842,322 | 15,132,340 | 14,885,408 | 0 | 28,878 | 0 | 0 | 4.000 | 4.975 | MON | 52,808 | 633,693 | 12/04/2024 | 10/25/2052 | 11,981 | |
| 3132DW-E7-4 | FHLMC PASS THRU CERT POOL #SD8258 | | 1.A | 18,995,078 | 19,194,521 | 19,244,668 | 19,010,152 | 0 | 6,892 | 0 | 0 | 5.000 | 5.172 | MON | 79,977 | 959,726 | 04/19/2023 | 10/25/2052 | 7,096 | |
| 3132DW-FE-8 | FHLMC PASS THRU CERT POOL #SD8265 | | 1.A | 9,702,776 | 10,411,228 | 9,944,651 | 9,715,723 | 0 | 12,947 | 0 | 0 | 4.000 | 5.086 | MON | 34,704 | 312,337 | 03/14/2025 | 11/25/2052 | 7,749 | |
| 3132DW-FF-5 | FHLMC PASS THRU CERT POOL #SD8266 | | 1.A | 15,601,340 | 16,190,785 | 15,886,533 | 15,658,214 | 0 | 19,883 | 0 | 0 | 4.500 | 5.061 | MON | 60,715 | 728,585 | 06/13/2023 | 11/25/2052 | 9,241 | |
| 3132DW-FF-5 | FHLMC PASS THRU CERT POOL #SD8266 | | 1.A | 15,577,306 | 16,190,785 | 15,886,533 | 15,618,471 | 0 | 20,352 | 0 | 0 | 4.500 | 5.105 | MON | 60,715 | 728,585 | 01/29/2024 | 11/25/2052 | 9,241 | |
| 3132DW-FG-3 | FHLMC PASS THRU CERT POOL #SD8267 | | 1.A | 8,346,485 | 8,462,849 | 8,493,205 | 8,356,785 | 0 | 4,735 | 0 | 0 | 5.000 | 5.229 | MON | 35,262 | 423,142 | 06/15/2023 | 11/25/2052 | 3,039 | |
| 3132DW-FR-9 | FHLMC PASS THRU CERT POOL #SD8276 | | 1.A | 9,010,811 | 9,247,415 | 9,271,097 | 9,033,715 | 0 | 10,444 | 0 | 0 | 5.000 | 5.435 | MON | 38,531 | 462,371 | 07/27/2023 | 12/25/2052 | 3,341 | |
| 3132DW-F6-5 | FHLMC PASS THRU CERT POOL #SD8289 | | 1.A | 14,955,869 | 14,780,352 | 15,054,702 | 14,923,613 | 0 | (16,270) | 0 | 0 | 5.500 | 5.259 | MON | 67,743 | 812,919 | 03/23/2023 | 01/25/2053 | 1,972 | |
| 3132DW-GR-8 | FHLMC PASS THRU CERT POOL #SD8308 | | 1.A | 18,136,681 | 17,972,402 | 18,305,634 | 18,103,103 | 0 | (17,261) | 0 | 0 | 5.500 | 5.313 | MON | 82,374 | 988,482 | 05/02/2023 | 03/25/2053 | 2,363 | |
| 3132DW-G2-3 | FHLMC PASS THRU CERT POOL #SD8317 | | 1.A | 11,616,061 | 11,418,906 | 11,781,416 | 11,563,213 | 0 | (32,447) | 0 | 0 | 6.000 | 5.538 | MON | 57,095 | 685,134 | 03/21/2023 | 04/25/2053 | 119 | |
| 3132DW-HD-8 | FHLMC PASS THRU CERT POOL #SD8328 | | 1.A | 12,351,620 | 12,678,487 | 12,412,068 | 12,384,647 | 0 | 11,218 | 0 | 0 | 4.500 | 4.886 | MON | 47,544 | 570,532 | 05/09/2023 | 06/25/2053 | 7,084 | |
| 3132DW-HG-1 | FHLMC PASS THRU CERT POOL #SD8331 | | 1.A | 23,188,157 | 23,013,756 | 23,412,220 | 23,152,031 | 0 | (20,082) | 0 | 0 | 5.500 | 5.343 | MON | 105,480 | 1,265,757 | 05/08/2023 | 06/25/2053 | 2,919 | |
| 3132DW-HS-5 | FHLMC PASS THRU CERT POOL #SD8341 | | 1.A | 13,783,654 | 14,183,107 | 14,209,202 | 13,806,189 | 0 | 18,924 | 0 | 0 | 5.000 | 5.524 | MON | 59,096 | 709,155 | 11/06/2024 | 07/25/2053 | 3,711 | |
| 3132DW-JF-1 | FHLMC PASS THRU CERT POOL #SD8362 | | 1.A | 15,884,870 | 15,944,037 | 16,220,052 | 15,884,896 | 0 | 86 | 0 | 0 | 5.500 | 5.565 | MON | 73,077 | 876,922 | 07/18/2024 | 09/25/2053 | 452 | |
| 31427M-G5-4 | FHLMC PASS THRU CERT POOL #SL0219 | | 1.A | 13,327,295 | 13,920,550 | 13,653,112 | 13,342,404 | 0 | 15,108 | 0 | 0 | 4.500 | 5.212 | MON | 52,202 | 469,819 | 03/11/2025 | 02/25/2054 | 7,784 | |
| 31427N-D4-8 | FHLMC PASS THRU CERT POOL #SL1022 | | 1.A | 9,763,248 | 11,185,963 | 10,102,236 | 9,768,352 | 0 | 5,103 | 0 | 0 | 3.000 | 5.088 | MON | 27,965 | 167,790 | 06/17/2025 | 09/25/2050 | 13,198 | |
| 31427Q-GB-2 | FHLMC PASS THRU CERT POOL #SL2893 | | 1.A | 14,218,873 | 14,689,393 | 14,085,358 | 14,221,066 | 0 | 2,193 | 0 | 0 | 4.000 | 4.573 | MON | 48,965 | 97,929 | 10/21/2025 | 02/25/2053 | 2 | |
| 31427Q-H5-4 | FHLMC PASS THRU CERT POOL #SL2951 | | 1.A | 15,525,600 | 17,749,882 | 15,333,728 | 15,544,765 | 0 | 19,166 | 0 | 0 | 2.500 | 4.610 | MON | 36,979 | 73,958 | 10/22/2025 | 05/16/2052 | 4 | |
| 3132A5-FW-0 | FHLMC PASS THRU CERT POOL #ZS4681 | | 1.A | 1,429,649 | 1,438,641 | 1,254,879 | 1,457,439 | 0 | 3,758 | 0 | 0 | 2.500 | 2.281 | MON | 2,997 | 35,966 | 12/12/2019 | 10/25/2046 | 3,515 | |
| 3132A5-F9-1 | FHLMC PASS THRU CERT POOL #ZS4692 | | 1.A | 1,727,164 | 1,720,042 | 1,498,194 | 1,755,199 | 0 | 2,286 | 0 | 0 | 2.500 | 2.171 | MON | 3,583 | 43,001 | 08/06/2019 | 12/25/2046 | 3,647 | |
| 3132AE-KL-9 | FHLMC PASS THRU CERT POOL #ZT2099 | | 1.A | 1,396,756 | 1,375,796 | 1,253,851 | 1,406,448 | 0 | (1,604) | 0 | 0 | 3.000 | 2.628 | MON | 3,439 | 41,274 | 06/25/2019 | 11/25/2046 | 2,353 | |
| 3133TQ-ZU-4 | FHR 2274 KC CMO | | 1.A | 90,761 | 90,957 | 93,644 | 90,737 | 0 | (2) | 0 | 0 | 6.500 | 6.581 | MON | 493 | 5,912 | 06/27/2002 | 01/15/2031 | 53 | |
| 31339N-AG-1 | FHR 2400 MK CMO | | 1.A | 299,171 | 303,342 | 318,340 | 301,394 | 0 | 160 | 0 | 0 | 6.500 | 6.784 | MON | 1,643 | 19,717 | 01/18/2002 | 01/15/2032 | 849 | |
| 31339N-F2-7 | FHR 2413 MH CMO | | 1.A | 506,648 | 513,711 | 538,734 | 510,313 | 0 | 318 | 0 | 0 | 6.500 | 6.802 | MON | 2,783 | 33,391 | 01/29/2002 | 02/15/2032 | 352 | |
| 31339D-GP-7 | FHR 2422 CH CMO | | 1.A | 101,389 | 103,525 | 107,955 | 102,816 | 0 | 57 | 0 | 0 | 6.500 | 6.801 | MON | 561 | 6,729 | 01/25/2002 | 02/15/2032 | 170 | |
| 3137AW-QW-8 | FHR 4148 AB CMO | | 1.A | 467,177 | 480,310 | 471,074 | 476,823 | 0 | 1,633 | 0 | 0 | 1.500 | 2.404 | MON | 600 | 7,205 | 12/19/2017 | 12/15/2027 | 11,513 | |
| 3137FC-AD-6 | FHR 4735 MA CMO | | 1.A | 389,090 | 384,836 | 381,688 | 385,551 | 0 | (885) | 0 | 0 | 3.000 | 2.648 | MON | 962 | 11,545 | 12/14/2017 | 08/15/2045 | 11,718 | |
| 3137FD-BP-6 | FHR 4745 E CMO | | 1.A | 3,123,043 | 3,118,658 | 2,853,717 | 3,126,137 | 0 | (456) | 0 | 0 | 3.000 | 2.955 | MON | 7,797 | 93,560 | 01/05/2018 | 01/15/2048 | 339 | |
| 3137FD-BP-6 | FHR 4745 E CMO | | 1.A | 1,558,842 | 1,559,329 | 1,426,859 | 1,559,356 | 0 | (76) | 0 | 0 | 3.000 | 2.998 | MON | 3,898 | 46,780 | 01/09/2018 | 01/15/2048 | 170 | |
| 3137FD-V9-0 | FHR 4753 BK CMO | | 1.A | 897,173 | 902,284 | 817,594 | 895,612 | 0 | 86 | 0 | 0 | 3.000 | 3.119 | MON | 2,256 | 27,069 | 01/11/2018 | 01/15/2048 | 180 | |
| 3137FD-V9-0 | FHR 4753 BK CMO | | 1.A | 893,543 | 902,284 | 817,594 | 890,591 | 0 | 162 | 0 | 0 | 3.000 | 3.209 | MON | 2,256 | 27,069 | 01/18/2018 | 01/15/2048 | 180 | |
| 3137FN-RS-1 | FHR 4909 GD CMO | | 1.A | 1,770,145 | 1,754,654 | 1,601,096 | 1,780,962 | 0 | (1,694) | 0 | 0 | 2.500 | 2.166 | MON | 3,656 | 43,866 | 09/05/2019 | 03/25/2049 | 3,729 | |
| 3137FN-ZQ-6 | FHR 4922 NG CMO | | 1.A | 921,594 | 921,594 | 820,536 | 923,252 | 0 | (77) | 0 | 0 | 2.500 | 2.456 | MON | 1,920 | 23,040 | 10/25/2019 | 04/25/2049 | 625 | |
| 3137HC-2Q-4 | FHR 5402 BA CMO | | 1.A | 19,626,976 | 19,954,352 | 19,966,724 | 19,728,362 | 0 | 82,909 | 0 | 0 | 5.000 | 5.635 | MON | 83,143 | 997,718 | 03/12/2024 | 01/25/2045 | 73,331 | |
| 3137HC-LD-2 | FHR 5407 DA CMO | | 1.A | 12,345,217 | 12,522,786 | 12,618,710 | 12,391,945 | 0 | 38,782 | 0 | 0 | 5.500 | 6.080 | MON | 57,396 | 688,753 | 04/29/2024 | 11/25/2049 | 140,434 | |
| 3137HC-VE-9 | FHR 5413 JA CMO | | 1.A | 11,238,242 | 11,377,797 | 11,616,162 | 11,284,572 | 0 | 34,554 | 0 | 0 | 5.500 | 6.061 | MON | 52,148 | 625,779 | 05/01/2024 | 01/25/2050 | 57,606 | |
| 3137HD-5Q-9 | FHR 5416 CD CMO | | 1.A | 9,909,878 | 10,157,873 | 10,197,184 | 9,977,537 | 0 | 50,802 | 0 | 0 | 5.000 | 6.020 | MON | 42,324 | 507,894 | 06/11/2024 | 07/25/2047 | 87,922 | |
| 3137HC-ZF-2 | FHR 5421 A CMO | | 1.A | 7,062,881 | 7,147,760 | 7,263,554 | 7,083,170 | 0 | 17,881 | 0 | 0 | 5.500 | 5.926 | MON | 32,761 | 393,127 | 05/09/2024 | 02/25/2052 | 7,845 | |
| 3137HH-BC-4 | FHR 5468H CMO | | 1.A | 2,233,097 | 2,257,435 | 2,267,481 | 2,236,889 | 0 | 3,363 | 0 | 0 | 5.000 | 5.292 | MON | 9,406 | 112,872 | 10/11/2024 | 05/25/2054 | 294 | |
| 3137HH-BC-4 | FHR 5468H CMO | | 1.A | 4,464,431 | 4,514,871 | 4,534,962 | 4,472,411 | 0 | 7,078 | 0 | 0 | 5.000 | 5.304 | MON | 18,812 | 225,744 | 10/10/2024 | 05/25/2054 | 588 | |
| 3137HH-H8-7 | FHR 5469 QA CMO | | 1.A | 4,488,749 | 4,587,854 | 4,551,518 | 4,503,535 | 0 | 12,857 | 0 | 0 | 4.500 | 5.023 | MON | 17,204 | 206,453 | 10/09/2024 | 11/25/2054 | 6 | |
| 3132HT-K8-8 | FHS 300 300 CMO | | 1.A | 1,716,804 | 1,727,873 | 1,584,054 | 1,715,115 | 0 | 558 | 0 | 0 | 3.000 | 3.138 | MON | 4,320 | 51,836 | 03/02/2017 | 01/15/2043 | 4 | |
| 31406L-MX-3 | FN (10/1 ARM) #813174 | | 1.A | 12,814 | 12,703 | 13,055 | 12,679 | 0 | 0 | 0 | 0 | 6.760 | 4.675 | MON | 72 | 851 | 02/23/2005 | 02/25/2035 | 2 | |
| 31407B-VG-1 | FN (10/1 ARM) #826015 | | 1.A | 69,010 | 68,937 | 70,662 | 68,743 | 0 | 0 | 0 | 0 | 6.156 | 4.580 | MON | 354 | 4,731 | 06/23/2005 | 07/25/2035 | 38 | |
| 31407B-VG-1 | FN (10/1 ARM) #826015 | | 1.A | 44,832 | 44,839 | 45,961 | 44,695 | 0 | 0 | 0 | 0 | 6.156 | 4.634 | MON | 230 | 3,077 | 08/10/2005 | 07/25/2035 | 25 | |

# SCHEDULE D - PART 1 - SECTION 2

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity | Origin-ation Ballon Pay-ment % |
| 31407C-HK-6 | FN (10/1 ARM) #826534 | | 1.A | 202,348 | 202,037 | 208,407 | 201,589 | 0 | 0 | 0 | 0 | 6.490 | 4.823 | MON | 1,093 | 14,376 | 08/10/2005 | 07/25/2035 | 78 | |
| 31407J-XF-4 | FN (10/1 ARM) #832378 | | 1.A | 6,436 | 6,436 | 6,611 | 6,423 | 0 | 0 | 0 | 0 | 6.201 | 4.592 | MON | 33 | 447 | 04/01/2006 | 08/25/2035 | 1 | |
| 31407J-XF-4 | FN (10/1 ARM) #832378 | | 1.A | 289,648 | 294,386 | 302,379 | 292,282 | 0 | 0 | 0 | 0 | 6.201 | 5.189 | MON | 1,521 | 20,463 | 08/05/2005 | 08/25/2035 | 33 | |
| 31402R-NZ-8 | FN (3/1 ARM) #735808 | | 1.A | 21,944 | 22,044 | 22,723 | 21,952 | 0 | 0 | 0 | 0 | 6.202 | 2.681 | MON | 114 | 1,514 | 10/14/2005 | 08/25/2035 | 8 | |
| 31406M-6S-0 | FN (3/1 ARM) #814581 | | 1.A | 103,693 | 104,202 | 106,646 | 103,726 | 0 | 0 | 0 | 0 | 6.512 | 2.790 | MON | 565 | 6,739 | 10/17/2005 | 04/25/2035 | 242 | |
| 31406W-LD-4 | FN (3/1 ARM) #822124 | | 1.A | 104,005 | 104,478 | 107,234 | 103,987 | 0 | 0 | 0 | 0 | 6.236 | 2.608 | MON | 543 | 7,143 | 10/12/2005 | 06/25/2035 | 514 | |
| 31407C-D8-7 | FN (3/1 ARM) #826427 | | 1.A | 209,220 | 210,685 | 217,306 | 209,065 | 0 | 0 | 0 | 0 | 6.479 | 2.991 | MON | 1,138 | 15,033 | 10/11/2005 | 07/25/2035 | 1,048 | |
| 31407F-ML-1 | FN (3/1 ARM) #829363 | | 1.A | 223,920 | 224,921 | 231,555 | 224,479 | 0 | 0 | 0 | 0 | 6.375 | 2.850 | MON | 1,195 | 15,794 | 10/26/2005 | 10/25/2035 | 325 | |
| 31403K-3F-8 | FN (5/1 ARM) #751498 | | 1.A | 11,982 | 12,065 | 12,381 | 12,037 | 0 | 0 | 0 | 0 | 5.840 | 2.666 | MON | 59 | 760 | 10/13/2005 | 11/25/2033 | 12 | |
| 31403V-G4-5 | FN (5/1 ARM) #759019 | | 1.A | 34,088 | 34,395 | 35,289 | 34,269 | 0 | 0 | 0 | 0 | 5.965 | 2.915 | MON | 171 | 2,259 | 10/27/2005 | 01/25/2034 | 204 | |
| 31392B-6U-5 | FNGT 2002-T4 A2 CMO | | 1.A | 68,466 | 66,201 | 69,378 | 65,951 | 0 | 0 | 0 | 0 | 7.000 | 5.709 | MON | 386 | 4,634 | 02/06/2002 | 12/25/2041 | 607 | |
| 31371H-FM-5 | FNMA PASS THRU CERT POOL #252272 | | 1.A | 12,660 | 12,778 | 12,901 | 12,708 | 0 | 5 | 0 | 0 | 6.000 | 6.202 | MON | 64 | 767 | 10/14/1998 | 01/25/2029 | 348 | |
| 31371H-KR-8 | FNMA PASS THRU CERT POOL #252404 | | 1.A | 746 | 756 | 764 | 751 | 0 | 1 | 0 | 0 | 6.000 | 6.318 | MON | 4 | 45 | 12/30/1998 | 03/25/2029 | 19 | |
| 31371K-3A-7 | FNMA PASS THRU CERT POOL #254693 | | 1.A | 55,214 | 55,317 | 56,709 | 55,184 | 0 | (7) | 0 | 0 | 5.500 | 5.514 | MON | 254 | 3,043 | 06/18/2003 | 04/25/2033 | 458 | |
| 31371L-FY-0 | FNMA PASS THRU CERT POOL #254983 | | 1.A | 3,011 | 3,016 | 3,097 | 3,009 | 0 | 0 | 0 | 0 | 5.500 | 5.517 | MON | 14 | 166 | 10/10/2003 | 12/25/2033 | 22 | |
| 31376K-B2-1 | FNMA PASS THRU CERT POOL #357457 | | 1.A | 1,163,170 | 1,165,352 | 1,196,382 | 1,162,442 | 0 | (122) | 0 | 0 | 5.500 | 5.520 | MON | 5,341 | 64,095 | 10/10/2003 | 11/25/2033 | 8,488 | |
| 31385W-2N-8 | FNMA PASS THRU CERT POOL #555281 | | 1.A | 20,589 | 20,056 | 20,772 | 20,595 | 0 | (69) | 0 | 0 | 6.000 | 4.772 | MON | 100 | 1,203 | 06/05/2003 | 03/25/2033 | 185 | |
| 31385X-F9-3 | FNMA PASS THRU CERT POOL #555592 | | 1.A | 32,549 | 32,610 | 33,481 | 32,533 | 0 | (4) | 0 | 0 | 5.500 | 5.513 | MON | 149 | 1,794 | 06/18/2003 | 07/25/2033 | 260 | |
| 31401W-AP-4 | FNMA PASS THRU CERT POOL #720114 | | 1.A | 45,637 | 45,722 | 46,543 | 45,612 | 0 | (4) | 0 | 0 | 5.500 | 5.515 | MON | 210 | 2,515 | 06/18/2003 | 07/25/2033 | 357 | |
| 31401X-UH-8 | FNMA PASS THRU CERT POOL #721584 | | 1.A | 51,447 | 51,543 | 52,290 | 51,435 | 0 | (10) | 0 | 0 | 5.500 | 5.498 | MON | 236 | 2,835 | 06/18/2003 | 07/25/2033 | 468 | |
| 31401Y-FH-3 | FNMA PASS THRU CERT POOL #722068 | | 1.A | 75,774 | 75,916 | 77,876 | 75,731 | 0 | (10) | 0 | 0 | 5.500 | 5.514 | MON | 348 | 4,175 | 06/18/2003 | 07/25/2033 | 650 | |
| 31401Y-LS-2 | FNMA PASS THRU CERT POOL #722237 | | 1.A | 81,526 | 81,679 | 82,862 | 81,481 | 0 | (10) | 0 | 0 | 5.500 | 5.519 | MON | 374 | 4,492 | 06/18/2003 | 07/25/2033 | 544 | |
| 31402B-FR-0 | FNMA PASS THRU CERT POOL #723876 | | 1.A | 17,724 | 17,758 | 18,015 | 17,720 | 0 | (3) | 0 | 0 | 5.500 | 5.502 | MON | 81 | 977 | 06/18/2003 | 07/25/2033 | 146 | |
| 31402D-C4-0 | FNMA PASS THRU CERT POOL #725591 | | 1.A | 90,760 | 94,464 | 95,986 | 91,900 | 0 | 210 | 0 | 0 | 5.000 | 5.894 | MON | 394 | 4,723 | 11/02/2005 | 07/25/2034 | 671 | |
| 31402G-PK-3 | FNMA PASS THRU CERT POOL #728626 | | 1.A | 10,253 | 11,369 | 11,434 | 10,764 | 0 | 52 | 0 | 0 | 4.500 | 6.467 | MON | 43 | 512 | 08/01/2003 | 08/25/2033 | 96 | |
| 31402H-VV-0 | FNMA PASS THRU CERT POOL #729728 | | 1.A | 112,982 | 113,194 | 114,833 | 112,915 | 0 | (13) | 0 | 0 | 5.500 | 5.519 | MON | 519 | 6,226 | 06/18/2003 | 07/25/2033 | 816 | |
| 31402J-RE-9 | FNMA PASS THRU CERT POOL #730485 | | 1.A | 13,698 | 14,953 | 14,769 | 14,378 | 0 | 67 | 0 | 0 | 4.500 | 6.403 | MON | 56 | 673 | 07/31/2003 | 08/25/2033 | 214 | |
| 31402J-4W-4 | FNMA PASS THRU CERT POOL #730837 | | 1.A | 72,590 | 72,726 | 74,555 | 72,547 | 0 | (11) | 0 | 0 | 5.500 | 5.515 | MON | 333 | 4,000 | 06/18/2003 | 07/25/2033 | 600 | |
| 31402V-UR-9 | FNMA PASS THRU CERT POOL #739592 | | 1.A | 7,933 | 7,948 | 8,063 | 7,930 | 0 | (1) | 0 | 0 | 5.500 | 5.509 | MON | 36 | 437 | 10/10/2003 | 09/25/2033 | 60 | |
| 31402W-NN-4 | FNMA PASS THRU CERT POOL #740297 | | 1.A | 408,255 | 409,024 | 419,839 | 408,010 | 0 | (52) | 0 | 0 | 5.500 | 5.519 | MON | 1,875 | 22,496 | 10/10/2003 | 10/25/2033 | 3,033 | |
| 31403C-WE-7 | FNMA PASS THRU CERT POOL #745045 | | 1.A | 764,743 | 816,270 | 824,480 | 781,528 | 0 | 2,373 | 0 | 0 | 4.500 | 5.860 | MON | 3,061 | 36,732 | 10/28/2005 | 12/25/2034 | 5,489 | |
| 31404J-MA-0 | FNMA PASS THRU CERT POOL #769953 | | 1.A | 3,730 | 3,733 | 3,790 | 3,726 | 0 | (1) | 0 | 0 | 5.000 | 4.992 | MON | 16 | 187 | 02/11/2004 | 03/25/2034 | 35 | |
| 31404Y-YE-6 | FNMA PASS THRU CERT POOL #782909 | | 1.A | 46,686 | 48,623 | 49,407 | 47,286 | 0 | 142 | 0 | 0 | 5.000 | 5.930 | MON | 203 | 2,431 | 11/02/2005 | 06/25/2034 | 362 | |
| 31406V-2P-0 | FNMA PASS THRU CERT POOL #821682 | | 1.A | 175,887 | 177,498 | 182,385 | 176,143 | 0 | 53 | 0 | 0 | 5.000 | 5.186 | MON | 740 | 8,875 | 06/01/2005 | 06/25/2035 | 1,017 | |
| 31410F-V3-6 | FNMA PASS THRU CERT POOL #888134 | | 1.A | 466,763 | 483,067 | 497,278 | 466,987 | 0 | 1,038 | 0 | 0 | 5.000 | 5.917 | MON | 2,013 | 24,154 | 04/05/2007 | 02/25/2037 | 2,252 | |
| 31410F-V3-6 | FNMA PASS THRU CERT POOL #888134 | | 1.A | 238,263 | 247,466 | 254,746 | 238,391 | 0 | 590 | 0 | 0 | 5.000 | 6.018 | MON | 1,031 | 12,373 | 04/09/2007 | 02/25/2037 | 1,154 | |
| 31410K-PV-0 | FNMA PASS THRU CERT POOL #889736 | | 1.A | 113,885 | 121,054 | 123,121 | 115,340 | 0 | 451 | 0 | 0 | 5.000 | 6.778 | MON | 504 | 6,053 | 07/22/2008 | 12/25/2033 | 1,013 | |
| 3138AE-LY-7 | FNMA PASS THRU CERT POOL #AI1242 | | 1.A | 5,934 | 5,952 | 5,933 | 5,938 | 0 | 0 | 0 | 0 | 3.500 | 3.541 | MON | 17 | 208 | 04/01/2011 | 04/25/2026 | 1,958 | |
| 3138WF-KG-0 | FNMA PASS THRU CERT POOL #AS5694 | | 1.A | 1,621,386 | 1,635,441 | 1,496,155 | 1,615,489 | 0 | 738 | 0 | 0 | 3.000 | 3.192 | MON | 4,089 | 49,063 | 05/02/2019 | 08/25/2045 | 2,995 | |
| 3138X2-06-4 | FNMA PASS THRU CERT POOL #AU3176 | | 1.A | 5,409,457 | 5,331,155 | 4,935,634 | 5,414,557 | 0 | (5,928) | 0 | 0 | 3.000 | 2.699 | MON | 13,328 | 159,934 | 08/23/2017 | 08/25/2043 | 12,454 | |
| 3138Y9-M4-7 | FNMA PASS THRU CERT POOL #AX7578 | | 1.A | 640,404 | 640,004 | 589,861 | 640,828 | 0 | (105) | 0 | 0 | 3.000 | 2.962 | MON | 1,600 | 19,200 | 05/03/2017 | 01/25/2045 | 1,307 | |
| 3140J9-EJ-6 | FNMA PASS THRU CERT POOL #BM4636 | | 1.A | 3,206,401 | 3,238,789 | 2,823,845 | 3,200,171 | 0 | 1,449 | 0 | 0 | 2.500 | 2.676 | MON | 6,747 | 80,970 | 07/30/2019 | 11/25/2047 | 5,293 | |
| 3140JA-CD-8 | FNMA PASS THRU CERT POOL #BM5467 | | 1.A | 3,552,610 | 3,571,584 | 3,267,527 | 3,551,182 | 0 | 539 | 0 | 0 | 3.000 | 3.080 | MON | 8,929 | 107,148 | 04/03/2019 | 11/25/2047 | 5,871 | |
| 3140JA-GR-3 | FNMA PASS THRU CERT POOL #BM5607 | | 1.A | 3,428,881 | 3,432,904 | 3,179,448 | 3,429,449 | 0 | (168) | 0 | 0 | 3.000 | 3.000 | MON | 8,582 | 102,987 | 05/21/2019 | 11/25/2046 | 8,159 | |
| 3140MK-FU-1 | FNMA PASS THRU CERT POOL #BV5578 | | 1.A | 13,920,380 | 16,239,597 | 14,425,426 | 13,940,012 | 0 | 19,632 | 0 | 0 | 3.000 | 5.221 | MON | 40,599 | 202,995 | 07/28/2025 | 05/25/2052 | 15,679 | |

# SCHEDULE D - PART 1 - SECTION 2

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity | Origin-ation Ballon Pay-ment % |
| 3140MM-5R-5 | FNMA PASS THRU CERT POOL #BV8055 | | 1.A | 12,735,313 | 13,716,931 | 13,463,407 | 12,793,605 | 0 | 26,380 | 0 | 0 | 4.500 | 5.697 | MON | 51,438 | 617,262 | 09/21/2023 | 09/25/2052 | 8,191 | |
| 3140QL-HU-3 | FNMA PASS THRU CERT POOL #CB1142 | | 1.A | 13,791,976 | 16,397,668 | 14,778,332 | 13,886,520 | 0 | 33,659 | 0 | 0 | 3.000 | 5.454 | MON | 40,994 | 491,930 | 09/26/2023 | 07/25/2051 | 17,310 | |
| 3140QM-RM-8 | FNMA PASS THRU CERT POOL #CB2291 | | 1.A | 14,046,884 | 16,585,197 | 14,102,337 | 14,086,738 | 0 | 39,853 | 0 | 0 | 2.500 | 4.778 | MON | 34,552 | 103,658 | 09/19/2025 | 12/25/2051 | 17,109 | |
| 3140QN-QW-5 | FNMA PASS THRU CERT POOL #CB3168 | | 1.A | 9,701,503 | 10,731,009 | 9,533,790 | 9,720,103 | 0 | 14,883 | 0 | 0 | 3.000 | 4.414 | MON | 26,828 | 321,930 | 09/04/2024 | 03/25/2052 | 10,225 | |
| 3140QN-WS-7 | FNMA PASS THRU CERT POOL #CB3356 | | 1.A | 9,792,889 | 11,584,934 | 9,860,304 | 9,799,100 | 0 | 6,211 | 0 | 0 | 2.500 | 4.806 | MON | 24,135 | 72,406 | 09/25/2025 | 04/25/2052 | 12,194 | |
| 3140QP-SU-2 | FNMA PASS THRU CERT POOL #CB4130 | | 1.A | 9,683,083 | 9,962,500 | 9,785,560 | 9,695,448 | 0 | 5,466 | 0 | 0 | 4.500 | 4.952 | MON | 37,359 | 448,313 | 08/06/2024 | 07/25/2052 | 5,817 | |
| 3140QP-2J-5 | FNMA PASS THRU CERT POOL #CB4376 | | 1.A | 13,067,976 | 13,679,268 | 13,069,225 | 13,077,667 | 0 | 1,387 | 0 | 0 | 4.000 | 4.695 | MON | 45,598 | 547,171 | 08/20/2024 | 08/25/2052 | 10,267 | |
| 3140QQ-J2-2 | FNMA PASS THRU CERT POOL #CB4780 | | 1.A | 14,742,903 | 14,854,895 | 15,047,868 | 14,744,453 | 0 | 1,593 | 0 | 0 | 5.000 | 5.131 | MON | 61,895 | 742,745 | 10/21/2024 | 10/25/2052 | 5,675 | |
| 3140QQ-LA-1 | FNMA PASS THRU CERT POOL #CB4820 | | 1.A | 20,010,500 | 20,409,116 | 20,040,317 | 20,025,769 | 0 | 10,939 | 0 | 0 | 4.500 | 4.812 | MON | 76,534 | 918,410 | 08/28/2024 | 10/25/2052 | 11,644 | |
| 3140QQ-LH-6 | FNMA PASS THRU CERT POOL #CB4827 | | 1.A | 7,021,049 | 7,382,685 | 7,241,665 | 7,030,031 | 0 | 6,824 | 0 | 0 | 4.500 | 5.328 | MON | 27,685 | 332,221 | 11/14/2024 | 10/25/2052 | 4,093 | |
| 3140QQ-LP-8 | FNMA PASS THRU CERT POOL #CB4833 | | 1.A | 8,153,778 | 8,214,100 | 8,244,452 | 8,158,758 | 0 | 2,061 | 0 | 0 | 5.000 | 5.117 | MON | 34,225 | 410,705 | 04/19/2023 | 10/25/2052 | 2,878 | |
| 3140QQ-LZ-6 | FNMA PASS THRU CERT POOL #CB4843 | | 1.A | 14,218,617 | 14,231,959 | 14,522,416 | 14,214,911 | 0 | (3,264) | 0 | 0 | 5.500 | 5.506 | MON | 65,230 | 782,758 | 07/24/2024 | 10/25/2052 | 1,845 | |
| 3140QQ-L9-4 | FNMA PASS THRU CERT POOL #CB4851 | | 1.A | 14,246,124 | 14,604,972 | 14,313,856 | 14,262,294 | 0 | 10,916 | 0 | 0 | 4.500 | 4.895 | MON | 54,769 | 657,224 | 08/22/2024 | 10/25/2052 | 8,626 | |
| 3140QQ-QY-4 | FNMA PASS THRU CERT POOL #CB4970 | | 1.A | 19,494,298 | 19,576,888 | 19,974,413 | 19,495,273 | 0 | 722 | 0 | 0 | 5.500 | 5.575 | MON | 89,727 | 1,076,729 | 05/16/2024 | 10/25/2052 | 2,482 | |
| 3140QQ-UN-3 | FNMA PASS THRU CERT POOL #CB5088 | | 1.A | 24,457,366 | 24,778,715 | 25,363,764 | 24,489,961 | 0 | 18,822 | 0 | 0 | 5.500 | 5.751 | MON | 113,569 | 1,362,829 | 08/24/2023 | 11/25/2052 | 3,239 | |
| 3140QQ-3C-7 | FNMA PASS THRU CERT POOL #CB5294 | | 1.A | 18,691,393 | 18,814,865 | 19,232,210 | 18,694,472 | 0 | 3,601 | 0 | 0 | 5.500 | 5.627 | MON | 86,235 | 1,034,818 | 03/15/2024 | 11/25/2052 | 2,386 | |
| 3140QR-FW-8 | FNMA PASS THRU CERT POOL #CB5580 | | 1.A | 15,369,367 | 16,062,043 | 15,760,189 | 15,392,667 | 0 | 23,300 | 0 | 0 | 4.500 | 5.221 | MON | 60,233 | 542,094 | 03/12/2025 | 10/25/2052 | 8,979 | |
| 3140QR-KF-9 | FNMA PASS THRU CERT POOL #CB5693 | | 1.A | 7,100,318 | 7,278,878 | 7,455,381 | 7,116,615 | 0 | 9,793 | 0 | 0 | 5.500 | 6.002 | MON | 33,362 | 400,338 | 09/25/2023 | 02/25/2053 | 972 | |
| 3140QS-PY-1 | FNMA PASS THRU CERT POOL #CB6738 | | 1.A | 20,497,707 | 21,091,736 | 21,141,413 | 20,508,936 | 0 | 11,229 | 0 | 0 | 5.000 | 5.547 | MON | 87,882 | 703,058 | 04/23/2025 | 07/25/2053 | 5,665 | |
| 3140QS-QH-7 | FNMA PASS THRU CERT POOL #CB6755 | | 1.A | 18,372,424 | 18,297,377 | 18,904,638 | 18,327,353 | 0 | (31,711) | 0 | 0 | 6.000 | 5.853 | MON | 91,487 | 1,097,843 | 07/07/2023 | 07/25/2053 | 26 | |
| 3140QS-T8-4 | FNMA PASS THRU CERT POOL #CB6874 | | 1.A | 23,522,320 | 23,518,645 | 24,336,627 | 23,491,154 | 0 | (19,885) | 0 | 0 | 6.000 | 5.963 | MON | 117,593 | 1,411,119 | 08/23/2023 | 08/25/2053 | 32 | |
| 3140QT-ED-7 | FNMA PASS THRU CERT POOL #CB7331 | | 1.A | 16,848,406 | 17,061,677 | 17,380,676 | 16,875,022 | 0 | 21,017 | 0 | 0 | 5.500 | 5.770 | MON | 78,199 | 938,392 | 06/07/2024 | 10/25/2053 | 465 | |
| 3140QV-KW-3 | FNMA PASS THRU CERT POOL #CB9308 | | 1.A | 18,106,613 | 18,530,053 | 18,680,279 | 18,132,800 | 0 | 23,831 | 0 | 0 | 5.000 | 5.400 | MON | 77,209 | 926,503 | 11/14/2024 | 10/25/2054 | 4,133 | |
| 3140QV-QQ-0 | FNMA PASS THRU CERT POOL #CB9462 | | 1.A | 10,907,285 | 11,104,211 | 11,237,390 | 10,918,221 | 0 | 9,626 | 0 | 0 | 5.000 | 5.308 | MON | 46,268 | 555,211 | 11/13/2024 | 11/25/2054 | 2,480 | |
| 3140W1-GU-1 | FNMA PASS THRU CERT POOL #FA1110 | | 1.A | 14,276,599 | 15,173,999 | 14,926,601 | 14,302,292 | 0 | 25,692 | 0 | 0 | 4.500 | 5.507 | MON | 56,903 | 455,220 | 04/21/2025 | 09/25/2054 | 8,531 | |
| 3140W3-EN-5 | FNMA PASS THRU CERT POOL #FA2840 | | 1.A | 10,549,858 | 11,797,849 | 10,475,287 | 10,563,515 | 0 | 13,657 | 0 | 0 | 3.000 | 4.573 | MON | 29,495 | 58,989 | 10/16/2025 | 11/25/2053 | 11,097 | |
| 3140XB-NR-7 | FNMA PASS THRU CERT POOL #FM7599 | | 1.A | 18,007,482 | 19,630,027 | 18,336,034 | 18,028,456 | 0 | 20,974 | 0 | 0 | 3.500 | 4.838 | MON | 57,254 | 171,763 | 09/04/2025 | 01/25/2051 | 22,257 | |
| 3140XD-KE-5 | FNMA PASS THRU CERT POOL #FM9292 | | 1.A | 11,198,615 | 13,567,013 | 12,281,351 | 11,259,810 | 0 | (2,805) | 0 | 0 | 3.000 | 5.822 | MON | 33,918 | 407,010 | 10/03/2023 | 11/25/2051 | 14,544 | |
| 3140XE-C7-7 | FNMA PASS THRU CERT POOL #FM9993 | | 1.A | 7,801,716 | 8,105,679 | 7,589,751 | 7,803,787 | 0 | 5,260 | 0 | 0 | 3.500 | 4.079 | MON | 23,642 | 283,699 | 06/28/2022 | 07/25/2051 | 9,099 | |
| 3140XG-CW-7 | FNMA PASS THRU CERT POOL #FS0984 | | 1.A | 18,556,249 | 22,057,948 | 19,899,740 | 18,665,453 | 0 | 43,122 | 0 | 0 | 3.000 | 5.462 | MON | 55,145 | 661,738 | 09/26/2023 | 04/25/2052 | 21,815 | |
| 3140XG-G4-5 | FNMA PASS THRU CERT POOL #FS1118 | | 1.A | 8,348,708 | 9,202,848 | 8,561,895 | 8,342,199 | 0 | (3,708) | 0 | 0 | 3.500 | 4.959 | MON | 26,842 | 322,100 | 01/22/2024 | 03/25/2052 | 8,441 | |
| 3140XH-JK-4 | FNMA PASS THRU CERT POOL #FS2065 | | 1.A | 12,234,905 | 12,836,622 | 12,301,300 | 12,239,910 | 0 | 5,004 | 0 | 0 | 4.000 | 4.745 | MON | 42,789 | 128,366 | 09/29/2025 | 06/25/2052 | 9,659 | |
| 3140XH-KL-0 | FNMA PASS THRU CERT POOL #FS2098 | | 1.A | 15,990,147 | 18,267,930 | 16,398,888 | 16,011,870 | 0 | 21,723 | 0 | 0 | 3.000 | 5.027 | MON | 45,670 | 182,679 | 08/26/2025 | 12/25/2050 | 21,592 | |
| 3140XH-WY-9 | FNMA PASS THRU CERT POOL #FS2462 | | 1.A | 19,548,704 | 22,620,088 | 20,294,696 | 19,620,079 | 0 | 40,499 | 0 | 0 | 3.000 | 5.070 | MON | 56,550 | 678,603 | 03/14/2024 | 02/25/2052 | 22,319 | |
| 3140XH-ZH-3 | FNMA PASS THRU CERT POOL #FS2543 | | 1.A | 5,552,500 | 5,829,396 | 5,445,377 | 5,558,438 | 0 | 9,398 | 0 | 0 | 3.500 | 4.222 | MON | 17,002 | 204,029 | 09/08/2022 | 05/25/2051 | 6,138 | |
| 3140XJ-YX-5 | FNMA PASS THRU CERT POOL #FS3425 | | 1.A | 12,069,364 | 12,325,503 | 12,099,270 | 12,078,659 | 0 | 5,954 | 0 | 0 | 4.500 | 4.833 | MON | 46,221 | 554,648 | 08/28/2024 | 09/25/2052 | 7,152 | |
| 3140XJ-4E-0 | FNMA PASS THRU CERT POOL #FS3520 | | 1.A | 9,227,931 | 9,806,760 | 9,623,480 | 9,237,282 | 0 | 9,350 | 0 | 0 | 4.500 | 5.519 | MON | 36,775 | 294,203 | 04/21/2025 | 11/25/2052 | 5,757 | |
| 3140XK-S9-2 | FNMA PASS THRU CERT POOL #FS4143 | | 1.A | 7,600,020 | 7,501,562 | 7,641,420 | 7,583,673 | 0 | (12,017) | 0 | 0 | 5.500 | 5.230 | MON | 34,382 | 412,586 | 03/23/2023 | 03/25/2053 | 1,014 | |
| 3140XL-E3-8 | FNMA PASS THRU CERT POOL #FS4653 | | 1.A | 19,156,235 | 19,181,711 | 19,514,690 | 19,149,350 | 0 | (4,054) | 0 | 0 | 5.500 | 5.518 | MON | 87,916 | 1,054,994 | 05/31/2023 | 05/25/2053 | 2,539 | |
| 3140XL-LW-6 | FNMA PASS THRU CERT POOL #FS4840 | | 1.A | 17,133,713 | 17,233,343 | 17,493,222 | 17,136,305 | 0 | 2,076 | 0 | 0 | 5.500 | 5.609 | MON | 78,986 | 947,834 | 07/25/2024 | 05/25/2053 | 2,131 | |
| 3140XL-XJ-2 | FNMA PASS THRU CERT POOL #FS5180 | | 1.A | 11,084,204 | 11,564,869 | 11,595,682 | 11,110,272 | 0 | 14,505 | 0 | 0 | 5.000 | 5.760 | MON | 48,187 | 578,243 | 09/20/2023 | 09/25/2052 | 4,332 | |
| 3140XL-ZY-7 | FNMA PASS THRU CERT POOL #FS5258 | | 1.A | 20,987,358 | 21,826,307 | 20,945,035 | 20,993,553 | 0 | 6,195 | 0 | 0 | 4.000 | 4.659 | MON | 72,754 | 72,754 | 11/21/2025 | 12/25/2052 | 132 | |
| 3140XM-C8-7 | FNMA PASS THRU CERT POOL #FS5494 | | 1.A | 11,476,763 | 12,800,851 | 11,369,147 | 11,491,150 | 0 | 14,386 | 0 | 0 | 3.000 | 4.536 | MON | 32,002 | 64,004 | 10/16/2025 | 07/25/2052 | 12,331 | |
| 3140XM-MW-3 | FNMA PASS THRU CERT POOL #FS5772 | | 1.A | 18,877,742 | 19,596,537 | 19,811,142 | 18,914,724 | 0 | 16,346 | 0 | 0 | 5.000 | 5.665 | MON | 81,652 | 979,827 | 09/18/2023 | 06/25/2053 | 7,023 | |
| 3140XM-YL-4 | FNMA PASS THRU CERT POOL #FS6114 | | 1.A | 14,725,272 | 16,834,894 | 15,647,036 | 14,819,637 | 0 | 36,682 | 0 | 0 | 3.500 | 5.441 | MON | 49,102 | 589,221 | 11/27/2023 | 08/25/2052 | 15,721 | |

# SCHEDULE D - PART 1 - SECTION 2

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity | Origin-ation Ballon Pay-ment % |
| 3140XM-5S-1 | FNMA PASS THRU CERT POOL #FS6256 | | 1.A | 15,276,467 | 17,273,744 | 16,039,074 | 15,367,410 | 0 | 54,375 | 0 | 0 | 3.500 | 5.258 | MON | 50,382 | 604,581 | 06/07/2024 | 08/25/2052 | 15,575 | |
| 3140XN-KM-5 | FNMA PASS THRU CERT POOL #FS6599 | | 1.A | 21,020,085 | 22,659,347 | 21,039,732 | 21,082,677 | 0 | 42,999 | 0 | 0 | 3.500 | 4.560 | MON | 66,090 | 793,077 | 08/21/2024 | 09/25/2052 | 19,986 | |
| 3140XP-FA-2 | FNMA PASS THRU CERT POOL #FS7360 | | 1.A | 12,877,701 | 12,885,755 | 13,139,454 | 12,874,522 | 0 | (1,624) | 0 | 0 | 5.500 | 5.499 | MON | 59,060 | 708,717 | 03/27/2024 | 09/25/2053 | 1,658 | |
| 3140XQ-JE-8 | FNMA PASS THRU CERT POOL #FS8360 | | 1.A | 21,591,582 | 23,379,769 | 21,708,660 | 21,668,598 | 0 | 48,901 | 0 | 0 | 3.500 | 4.618 | MON | 68,191 | 818,292 | 08/20/2024 | 09/25/2052 | 20,734 | |
| 3140XQ-NC-7 | FNMA PASS THRU CERT POOL #FS8486 | | 1.A | 9,630,701 | 9,832,732 | 9,649,946 | 9,639,631 | 0 | 5,871 | 0 | 0 | 4.500 | 4.829 | MON | 36,873 | 442,473 | 08/27/2024 | 12/25/2052 | 5,532 | |
| 3140XQ-SA-6 | FNMA PASS THRU CERT POOL #FS8612 | | 1.A | 8,459,148 | 8,860,646 | 8,701,398 | 8,473,119 | 0 | 9,411 | 0 | 0 | 4.500 | 5.253 | MON | 33,227 | 398,729 | 11/07/2024 | 10/25/2052 | 5,112 | |
| 3140XQ-SA-6 | FNMA PASS THRU CERT POOL #FS8612 | | 1.A | 8,412,076 | 8,860,646 | 8,701,398 | 8,426,907 | 0 | 10,535 | 0 | 0 | 4.500 | 5.348 | MON | 33,227 | 398,729 | 11/14/2024 | 10/25/2052 | 5,112 | |
| 3140XQ-YW-1 | FNMA PASS THRU CERT POOL #FS8824 | | 1.A | 10,641,373 | 11,874,255 | 10,547,765 | 10,648,188 | 0 | 6,815 | 0 | 0 | 3.000 | 4.557 | MON | 29,686 | 59,371 | 10/16/2025 | 06/25/2052 | 11,410 | |
| 3140XR-PR-0 | FNMA PASS THRU CERT POOL #FS9431 | | 1.A | 13,907,454 | 14,512,915 | 14,240,110 | 13,929,739 | 0 | 16,514 | 0 | 0 | 4.500 | 5.190 | MON | 54,423 | 653,081 | 10/22/2024 | 04/25/2053 | 8,258 | |
| 3140XR-P5-8 | FNMA PASS THRU CERT POOL #FS9443 | | 1.A | 13,042,000 | 13,770,321 | 13,484,334 | 13,075,064 | 0 | 28,903 | 0 | 0 | 4.500 | 5.386 | MON | 51,639 | 619,664 | 11/21/2024 | 02/25/2054 | 6,811 | |
| 3140XR-QV-0 | FNMA PASS THRU CERT POOL #FS9467 | | 1.A | 8,660,300 | 9,970,932 | 8,963,156 | 8,684,293 | 0 | 23,993 | 0 | 0 | 3.000 | 5.142 | MON | 24,927 | 149,564 | 06/17/2025 | 07/25/2050 | 12,259 | |
| 3140XR-RD-9 | FNMA PASS THRU CERT POOL #FS9483 | | 1.A | 12,868,688 | 13,209,239 | 13,285,249 | 12,877,141 | 0 | 4,857 | 0 | 0 | 5.000 | 5.474 | MON | 55,038 | 660,462 | 11/14/2024 | 09/25/2053 | 4,874 | |
| 3140XR-R6-4 | FNMA PASS THRU CERT POOL #FS9508 | | 1.A | 8,732,350 | 9,188,925 | 9,005,280 | 8,753,288 | 0 | 17,567 | 0 | 0 | 4.500 | 5.329 | MON | 34,458 | 413,502 | 11/19/2024 | 03/25/2054 | 4,598 | |
| 3140XR-SM-8 | FNMA PASS THRU CERT POOL #FS9523 | | 1.A | 16,725,772 | 17,873,592 | 17,151,876 | 16,745,273 | 0 | 18,679 | 0 | 0 | 4.000 | 5.034 | MON | 59,579 | 714,944 | 10/28/2024 | 04/25/2054 | 13,656 | |
| 3140XR-UD-5 | FNMA PASS THRU CERT POOL #FS9579 | | 1.A | 8,583,483 | 8,996,772 | 8,820,567 | 8,596,707 | 0 | 9,884 | 0 | 0 | 4.500 | 5.270 | MON | 33,738 | 404,855 | 11/07/2024 | 12/25/2053 | 5,188 | |
| 3140XR-YF-6 | FNMA PASS THRU CERT POOL #FS9709 | | 1.A | 11,687,764 | 13,395,718 | 12,102,153 | 11,696,111 | 0 | 8,347 | 0 | 0 | 3.000 | 5.094 | MON | 33,489 | 200,936 | 06/18/2025 | 11/25/2051 | 15,224 | |
| 31418D-CX-8 | FNMA PASS THRU CERT POOL #MA3685 | | 1.A | 537,093 | 541,749 | 487,552 | 531,433 | 0 | 344 | 0 | 0 | 3.000 | 3.277 | MON | 1,354 | 16,253 | 05/07/2019 | 06/25/2049 | 683 | |
| 31418D-MJ-8 | FNMA PASS THRU CERT POOL #MA3960 | | 1.A | 6,946,057 | 8,075,343 | 7,226,496 | 6,964,966 | 0 | 18,909 | 0 | 0 | 3.000 | 5.284 | MON | 20,188 | 121,130 | 06/16/2025 | 03/25/2050 | 9,362 | |
| 31418E-CA-6 | FNMA PASS THRU CERT POOL #MA4564 | | 1.A | 9,437,057 | 10,908,908 | 9,690,214 | 9,476,698 | 0 | 27,946 | 0 | 0 | 3.000 | 5.036 | MON | 27,272 | 327,267 | 03/26/2024 | 03/25/2052 | 10,707 | |
| 31418E-DE-7 | FNMA PASS THRU CERT POOL #MA4600 | | 1.A | 12,401,616 | 13,840,848 | 12,851,550 | 12,440,166 | 0 | 25,411 | 0 | 0 | 3.500 | 5.092 | MON | 40,369 | 484,430 | 06/24/2024 | 05/25/2052 | 12,477 | |
| 31418E-ES-5 | FNMA PASS THRU CERT POOL #MA4644 | | 1.A | 9,361,702 | 10,346,209 | 9,874,884 | 9,393,420 | 0 | 10,577 | 0 | 0 | 4.000 | 5.550 | MON | 34,487 | 413,848 | 11/27/2023 | 05/25/2052 | 7,728 | |
| 31418E-HJ-2 | FNMA PASS THRU CERT POOL #MA4732 | | 1.A | 3,533,224 | 3,793,747 | 3,619,278 | 3,538,730 | 0 | 5,506 | 0 | 0 | 4.000 | 5.094 | MON | 12,646 | 113,812 | 03/14/2025 | 09/25/2052 | 2,898 | |
| 31418E-HK-9 | FNMA PASS THRU CERT POOL #MA4733 | | 1.A | 6,604,837 | 7,001,980 | 6,871,843 | 6,621,363 | 0 | 10,425 | 0 | 0 | 4.500 | 5.451 | MON | 26,257 | 315,089 | 05/14/2024 | 09/25/2052 | 4,141 | |
| 31418E-J5-0 | FNMA PASS THRU CERT POOL #MA4783 | | 1.A | 14,716,840 | 15,798,680 | 15,074,573 | 14,736,043 | 0 | 19,203 | 0 | 0 | 4.000 | 5.095 | MON | 52,662 | 473,960 | 03/14/2025 | 10/25/2052 | 11,871 | |
| 31418E-J7-6 | FNMA PASS THRU CERT POOL #MA4785 | | 1.A | 6,053,981 | 6,212,696 | 6,238,857 | 6,062,723 | 0 | 4,866 | 0 | 0 | 5.000 | 5.455 | MON | 25,886 | 310,635 | 07/27/2023 | 10/25/2052 | 2,277 | |
| 31418E-J7-6 | FNMA PASS THRU CERT POOL #MA4785 | | 1.A | 9,952,876 | 10,232,676 | 10,275,765 | 9,959,312 | 0 | 5,958 | 0 | 0 | 5.000 | 5.506 | MON | 42,636 | 511,634 | 06/26/2024 | 10/25/2052 | 3,750 | |
| 31418E-KS-8 | FNMA PASS THRU CERT POOL #MA4804 | | 1.A | 15,942,038 | 17,284,270 | 16,512,149 | 15,988,262 | 0 | 39,202 | 0 | 0 | 4.000 | 5.231 | MON | 57,614 | 691,371 | 11/20/2024 | 11/25/2052 | 12,611 | |
| 31418E-KS-8 | FNMA PASS THRU CERT POOL #MA4804 | | 1.A | 10,450,391 | 11,332,176 | 10,825,946 | 10,480,757 | 0 | 25,754 | 0 | 0 | 4.000 | 5.233 | MON | 37,774 | 453,287 | 11/20/2024 | 11/25/2052 | 8,268 | |
| 31418E-KV-1 | FNMA PASS THRU CERT POOL #MA4807 | | 1.A | 7,391,168 | 7,341,840 | 7,498,269 | 7,379,791 | 0 | (6,117) | 0 | 0 | 5.500 | 5.360 | MON | 33,650 | 403,801 | 03/16/2023 | 11/25/2052 | 972 | |
| 31418E-MR-8 | FNMA PASS THRU CERT POOL #MA4867 | | 1.A | 8,862,309 | 9,246,621 | 9,071,908 | 8,871,477 | 0 | 9,169 | 0 | 0 | 4.500 | 5.199 | MON | 34,675 | 312,073 | 03/07/2025 | 01/25/2053 | 5,204 | |
| 31418E-PA-2 | FNMA PASS THRU CERT POOL #MA4916 | | 1.A | 13,682,426 | 14,463,214 | 13,814,946 | 13,724,823 | 0 | 28,223 | 0 | 0 | 4.000 | 4.815 | MON | 48,211 | 578,529 | 08/15/2024 | 02/25/2053 | 10,322 | |
| 31418E-PB-0 | FNMA PASS THRU CERT POOL #MA4917 | | 1.A | 19,893,326 | 20,654,979 | 20,262,519 | 19,908,271 | 0 | 14,944 | 0 | 0 | 4.500 | 5.117 | MON | 77,456 | 697,106 | 03/07/2025 | 02/25/2053 | 11,690 | |
| 31418E-QL-7 | FNMA PASS THRU CERT POOL #MA4958 | | 1.A | 9,604,795 | 10,049,977 | 9,857,979 | 9,626,472 | 0 | 16,314 | 0 | 0 | 4.500 | 5.223 | MON | 37,687 | 452,249 | 11/07/2024 | 03/25/2053 | 5,686 | |
| 31418E-QL-7 | FNMA PASS THRU CERT POOL #MA4958 | | 1.A | 15,872,552 | 16,749,962 | 16,429,965 | 15,914,025 | 0 | 32,402 | 0 | 0 | 4.500 | 5.364 | MON | 62,812 | 753,748 | 11/14/2024 | 03/25/2053 | 9,477 | |
| 31418E-Q8-6 | FNMA PASS THRU CERT POOL #MA4978 | | 1.A | 15,442,708 | 16,013,178 | 16,050,894 | 15,493,452 | 0 | 23,860 | 0 | 0 | 5.000 | 5.617 | MON | 66,722 | 800,659 | 09/08/2023 | 04/25/2053 | 5,677 | |
| 31418E-R6-9 | FNMA PASS THRU CERT POOL #MA5008 | | 1.A | 18,912,646 | 19,344,884 | 18,977,139 | 18,931,860 | 0 | 11,816 | 0 | 0 | 4.500 | 4.854 | MON | 72,543 | 870,520 | 09/03/2024 | 05/25/2053 | 10,772 | |
| 31418E-R7-7 | FNMA PASS THRU CERT POOL #MA5009 | | 1.A | 12,271,534 | 12,310,967 | 12,355,200 | 12,271,446 | 0 | (66) | 0 | 0 | 5.000 | 5.050 | MON | 51,296 | 615,548 | 08/28/2024 | 05/25/2053 | 4,331 | |
| 31418E-S5-0 | FNMA PASS THRU CERT POOL #MA5039 | | 1.A | 18,878,050 | 18,982,603 | 19,324,357 | 18,880,019 | 0 | 1,600 | 0 | 0 | 5.500 | 5.603 | MON | 87,004 | 1,044,043 | 07/19/2024 | 06/25/2053 | 2,407 | |
| 31418E-S6-8 | FNMA PASS THRU CERT POOL #MA5040 | | 1.A | 13,159,261 | 13,091,756 | 13,494,189 | 13,146,335 | 0 | (13,242) | 0 | 0 | 6.000 | 5.809 | MON | 65,459 | 785,506 | 04/02/2024 | 06/25/2053 | 136 | |
| 31418E-T4-2 | FNMA PASS THRU CERT POOL #MA5070 | | 1.A | 25,175,541 | 26,770,254 | 26,242,242 | 25,339,430 | 0 | 68,677 | 0 | 0 | 4.500 | 5.442 | MON | 100,388 | 1,204,661 | 09/07/2023 | 07/25/2053 | 13,524 | |
| 31418E-T5-9 | FNMA PASS THRU CERT POOL #MA5071 | | 1.A | 20,584,029 | 20,728,155 | 20,771,633 | 20,589,198 | 0 | 4,048 | 0 | 0 | 5.000 | 5.119 | MON | 86,367 | 1,036,408 | 08/19/2024 | 07/25/2053 | 5,474 | |
| 31418E-T7-5 | FNMA PASS THRU CERT POOL #MA5073 | | 1.A | 8,285,610 | 8,314,191 | 8,556,048 | 8,284,610 | 0 | (835) | 0 | 0 | 6.000 | 6.058 | MON | 41,571 | 498,851 | 04/11/2024 | 07/25/2053 | 12 | |
| 31418E-VA-5 | FNMA PASS THRU CERT POOL #MA5108 | | 1.A | 20,468,390 | 20,545,436 | 21,141,511 | 20,466,864 | 0 | (1,018) | 0 | 0 | 6.000 | 6.068 | MON | 102,727 | 1,232,726 | 09/06/2023 | 08/25/2053 | 32 | |
| 31418E-VD-9 | FNMA PASS THRU CERT POOL #MA5111 | | 1.A | 12,246,857 | 12,194,459 | 12,518,411 | 12,233,203 | 0 | (14,851) | 0 | 0 | 5.500 | 5.291 | MON | 55,891 | 670,695 | 08/01/2023 | 08/25/2038 | 7,020 | |
| 31418E-V6-4 | FNMA PASS THRU CERT POOL #MA5136 | | 1.A | 10,756,637 | 11,354,055 | 11,118,389 | 10,786,422 | 0 | 24,123 | 0 | 0 | 4.500 | 5.374 | MON | 42,578 | 510,932 | 11/13/2024 | 09/25/2053 | 5,532 | |

# SCHEDULE D - PART 1 - SECTION 2

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity | Origin-ation Ballon Pay-ment % |
| 31418E-V8-0 | FNMA PASS THRU CERT POOL #MA5138 | | 1.A | 15,322,863 | 15,524,192 | 15,789,358 | 15,340,158 | 0 | 15,975 | 0 | 0 | 5.500 | 5.797 | MON | 71,153 | 853,830 | 06/11/2024 | 09/25/2053 | 432 | |
| 31418E-WZ-9 | FNMA PASS THRU CERT POOL #MA5163 | | 1.A | 15,743,517 | 16,629,561 | 16,280,104 | 15,793,165 | 0 | 41,202 | 0 | 0 | 4.500 | 5.378 | MON | 62,361 | 748,330 | 11/18/2024 | 10/25/2053 | 8,039 | |
| 3136A8-4G-2 | FNR 2012-112 DA CMO | | 1.A | 761,611 | 765,438 | 708,788 | 761,169 | 0 | 148 | 0 | 0 | 3.000 | 3.088 | MON | 1,914 | 22,963 | 12/12/2016 | 10/25/2042 | 11 | |
| 3136A8-4G-2 | FNR 2012-112 DA CMO | | 1.A | 1,013,567 | 1,020,584 | 945,050 | 1,012,586 | 0 | 321 | 0 | 0 | 3.000 | 3.132 | MON | 2,551 | 30,618 | 01/20/2017 | 10/25/2042 | 14 | |
| 3136A8-4G-2 | FNR 2012-112 DA CMO | | 1.A | 759,338 | 765,438 | 708,788 | 758,449 | 0 | 294 | 0 | 0 | 3.000 | 3.157 | MON | 1,914 | 22,963 | 12/14/2016 | 10/25/2042 | 11 | |
| 3136AT-4R-2 | FNR 2016-71 QM CMO | | 1.A | 571,959 | 579,841 | 506,846 | 567,147 | 0 | 630 | 0 | 0 | 3.000 | 3.334 | MON | 1,450 | 17,395 | 02/01/2018 | 10/25/2046 | 43 | |
| 3136AQ-5Y-2 | FNR 2016-9 D CMO | | 1.A | 2,019,343 | 2,037,811 | 1,883,630 | 2,017,893 | 0 | 875 | 0 | 0 | 3.000 | 3.166 | MON | 5,095 | 61,134 | 01/25/2017 | 03/25/2046 | 9 | |
| 3136AQ-5Y-2 | FNR 2016-9 D CMO | | 1.A | 83,221 | 84,022 | 77,665 | 83,158 | 0 | 38 | 0 | 0 | 3.000 | 3.176 | MON | 210 | 2,521 | 01/25/2017 | 03/25/2046 | 0 | |
| 3136B4-6P-8 | FNR 2019-33 CMO | | 1.A | 2,774,227 | 2,782,051 | 2,544,484 | 2,773,914 | 0 | 120 | 0 | 0 | 2.500 | 2.538 | MON | 5,796 | 69,551 | 06/21/2019 | 12/25/2048 | 2,328 | |
| 3136B7-DH-1 | FNR 2019-64 A CMO | | 1.A | 4,147,995 | 4,091,733 | 3,619,141 | 4,165,701 | 0 | (3,545) | 0 | 0 | 2.500 | 2.207 | MON | 8,524 | 102,293 | 10/04/2019 | 08/25/2051 | 7,835 | |
| 3136B7-ZR-5 | FNR 2019-69 JA CMO | | 1.A | 5,285,253 | 5,311,812 | 4,595,958 | 5,274,745 | 0 | 725 | 0 | 0 | 2.500 | 2.591 | MON | 11,066 | 132,795 | 11/01/2019 | 12/25/2049 | 23 | |
| 3136B7-VD-0 | FNR 2019-74 C CMO | | 1.A | 1,718,242 | 1,730,749 | 1,497,259 | 1,713,452 | 0 | 405 | 0 | 0 | 2.500 | 2.636 | MON | 3,606 | 43,269 | 11/19/2019 | 12/25/2049 | 34 | |
| 3136BP-U7-4 | FNR 2023-11 EA CMO | | 1.A | 16,318,083 | 16,342,980 | 16,736,029 | 16,307,384 | 0 | (5,078) | 0 | 0 | 5.500 | 5.501 | MON | 74,905 | 898,864 | 03/02/2023 | 02/25/2045 | 95,359 | |
| 3136BP-WR-8 | FNR 2023-14 ED CMO | | 1.A | 3,425,435 | 3,419,158 | 3,513,492 | 3,420,656 | 0 | (2,309) | 0 | 0 | 5.500 | 5.420 | MON | 15,671 | 188,054 | 03/08/2023 | 08/25/2047 | 14,579 | |
| 3136BP-WR-8 | FNR 2023-14 ED CMO | | 1.A | 17,101,131 | 17,095,789 | 17,567,462 | 17,083,860 | 0 | (8,346) | 0 | 0 | 5.500 | 5.459 | MON | 78,356 | 940,268 | 03/01/2023 | 08/25/2047 | 72,895 | |
| 3136BP-X7-1 | FNR 2023-17 DA CMO | | 1.A | 16,296,650 | 16,301,107 | 16,545,135 | 16,277,844 | 0 | (7,985) | 0 | 0 | 5.500 | 5.464 | MON | 74,713 | 896,561 | 03/09/2023 | 09/25/2049 | 127,590 | |
| 3136BP-WJ-6 | FNR 2023-7 CA CMO | | 1.A | 21,399,948 | 21,559,964 | 21,714,764 | 21,423,503 | 0 | 10,132 | 0 | 0 | 5.000 | 5.151 | MON | 89,833 | 1,077,998 | 02/17/2023 | 08/25/2045 | 135,178 | |
| 3136BR-UC-9 | FNR 2024-21 BA CMO | | 1.A | 9,769,164 | 9,858,507 | 9,958,077 | 9,783,216 | 0 | 8,878 | 0 | 0 | 5.500 | 5.820 | MON | 45,185 | 542,218 | 05/07/2024 | 11/25/2046 | 27,037 | |
| 3136BR-SR-9 | FNR 2024-23 BA CMO | | 1.A | 13,623,528 | 13,758,968 | 13,872,066 | 13,663,091 | 0 | 28,328 | 0 | 0 | 5.500 | 5.924 | MON | 63,062 | 756,743 | 05/06/2024 | 04/25/2050 | 246,349 | |
| 3136BR-2R-7 | FNR 2024-30 BA CMO | | 1.A | 17,276,301 | 17,467,350 | 17,665,605 | 17,308,929 | 0 | 28,226 | 0 | 0 | 5.500 | 5.927 | MON | 80,059 | 960,704 | 05/09/2024 | 12/25/2047 | 130,391 | |
| 3136BT-JX-2 | FNR 2024-85 AN (CMO) | | 1.A | 20,214,747 | 20,595,277 | 20,985,351 | 20,252,404 | 0 | 32,366 | 0 | 0 | 5.000 | 5.370 | MON | 85,814 | 1,029,764 | 10/30/2024 | 11/25/2054 | 16 | |
| 3136BX-R9-7 | FNR 2025-81 NB (CMO) | | 1.A | 4,917,124 | 4,928,483 | 4,955,054 | 4,916,929 | 0 | (196) | 0 | 0 | 4.750 | 4.771 | MON | 19,509 | 39,017 | 10/09/2025 | 01/25/2055 | 4,846 | |
| 31393R-GG-9 | FSPC T-56 A5 CMO | | 1.A | 2,908,532 | 2,991,740 | 2,854,509 | 2,912,784 | 0 | 3,456 | 0 | 0 | 5.231 | 5.660 | MON | 13,041 | 156,498 | 05/11/2006 | 05/25/2043 | 799,303 | |
| 3137G1-AA-5 | FWLS 2015-SC01 1A CMO | | 1.A | 583,466 | 573,960 | 523,509 | 572,872 | 0 | (3) | 0 | 0 | 3.500 | 2.858 | MON | 1,674 | 20,089 | 07/23/2015 | 05/25/2045 | 819 | |
| 3137G1-AL-1 | FWLS 2015-SC02 2A CMO | | 1.A | 1,826,877 | 1,804,044 | 1,598,798 | 1,800,431 | 0 | (9) | 0 | 0 | 3.500 | 3.021 | MON | 5,262 | 63,142 | 11/19/2015 | 09/25/2045 | 23,304 | |
| 3137G1-AV-9 | FWLS 2016-SC01 1A CMO | | 1.A | 465,296 | 457,856 | 398,394 | 465,201 | 0 | (11,646) | 0 | 0 | 3.000 | 2.511 | MON | 1,145 | 13,736 | 07/20/2016 | 07/25/2046 | 1,826 | |
| 3137G1-AW-7 | FWLS 2016-SC01 2A CMO | | 1.A | 362,815 | 353,319 | 314,741 | 364,298 | 0 | (16,732) | 0 | 0 | 3.500 | 2.560 | MON | 1,031 | 12,366 | 07/20/2016 | 07/25/2046 | 11 | |
| 3137G1-BK-2 | FWLS 2017-SC01 1A CMO | | 1.A | 3,004,613 | 3,112,076 | 2,706,598 | 2,963,598 | 0 | 46,475 | 0 | 0 | 3.000 | 3.815 | MON | 7,780 | 93,362 | 03/09/2017 | 12/25/2046 | 145,069 | |
| 3137G1-BL-0 | FWLS 2017-SC01 2A CMO | | 1.A | 2,314,597 | 2,322,035 | 2,068,038 | 2,273,918 | 0 | (38,479) | 0 | 0 | 3.500 | 3.514 | MON | 6,773 | 81,271 | 03/09/2017 | 12/25/2046 | 133,029 | |
| 35563P-BE-8 | SCRT 2017-2 HT CMO | | 1.A | 2,305,046 | 2,341,076 | 2,079,673 | 2,330,474 | 0 | (48) | 0 | 0 | 3.000 | 3.050 | MON | 5,853 | 70,232 | 08/03/2017 | 08/25/2056 | 1,158 | |
| 35563P-DD-8 | SCRT 2017-4 HT CMO | | 1.A | 4,075,619 | 4,085,994 | 3,738,070 | 4,118,313 | 0 | 1,070 | 0 | 0 | 3.250 | 3.126 | MON | 11,066 | 132,795 | 12/07/2017 | 06/25/2057 | 1,879 | |
| 1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC) | | | | 2,534,030,503 | 2,648,737,106 | 2,582,995,833 | 2,537,865,111 | 0 | 2,215,428 | 0 | 0 | XXX | XXX | XXX | 9,880,843 | 108,983,067 | XXX | XXX | 3,777,410 | XXX |
| Asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated) | | | | | | | | | | | | | | | | | | | | |
| 00842A-AD-1 | ABMT 2015-4 A4 CMO (144A) | | 1.A | 213,241 | 212,941 | 200,778 | 212,456 | 0 | (2) | 0 | 0 | 3.500 | 3.423 | MON | 621 | 7,421 | 06/08/2015 | 06/25/2045 | 505 | |
| 00842A-AD-1 | ABMT 2015-4 A4 CMO (144A) | | 1.A | 106,288 | 106,471 | 100,389 | 105,882 | 0 | (157) | 0 | 0 | 3.500 | 3.505 | MON | 311 | 3,710 | 06/09/2015 | 06/25/2045 | 253 | |
| 00842A-AD-1 | ABMT 2015-4 A4 CMO (144A) | | 1.A | 264,596 | 266,177 | 250,973 | 262,743 | 0 | (1,435) | 0 | 0 | 3.500 | 3.614 | MON | 776 | 9,276 | 06/26/2015 | 06/25/2045 | 631 | |
| 00842V-AC-7 | ABMT 2016-3 A3 CMO (144A) | | 1.A | 382,497 | 372,260 | 343,030 | 375,817 | 0 | 1,736 | 0 | 0 | 3.500 | 2.658 | MON | 1,086 | 13,029 | 08/08/2016 | 08/25/2046 | 430 | |
| 004375-CE-9 | ACCR 2004-4 A2C | | 1.A FM | 537,127 | 558,780 | 558,542 | 559,788 | 0 | (598) | 0 | 0 | 4.846 | 2.768 | MON | 376 | 34,844 | 09/13/2013 | 01/25/2035 | 1,334 | |
| 004375-CF-6 | ACCR 2004-4 A2D | | 1.A FM | 3,232,523 | 3,794,598 | 3,758,148 | 3,798,016 | 0 | (3,701) | 0 | 0 | 4.546 | 3.673 | MON | 2,396 | 221,301 | 08/05/2011 | 01/25/2035 | 9,059 | |
| 007036-QM-1 | ARMT 2005-8 4A21 CMO | | 1.D FM | 152,471 | 167,731 | 137,469 | 97,903 | 0 | 1,033 | 0 | 0 | 4.402 | 7.580 | MON | 615 | 7,731 | 08/10/2005 | 11/25/2035 | 0 | |
| 07386H-SW-2 | BALTA 2005-4 22A2 CMO | | 1.D FM | 401,815 | 758,142 | 738,633 | 152,606 | 0 | 3,136 | 0 | 0 | 4.930 | 53.310 | MON | 3,115 | 37,645 | 09/08/2009 | 05/25/2035 | 10 | |
| 06050H-D3-9 | BOAMS 2003-B 2A2 CMO | | 2.B FM | 7,628 | 7,922 | 7,552 | 7,552 | 139 | 14 | 0 | 0 | 5.691 | 3.600 | MON | 38 | 466 | 02/10/2003 | 03/25/2033 | 11 | |

# SCHEDULE D - PART 1 - SECTION 2

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity | Origin-ation Ballon Pay-ment % |
| 05948X-BV-2 | BOAMS 2003-D 2A4 CMO | | 1.A FM | 224 | 231 | 226 | 0 | (225) | 0 | 0 | 0 | 7.021 | 3.276 | MON | 1 | 16 | 04/09/2003 | 05/25/2033 | 39 | |
| 05949C-EL-6 | BOAMS 2005-G 4A1 CMO | | 1.D FM | 170,766 | 183,321 | 168,113 | 170,140 | 0 | 762 | 0 | 0 | 3.481 | 4.919 | MON | 532 | 6,379 | 08/10/2005 | 08/25/2035 | 2 | |
| 05949C-KS-4 | BOAMS 2005-J 2A3 CMO | | 1.A FM | 56,888 | 59,685 | 54,276 | 46,820 | 0 | 591 | 0 | 0 | 5.104 | 8.355 | MON | 254 | 3,272 | 10/13/2005 | 11/25/2035 | 4 | |
| 05952H-AZ-2 | BOAMS 2007-1 1A24 CMO | | 1.D FM | 304,723 | 329,430 | 284,941 | 158,573 | 0 | 2,270 | 0 | 0 | 6.000 | 18.574 | MON | 1,647 | 19,766 | 06/03/2011 | 03/25/2037 | 1 | |
| 07384M-F8-0 | BSARM 2004-1 11A1 CMO | | 5.B FM | 256,583 | 313,623 | 288,474 | 244,976 | 0 | 2,890 | 0 | 0 | 5.159 | 8.660 | MON | 1,348 | 15,272 | 11/02/2006 | 04/25/2034 | 0 | |
| 07387A-FX-8 | BSARM 2005-12 12A1 CMO | | 1.D FM | 202,152 | 326,052 | 299,201 | 54,275 | 0 | (8,901) | 0 | 0 | 5.328 | 12.965 | MON | 1,448 | 17,890 | 10/18/2011 | 02/25/2036 | 1 | |
| 07401C-AV-5 | BSARM 2007-4 22A1 CMO | | 1.D FM | 459,150 | 637,708 | 571,041 | 269,057 | 0 | (506) | 0 | 0 | 4.244 | 18.862 | MON | 2,256 | 27,593 | 09/04/2008 | 06/25/2047 | 37 | |
| 16162W-QJ-1 | CHASE 2005-A2 3A2 CMO | | 1.D FM | 238,970 | 278,803 | 250,858 | 83,385 | 4 | (20,812) | 0 | 0 | 4.390 | 5.600 | MON | 1,020 | 12,668 | 11/13/2006 | 01/25/2036 | 480 | |
| 16162W-QJ-1 | CHASE 2005-A2 3A2 CMO | | 1.D FM | 95,516 | 111,522 | 100,344 | 33,354 | (5) | (8,319) | 0 | 0 | 4.390 | 5.620 | MON | 408 | 5,067 | 11/16/2006 | 01/25/2036 | 192 | |
| 161929-BH-6 | CHASE 2024-2 A4A (144A) | | 1.A | 17,216,082 | 17,428,717 | 17,640,650 | 17,324,390 | 0 | 13,958 | 0 | 0 | 6.000 | 6.419 | MON | 0 | 1,045,723 | 02/22/2024 | 02/25/2055 | 127,375 | |
| 16159H-AA-5 | CHASE 2024-3 A2 CMO (144A) | | 1.A | 5,702,564 | 5,723,132 | 5,834,103 | 5,702,507 | 0 | (66) | 0 | 0 | 6.000 | 6.065 | MON | 28,616 | 343,388 | 03/20/2024 | 02/25/2055 | 1,695 | |
| 16159N-AD-6 | CHASE 2024-4 A4 CMO (144A) | | 1.A | 19,225,453 | 19,454,383 | 19,694,644 | 19,256,705 | 0 | 24,107 | 0 | 0 | 6.000 | 6.392 | MON | 97,272 | 1,167,263 | 04/18/2024 | 03/25/2055 | 22,496 | |
| 16159Q-AD-9 | CHASE 2024-5 A4 CMO (144A) | | 1.A | 24,665,375 | 24,778,362 | 25,200,833 | 24,668,289 | 0 | 1,533 | 0 | 0 | 6.000 | 6.097 | MON | 123,892 | 1,486,702 | 05/16/2024 | 04/25/2055 | 12,751 | |
| 12568P-AA-1 | CIM 2020-J2 A1 CMO (144A) | | 1.A | 5,412,028 | 6,869,690 | 5,804,613 | 5,506,153 | 0 | 15,917 | 0 | 0 | 2.500 | 5.289 | MON | 14,312 | 171,742 | 09/08/2023 | 01/25/2051 | 4,872 | |
| 12564E-AA-0 | CIM 2021-J2 A1 CMO (144A) | | 1.A | 4,318,593 | 5,373,577 | 4,521,221 | 4,329,373 | 0 | 10,780 | 0 | 0 | 2.500 | 4.867 | MON | 11,195 | 55,975 | 07/17/2025 | 04/25/2051 | 13,300 | |
| 17321L-AA-7 | CMLTI 2013-J1 A1 CMO (144A) | | 1.A | 2,802,047 | 2,757,242 | 2,630,629 | 2,751,845 | 0 | (14,605) | 0 | 0 | 3.500 | 2.952 | MON | 8,042 | 96,442 | 12/12/2017 | 10/25/2043 | 9,547 | |
| 17330B-AX-8 | CMLTI 2021-J3 A3A CMO (144A) | | 1.A | 15,254,741 | 15,061,762 | 12,616,334 | 15,224,259 | 0 | (13,571) | 0 | 0 | 2.500 | 2.341 | MON | 31,379 | 376,544 | 09/23/2021 | 09/25/2051 | 10,311 | |
| 17332C-BP-0 | CMLTI 2024-1 A7A CMO (144A) | | 1.A | 9,248,330 | 9,270,185 | 9,386,804 | 9,245,241 | 0 | (3,499) | 0 | 0 | 6.000 | 5.965 | MON | 46,351 | 556,211 | 07/24/2024 | 07/25/2054 | 81,049 | |
| 17310B-AD-6 | CMSI 2006-3 1A4 CMO | | 1.D FM | 911,951 | 999,530 | 920,832 | 611,593 | 0 | (9,040) | 0 | 0 | 6.000 | 7.271 | MON | 4,998 | 59,972 | 06/04/2008 | 06/25/2036 | 10 | |
| 17312K-AB-8 | CMSI 2007-5 1A2 CMO | | 1.D FM | 23,142 | 25,857 | 23,250 | 1,657 | 0 | (165) | 0 | 0 | 6.000 | 152.133 | MON | 129 | 1,551 | 06/16/2011 | 06/25/2037 | 0 | |
| 17312D-AA-6 | CMSI 2007-8 1A1 CMO | | 1.A FM | 59,559 | 88,894 | 91,336 | 42,128 | 0 | 811 | 0 | 0 | 6.000 | 39.461 | MON | 444 | 5,331 | 12/18/2008 | 09/25/2037 | 8 | |
| 12628K-AA-0 | CSAB 2006-3 A1A CMO | | 1.D FM | 594,255 | 858,518 | 109,825 | 31,379 | 0 | (11,332) | 0 | 0 | 6.000 | 9.910 | MON | 71,347 | 4,917 | 05/09/2008 | 11/25/2036 | 0 | |
| 22540V-6Q-0 | CSFB 2002-19 2M1 CMO | | 1.A FM | 14,591 | 19,638 | 19,208 | 4,264 | 0 | (280) | 0 | 0 | 7.000 | 23.108 | MON | 115 | 735 | 11/02/2010 | 06/25/2032 | 106 | |
| 22541Q-4A-7 | CSFB 2003-29 4A1 CMO | | 1.A FM | 52,169 | 50,314 | 51,503 | 50,160 | 0 | 0 | 0 | 0 | 6.000 | 4.627 | MON | 252 | 3,019 | 03/30/2004 | 12/25/2033 | 4 | |
| 225458-G2-8 | CSFB 2005-7 3A1 CMO | | 1.A FM | 11,581 | 13,466 | 12,828 | 0 | 0 | 0 | 0 | 0 | 5.000 | 8.406 | MON | 0 | 673 | 07/10/2009 | 08/25/2020 | 56 | |
| 225458-G3-6 | CSFB 2005-7 4A1 CMO | | 1.D FM | 30,030 | 50,719 | 27,282 | 19,088 | 0 | (2,180) | 0 | 0 | 5.000 | 4.939 | MON | 0 | 2,059 | 08/10/2005 | 08/25/2020 | 0 | |
| 12647M-BW-4 | CSMC 2013-6 2A3 CMO | | 1.A | 490,385 | 499,517 | 469,581 | 491,506 | 0 | 390 | 0 | 0 | 3.500 | 3.827 | MON | 1,457 | 17,483 | 07/18/2013 | 08/25/2043 | 42 | |
| 12647P-AJ-7 | CSMC 2013-7 A10 CMO | | 1.A | 4,053,294 | 4,112,410 | 3,850,902 | 4,066,496 | 0 | 10,350 | 0 | 0 | 3.500 | 3.773 | MON | 11,995 | 143,934 | 04/06/2022 | 08/25/2043 | 3,527 | |
| 12649X-AQ-2 | CSMC 2015-3 A9 CMO | | 1.A | 153,366 | 150,543 | 141,747 | 150,260 | 0 | (1) | 0 | 0 | 3.500 | 2.836 | MON | 439 | 5,269 | 04/28/2015 | 03/25/2045 | 859 | |
| 12649X-AQ-2 | CSMC 2015-3 A9 CMO | | 1.A | 152,237 | 150,543 | 141,747 | 150,237 | 0 | 0 | 0 | 0 | 3.500 | 3.074 | MON | 439 | 5,269 | 05/06/2015 | 03/25/2045 | 859 | |
| 12594X-AA-2 | CSMC 2017-HL1 A1 CMO | | 1.A | 619,032 | 606,987 | 557,609 | 606,553 | 0 | (6,666) | 0 | 0 | 3.500 | 2.811 | MON | 1,770 | 21,244 | 06/26/2017 | 06/25/2047 | 1,148 | |
| 12669G-5U-1 | CWHL 2005-17 1A8 CMO | | 1.D FM | 192,812 | 219,964 | 219,048 | 0 | 0 | (6,568) | 0 | 0 | 5.500 | 7.650 | MON | 1,008 | 12,096 | 07/23/2008 | 09/25/2035 | (265) | |
| 126694-PG-7 | CWHL 2005-28 A2 CMO | | 1.D FM | 94,131 | 94,679 | 49,468 | 16,945 | 0 | (2,227) | 0 | 0 | 5.500 | 19.698 | MON | 434 | 5,207 | 09/30/2005 | 12/25/2035 | 0 | |
| 12543W-AJ-7 | CWHL 2006-18 2A7 CMO | | 1.D FM | 374,927 | 418,913 | 213,019 | 82,717 | 0 | (6,853) | 0 | 0 | 6.000 | 8.636 | MON | 4,040 | 26,863 | 07/06/2011 | 12/25/2036 | 278 | |
| 126673-TD-4 | CWL 2004-S1 A3 | | 1.A FM | 67,719 | 74,416 | 74,291 | 69,419 | 0 | (672) | 0 | 0 | 5.115 | 6.871 | MON | 317 | 3,902 | 10/25/2007 | 02/25/2035 | 1 | |
| 29977K-AA-1 | EVER 2013-2 A CMO (144A) | | 1.A | 1,102,269 | 1,111,315 | 1,047,181 | 1,104,686 | 0 | 522 | 0 | 0 | 3.000 | 3.135 | MON | 2,778 | 33,339 | 06/04/2013 | 06/25/2043 | 1,284 | |
| 33852J-AA-6 | FSMT 2021-7 A1 CMO (144A) | | 1.A | 5,423,321 | 5,343,996 | 4,486,231 | 5,416,033 | 0 | (1,121) | 0 | 0 | 2.500 | 2.325 | MON | 11,133 | 133,600 | 08/12/2021 | 08/25/2051 | 5,883 | |
| 33852J-AE-8 | FSMT 2021-7 A5 CMO (144A) | | 1.A | 10,994,240 | 12,844,090 | 11,576,250 | 11,262,672 | 0 | 65,616 | 0 | 0 | 2.500 | 5.200 | MON | 26,759 | 321,102 | 05/26/2023 | 08/25/2051 | 54,069 | |
| 36185M-EB-4 | GMACM 2006-J1 A1 CMO | | 1.D FM | 40,747 | 56,494 | 49,125 | 7,861 | 0 | (200) | 0 | 0 | 5.750 | 111.985 | MON | 271 | 3,244 | 01/22/2009 | 04/25/2036 | 335 | |
| 36228F-YS-9 | GSAMP 2003-SEA2 A1 (AMBAC) | | 1.A FM | 552,222 | 638,406 | 633,716 | 581,758 | 0 | (4,851) | 0 | 0 | 4.421 | 7.230 | MON | 2,352 | 29,592 | 04/20/2011 | 07/25/2033 | 10,095 | |
| 36242D-HQ-9 | GSAMP 2004-AHL M1 | | 1.A FM | 862,092 | 1,133,400 | 1,148,483 | 1,054,223 | 0 | 13,842 | 0 | 0 | 4.821 | 4.403 | MON | 15,677 | 34,173 | 05/16/2011 | 08/25/2034 | 8,130 | |
| 36263V-AB-3 | GSMBS 2021-PJ11 A2 CMO (144A) | | 1.A | 3,480,525 | 4,026,274 | 3,372,568 | 3,558,509 | 0 | 35,842 | 0 | 0 | 2.500 | 4.330 | MON | 8,388 | 100,657 | 08/26/2022 | 04/25/2052 | 2,010 | |
| 36264D-AB-2 | GSMBS 2021-PJ2 A2 CMO (144A) | | 1.A | 6,339,053 | 7,870,017 | 6,602,204 | 6,358,170 | 0 | 19,117 | 0 | 0 | 2.500 | 5.376 | MON | 16,396 | 81,979 | 07/18/2025 | 07/25/2051 | 10,401 | |
| 36264P-AH-2 | GSMBS 2021-PJ4 A8 CMO (144A) | | 1.A | 2,639,522 | 2,690,815 | 2,434,999 | 2,653,148 | 0 | 7,568 | 0 | 0 | 2.500 | 2.834 | MON | 5,606 | 67,270 | 03/03/2022 | 09/25/2051 | 9,854 | |
| 36261H-AB-6 | GSMBS 2021-PJ5 A2 CMO (144A) | | 1.A | 1,440,790 | 1,421,248 | 1,190,494 | 1,438,980 | 0 | (117) | 0 | 0 | 2.500 | 2.336 | MON | 2,961 | 35,531 | 05/14/2021 | 10/25/2051 | 193 | |

# SCHEDULE D - PART 1 - SECTION 2

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity | Origin-ation Ballon Pay-ment % |
| 36262L-AB-6 | GSMBS 2021-PJ6 A2 CMO (144A) | | 1.A | 1,036,231 | 1,213,740 | 1,016,678 | 1,054,557 | 0 | 5,710 | 0 | 0 | 2.500 | 4.401 | MON | 2,529 | 30,343 | 08/24/2022 | 11/25/2051 | 933 | |
| 36262C-AB-6 | GSMBS 2021-PJ7 A2 CMO (144A) | | 1.A | 2,669,070 | 2,793,923 | 2,343,794 | 2,680,051 | 0 | 1,691 | 0 | 0 | 2.500 | 2.971 | MON | 5,821 | 69,848 | 03/03/2022 | 01/25/2052 | 2,801 | |
| 36262C-AB-6 | GSMBS 2021-PJ7 A2 CMO (144A) | | 1.A | 3,519,725 | 3,720,270 | 3,120,898 | 3,537,202 | 0 | 2,706 | 0 | 0 | 2.500 | 3.074 | MON | 7,751 | 93,007 | 03/09/2022 | 01/25/2052 | 3,730 | |
| 36262W-AB-2 | GSMBS 2021-PJ8 A2 CMO (144A) | | 1.A | 8,881,145 | 8,727,057 | 7,326,277 | 8,854,275 | 0 | (20,015) | 0 | 0 | 2.500 | 2.265 | MON | 18,181 | 218,176 | 08/17/2021 | 01/25/2052 | 2,977 | |
| 36263C-AA-7 | GSMBS 2021-PJ9 A1 CMO (144A) | | 1.A | 9,536,342 | 12,260,463 | 9,843,803 | 9,646,472 | 0 | 80,057 | 0 | 0 | 2.000 | 5.196 | MON | 20,434 | 245,209 | 10/31/2024 | 02/25/2052 | 3,950 | |
| 362924-BK-7 | GSMBS 2022-PJ3 A24 CMO (144A) | | 1.A | 5,500,419 | 5,601,954 | 5,125,564 | 5,522,225 | 0 | 13,350 | 0 | 0 | 3.000 | 3.307 | MON | 14,005 | 168,059 | 03/18/2022 | 08/25/2052 | 2,801 | |
| 362924-AJ-1 | GSMBS 2022-PJ3 A6 CMO (144A) | | 1.A | 18,658,902 | 19,379,580 | 16,918,180 | 18,736,785 | 0 | 48,432 | 0 | 0 | 3.000 | 3.471 | MON | 48,449 | 581,387 | 03/18/2022 | 08/25/2052 | 379 | |
| 36270F-AD-5 | GSMBS 2023-PJ3 A3 CMO (144A) | | 1.A | 18,108,532 | 18,869,196 | 18,771,265 | 18,209,651 | 0 | 80,823 | 0 | 0 | 5.000 | 5.827 | MON | 78,622 | 943,460 | 05/24/2023 | 10/27/2053 | 8,647 | |
| 36269X-AZ-0 | GSMBS 2024-PJ5 A15 CMO (144A) | | 1.A | 12,710,390 | 12,810,656 | 12,953,495 | 12,728,921 | 0 | 18,600 | 0 | 0 | 6.000 | 6.340 | MON | 64,053 | 768,639 | 05/16/2024 | 09/25/2054 | 127,966 | |
| 466247-LU-5 | JPMMT 2005-A1 4A1 CMO | | 1.A FM | 183,487 | 183,707 | 183,113 | 182,554 | 0 | 153 | 0 | 0 | 6.740 | 2.507 | MON | 1,032 | 13,251 | 06/25/2012 | 02/25/2035 | 27 | |
| 466247-YK-3 | JPMMT 2005-A8 1A3 CMO | | 1.D FM | 422,038 | 456,796 | 359,467 | 276,082 | 0 | (4,226) | 0 | 0 | 4.836 | 5.130 | MON | 1,841 | 23,348 | 09/28/2005 | 11/25/2035 | 0 | |
| 46629C-AK-3 | JPMMT 2006-A5 3A4 CMO | | 1.D FM | 112,918 | 158,833 | 121,886 | 52,201 | 1 | (4,535) | 0 | 0 | 4.822 | 18.994 | MON | 638 | 7,830 | 12/14/2006 | 08/25/2036 | 0 | |
| 46629C-AK-3 | JPMMT 2006-A5 3A4 CMO | | 1.D FM | 56,430 | 79,417 | 60,943 | 26,101 | (1) | (2,266) | 0 | 0 | 4.822 | 19.009 | MON | 319 | 3,915 | 12/19/2006 | 08/25/2036 | 0 | |
| 46629D-AK-1 | JPMMT 2006-A7 2A2 CMO | | 1.D FM | 211,130 | 250,089 | 200,409 | 84,450 | 0 | 161 | 0 | 0 | 4.396 | 36.465 | MON | 916 | 11,254 | 12/13/2006 | 01/25/2037 | 0 | |
| 46630P-AZ-8 | JPMMT 2007-A2 4A1M CMO | | 1.D FM | 265,925 | 272,438 | 223,047 | 85,454 | 0 | (11,478) | 0 | 0 | 4.733 | 10.586 | MON | 1,075 | 12,862 | 03/21/2007 | 04/25/2037 | 5 | |
| 46644V-BK-1 | JPMMT 2015-4 2A3 CMO (144A) | | 1.A | 509,358 | 510,394 | 500,962 | 509,371 | 0 | 4 | 0 | 0 | 3.000 | 3.019 | MON | 1,276 | 15,312 | 07/21/2015 | 06/25/2045 | 7,846 | |
| 46646B-AC-2 | JPMMT 2016-1 A3 CMO (144A) | | 1.A | 461,762 | 450,362 | 415,027 | 452,266 | 0 | (5,429) | 0 | 0 | 3.500 | 2.676 | MON | 1,314 | 15,743 | 06/09/2016 | 05/25/2046 | 629 | |
| 46648C-AB-0 | JPMMT 2017-1 A2 CMO (144A) | | 1.A | 1,723,010 | 1,711,776 | 1,553,694 | 1,715,866 | 0 | (5,777) | 0 | 0 | 3.500 | 3.285 | MON | 4,993 | 59,003 | 02/17/2017 | 01/25/2047 | 3,510 | |
| 46648H-AC-7 | JPMMT 2017-2 A3 CMO (144A) | | 1.A | 372,143 | 365,827 | 333,828 | 368,733 | 0 | (1,527) | 0 | 0 | 3.500 | 2.961 | MON | 1,067 | 12,802 | 05/22/2017 | 05/25/2047 | 483 | |
| 46647S-AE-0 | JPMMT 2017-3 1A3 CMO (144A) | | 1.A | 926,403 | 907,473 | 832,326 | 905,863 | 0 | (9,285) | 0 | 0 | 3.500 | 2.675 | MON | 2,647 | 31,749 | 08/09/2017 | 08/25/2047 | 2,586 | |
| 46649H-AC-6 | JPMMT 2017-6 A3 CMO (144A) | | 1.A | 926,253 | 913,760 | 833,422 | 927,087 | 0 | 1,976 | 0 | 0 | 3.500 | 2.921 | MON | 2,665 | 31,982 | 12/14/2017 | 12/25/2048 | 651 | |
| 46654A-AC-3 | JPMMT 2021-10 A3 CMO (144A) | | 1.A | 7,056,910 | 6,911,658 | 5,814,294 | 7,040,848 | 0 | (8,995) | 0 | 0 | 2.500 | 2.263 | MON | 14,399 | 172,791 | 09/10/2021 | 12/25/2051 | 9,333 | |
| 46654A-AF-6 | JPMMT 2021-10 A4 CMO (144A) | | 1.A | 1,981,510 | 2,170,032 | 1,954,938 | 2,016,024 | 0 | 16,720 | 0 | 0 | 2.500 | 3.955 | MON | 4,521 | 54,251 | 08/24/2022 | 12/25/2051 | 2,613 | |
| 46592W-AC-0 | JPMMT 2021-12 A3 CMO (144A) | | 1.A | 10,411,331 | 10,327,421 | 8,663,570 | 10,406,432 | 0 | (7,445) | 0 | 0 | 2.500 | 2.390 | MON | 21,515 | 258,186 | 09/28/2021 | 02/25/2052 | 8,243 | |
| 46592X-AF-1 | JPMMT 2021-13 A4 CMO (144A) | | 1.A | 2,402,183 | 2,783,123 | 2,519,255 | 2,482,623 | 0 | 36,660 | 0 | 0 | 2.500 | 5.425 | MON | 5,798 | 69,578 | 11/23/2022 | 04/25/2052 | 7,211 | |
| 46592N-AF-3 | JPMMT 2021-7 A4 CMO (144A) | | 1.A | 7,826,879 | 9,034,136 | 8,182,398 | 8,030,850 | 0 | 75,177 | 0 | 0 | 2.500 | 5.227 | MON | 18,821 | 225,853 | 06/15/2023 | 11/25/2051 | 23,596 | |
| 46654W-AC-5 | JPMMT 2022-1 A2 CMO (144A) | | 1.A | 7,546,862 | 7,658,144 | 6,725,612 | 7,557,001 | 0 | 5,503 | 0 | 0 | 3.000 | 3.170 | MON | 19,145 | 229,745 | 03/02/2022 | 07/25/2052 | 7,713 | |
| 46655V-AC-6 | JPMMT 2022-8 A3 CMO (144A) | | 1.A | 9,158,072 | 9,470,296 | 8,871,110 | 9,181,457 | 0 | 10,717 | 0 | 0 | 4.000 | 4.482 | MON | 31,568 | 378,812 | 07/27/2022 | 01/25/2053 | 8,376 | |
| 46657Q-AE-1 | JPMMT 2024-3 A3 CMO (144A) | | 1.A | 17,778,070 | 21,267,224 | 18,677,514 | 17,902,794 | 0 | 85,128 | 0 | 0 | 3.000 | 5.768 | MON | 53,168 | 638,017 | 03/25/2024 | 05/25/2054 | 13,722 | |
| 585495-AA-2 | MELLO 2021-MTG1 A1 CMO (144A) | | 1.A | 8,123,940 | 10,529,205 | 8,819,683 | 8,296,793 | 0 | 97,609 | 0 | 0 | 2.500 | 5.770 | MON | 21,936 | 263,230 | 11/21/2023 | 04/25/2051 | 6,761 | |
| 60416R-AG-7 | MINNESOTA ST HSG PROJ-PASS THRU S2017A | | 1.B FE | 4,090,830 | 4,090,830 | 4,031,595 | 4,090,830 | 0 | 0 | 0 | 0 | 3.220 | 3.220 | MON | 1,830 | 133,554 | 12/21/2017 | 01/01/2034 | 4,101,807 | |
| 61772L-AJ-0 | MSRM 2021-2 A3 CMO (144A) | | 1.A | 3,284,413 | 3,239,865 | 2,715,946 | 3,286,524 | 0 | 2,650 | 0 | 0 | 2.500 | 2.333 | MON | 6,750 | 80,997 | 05/21/2021 | 05/25/2051 | 1,578 | |
| 61774Y-AA-9 | MSRM 2023-1 A1 CMO (144A) | | 1.A | 3,668,751 | 4,055,269 | 3,790,055 | 3,674,770 | 0 | 6,018 | 0 | 0 | 4.000 | 5.627 | MON | 13,518 | 108,141 | 04/24/2025 | 02/25/2053 | 1,831 | |
| 67400A-AC-6 | OAKS 2015-2 A3 CMO (144A) | | 1.A | 211,964 | 211,534 | 200,968 | 211,060 | 0 | 0 | 0 | 0 | 3.500 | 3.387 | MON | 617 | 7,404 | 11/05/2015 | 10/25/2045 | 823 | |
| 67116W-AB-5 | OBX 2022-J1 A2 CMO (144A) | | 1.A | 16,365,715 | 20,337,976 | 17,010,479 | 16,489,807 | 0 | 50,589 | 0 | 0 | 2.500 | 5.058 | MON | 42,371 | 508,449 | 03/13/2024 | 02/25/2052 | 24,970 | |
| 67115Q-AA-1 | OBX 2022-J2 A1 CMO (144A) | | 1.A | 14,459,173 | 16,601,849 | 15,291,133 | 14,725,369 | 0 | 235,668 | 0 | 0 | 3.500 | 6.364 | MON | 48,422 | 581,065 | 03/05/2024 | 08/25/2052 | 6,403 | |
| 67647V-AD-1 | OCMT 2021-3 A4 CMO (144A) | | 1.A | 6,377,192 | 7,407,937 | 6,677,959 | 6,431,011 | 0 | (50,822) | 0 | 0 | 2.500 | 4.503 | MON | 15,433 | 185,198 | 06/21/2023 | 06/25/2051 | 22,205 | |
| 67647E-AD-9 | OCMT 2021-5 A4 CMO (144A) | | 1.A | 5,715,221 | 6,653,463 | 5,998,762 | 5,815,750 | 0 | (9,662) | 0 | 0 | 2.500 | 5.140 | MON | 13,861 | 166,337 | 06/28/2023 | 10/25/2051 | 17,102 | |
| 74388P-AD-3 | PFMT 2025-3 A4 CMO (144A) | | 1.A FE | 13,007,986 | 13,033,061 | 13,109,434 | 13,007,114 | 0 | (872) | 0 | 0 | 5.500 | 5.495 | MON | 59,735 | 298,674 | 07/18/2025 | 08/25/2055 | 70,370 | |
| 74388T-AD-5 | PFMT 2025-6 A4 CMO (144A) | | 1.A Z | 19,896,952 | 20,000,000 | 19,945,020 | 19,897,330 | 0 | 378 | 0 | 0 | 5.000 | 5.123 | MON | 83,333 | 0 | 12/10/2025 | 12/25/2055 | 29,779 | |
| 74160M-JZ-6 | PRIME 2005-4 1A3 CMO | | 1.A FM | 18,977 | 19,030 | 18,439 | 18,967 | 0 | 0 | 0 | 0 | 5.000 | 5.038 | MON | 79 | 952 | 09/15/2005 | 01/25/2055 | 56 | |
| 74160M-KC-5 | PRIME 2005-4 1A6 CMO | | 1.A FM | 68,010 | 67,941 | 65,986 | 67,708 | 0 | 0 | 0 | 0 | 5.250 | 5.199 | MON | 297 | 3,567 | 09/23/2005 | 01/25/2055 | 200 | |
| 693650-AL-7 | PSMC 2021-1 A11 CMO (144A) | | 1.A | 5,133,361 | 5,953,341 | 5,356,578 | 5,188,881 | 0 | 175 | 0 | 0 | 2.500 | 4.681 | MON | 12,403 | 148,833 | 06/28/2023 | 03/25/2051 | 12,958 | |
| 69376C-AC-8 | PSMC 2021-2 A3 CMO (144A) | | 1.A | 3,872,500 | 4,516,035 | 4,119,346 | 4,035,356 | 0 | 36,923 | 0 | 0 | 2.500 | 5.552 | MON | 9,408 | 112,901 | 10/28/2022 | 05/25/2051 | 22,336 | |
| 69376C-AC-8 | PSMC 2021-2 A3 CMO (144A) | | 1.A | 4,783,293 | 5,645,044 | 5,149,183 | 4,998,719 | 0 | 49,317 | 0 | 0 | 2.500 | 5.810 | MON | 11,761 | 141,126 | 11/03/2022 | 05/25/2051 | 27,920 | |

# SCHEDULE D - PART 1 - SECTION 2

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity | Origin-ation Ballon Pay-ment % |
| 69376D-AA-0 | PSMC 2021-3 A1 CMO (144A) | | 1.A | 14,179,036 | 13,995,347 | 11,740,557 | 14,152,048 | 0 | (23,273) | 0 | 0 | 2.500 | 2.314 | MON | 29,157 | 349,884 | 09/24/2021 | 08/25/2051 | 9,231 | |
| 69376D-AC-6 | PSMC 2021-3 A3 CMO (144A) | | 1.A | 4,041,197 | 4,377,735 | 3,984,965 | 4,135,797 | 0 | 59,201 | 0 | 0 | 2.500 | 4.093 | MON | 9,120 | 109,443 | 07/26/2022 | 08/25/2051 | 13,369 | |
| 45660N-PZ-2 | RAST 2003-A5 A1 CMO | | 1.A FM | 1,151,732 | 1,212,886 | 1,197,046 | 1,009,150 | 0 | (7,555) | 0 | 0 | 5.500 | 6.422 | MON | 5,559 | 66,709 | 06/21/2007 | 06/25/2033 | 2,715 | |
| 75409X-AA-4 | RATE 2021-HB1 A1 CMO (144A) | | 1.A | 10,753,142 | 13,306,286 | 11,129,244 | 10,797,067 | 0 | 43,925 | 0 | 0 | 2.500 | 5.126 | MON | 27,721 | 249,493 | 03/27/2025 | 12/25/2051 | 14,480 | |
| 749389-AA-0 | RCKT 2020-1 A1 CMO (144A) | | 1.A | 2,391,433 | 2,365,194 | 2,074,819 | 2,406,016 | 0 | (19,857) | 0 | 0 | 3.000 | 2.509 | MON | 5,913 | 70,956 | 02/06/2020 | 02/25/2050 | 18,604 | |
| 74936R-AA-2 | RCKT 2021-2 A1 CMO (144A) | | 1.A | 3,289,312 | 3,252,216 | 2,724,186 | 3,282,985 | 0 | (3,745) | 0 | 0 | 2.500 | 2.367 | MON | 6,775 | 81,305 | 06/22/2021 | 06/25/2051 | 3,180 | |
| 74938D-AA-1 | RCKT 2021-3 A1 CMO (144A) | | 1.A | 10,314,950 | 12,252,353 | 10,292,957 | 10,323,841 | 0 | 8,891 | 0 | 0 | 2.500 | 4.520 | MON | 25,526 | 51,051 | 10/30/2025 | 07/25/2051 | 21,713 | |
| 749384-AA-1 | RCKT 2021-5 A1 CMO (144A) | | 1.A | 11,998,759 | 14,326,877 | 12,009,361 | 12,049,409 | 0 | 37,863 | 0 | 0 | 2.500 | 4.732 | MON | 29,848 | 358,172 | 08/22/2024 | 11/25/2051 | 6,577 | |
| 749384-AA-1 | RCKT 2021-5 A1 CMO (144A) | | 1.A | 5,378,824 | 6,554,546 | 5,494,283 | 5,406,518 | 0 | 19,719 | 0 | 0 | 2.500 | 5.001 | MON | 13,655 | 163,864 | 12/03/2024 | 11/25/2051 | 3,009 | |
| 74957V-AJ-8 | RFMSI 2006-S6 A9 CMO | | 1.D FM | 173,081 | 194,146 | 168,566 | 93,212 | 0 | (4,810) | 0 | 0 | 6.000 | 5.730 | MON | 971 | 11,649 | 02/09/2007 | 07/25/2036 | 0 | |
| 749581-AR-5 | RFMSI 2007-S1 A12 CMO | | 1.D FM | 606,392 | 639,359 | 526,666 | 203,504 | 0 | (17,460) | 0 | 0 | 6.000 | 5.730 | MON | 3,863 | 38,362 | 01/22/2007 | 01/25/2037 | 0 | |
| 82280R-AA-7 | SCOT 2017-1 A1 CMO (144A) | | 1.A | 1,249,482 | 1,249,872 | 1,149,407 | 1,248,366 | 0 | (635) | 0 | 0 | 3.500 | 3.470 | MON | 3,645 | 43,746 | 03/16/2017 | 04/25/2047 | 2,803 | |
| 82281F-AA-2 | SCOT 2017-2 A1 CMO (144A) | | 1.A | 459,413 | 450,129 | 416,401 | 449,313 | 0 | (3) | 0 | 0 | 3.500 | 2.733 | MON | 1,313 | 15,754 | 09/15/2017 | 10/25/2047 | 1,689 | |
| 81745A-AB-3 | SEMT 2013-5 A2 CMO (144A) | | 1.A | 692,494 | 680,662 | 622,724 | 679,461 | 0 | (3,337) | 0 | 0 | 3.000 | 2.659 | MON | 1,702 | 20,420 | 04/08/2013 | 05/25/2043 | 864 | |
| 81745A-AB-3 | SEMT 2013-5 A2 CMO (144A) | | 1.A | 250,746 | 271,811 | 248,674 | 253,885 | 0 | 7,514 | 0 | 0 | 3.000 | 4.574 | MON | 680 | 8,154 | 12/20/2013 | 05/25/2043 | 345 | |
| 81745B-AB-1 | SEMT 2013-6 A2 CMO | | 1.A | 1,417,250 | 1,394,476 | 1,275,667 | 1,392,389 | 0 | (2,943) | 0 | 0 | 3.000 | 2.676 | MON | 3,486 | 41,834 | 04/25/2013 | 05/25/2043 | 4,593 | |
| 81745C-AB-9 | SEMT 2013-7 A2 CMO | | 1.A | 699,844 | 695,274 | 633,568 | 693,959 | 0 | (1,149) | 0 | 0 | 3.000 | 2.852 | MON | 1,738 | 20,858 | 05/16/2013 | 06/25/2043 | 1,405 | |
| 81745C-AB-9 | SEMT 2013-7 A2 CMO | | 1.A | 335,928 | 364,150 | 331,831 | 340,670 | 0 | 7,351 | 0 | 0 | 3.000 | 4.634 | MON | 910 | 10,924 | 12/20/2013 | 06/25/2043 | 736 | |
| 81745D-AE-1 | SEMT 2013-9 A1 CMO (144A) | | 1.A | 4,411,363 | 4,475,701 | 4,121,852 | 4,421,503 | 0 | (5,466) | 0 | 0 | 3.500 | 3.724 | MON | 13,054 | 156,649 | 04/06/2022 | 07/25/2043 | 10,214 | |
| 81745N-AR-0 | SEMT 2014-1 2A5 CMO (144A) | | 1.A | 1,316,102 | 1,299,252 | 1,280,127 | 1,296,114 | 0 | (4) | 0 | 0 | 4.000 | 3.648 | MON | 4,331 | 51,970 | 03/25/2014 | 04/25/2044 | 5,535 | |
| 81745L-AF-0 | SEMT 2014-4 A6 CMO (144A) | | 1.A | 305,472 | 303,434 | 283,231 | 302,774 | 0 | (1) | 0 | 0 | 3.500 | 3.281 | MON | 885 | 10,620 | 11/06/2014 | 11/25/2044 | 6 | |
| 81746L-AA-0 | SEMT 2015-3 A1 CMO (144A) | | 1.A | 253,291 | 252,188 | 235,548 | 251,964 | 0 | (183) | 0 | 0 | 3.500 | 3.356 | MON | 736 | 8,827 | 06/19/2015 | 07/25/2045 | 278 | |
| 81746M-AA-8 | SEMT 2015-4 A1 CMO (144A) | | 1.A | 130,278 | 128,531 | 126,293 | 128,311 | 0 | 0 | 0 | 0 | 3.000 | 2.576 | MON | 321 | 3,856 | 11/16/2015 | 11/25/2030 | 2,721 | |
| 81746K-AA-2 | SEMT 2017-2 A1 CMO (144A) | | 1.A | 922,613 | 915,035 | 839,206 | 921,786 | 0 | (379) | 0 | 0 | 3.500 | 3.266 | MON | 2,669 | 32,026 | 02/06/2017 | 02/25/2047 | 1,843 | |
| 81746X-AA-4 | SEMT 2017-3 A1 CMO (144A) | | 1.A | 861,256 | 866,809 | 793,780 | 857,979 | 0 | (685) | 0 | 0 | 3.500 | 3.633 | MON | 2,528 | 30,338 | 03/13/2017 | 04/25/2047 | 2,207 | |
| 81745X-AA-5 | SEMT 2017-4 A1 CMO (144A) | | 1.A | 559,624 | 547,225 | 504,531 | 546,256 | 0 | (5) | 0 | 0 | 3.500 | 2.668 | MON | 1,596 | 19,153 | 06/07/2017 | 07/25/2047 | 1,340 | |
| 81746F-AA-3 | SEMT 2017-6 A1 CMO (144A) | | 1.A | 670,313 | 656,767 | 603,122 | 661,340 | 0 | (4,963) | 0 | 0 | 3.500 | 2.790 | MON | 1,916 | 22,987 | 08/16/2017 | 09/25/2047 | 1,082 | |
| 81746V-AA-8 | SEMT 2018-3 A1 CMO (144A) | | 1.A | 1,536,286 | 1,554,995 | 1,419,275 | 1,522,568 | 0 | (1,202) | 0 | 0 | 3.500 | 3.862 | MON | 4,535 | 54,425 | 02/20/2018 | 03/25/2048 | 2,166 | |
| 81748W-AA-4 | SEMT 2021-4 A1 CMO (144A) | | 1.A | 7,385,712 | 7,256,457 | 6,078,298 | 7,363,870 | 0 | (8,546) | 0 | 0 | 2.500 | 2.280 | MON | 15,118 | 181,411 | 05/06/2021 | 06/25/2051 | 5,183 | |
| 81748Y-AA-0 | SEMT 2021-6 A1 CMO (144A) | | 1.A | 19,016,600 | 18,663,739 | 15,610,165 | 18,958,531 | 0 | (15,898) | 0 | 0 | 2.500 | 2.264 | MON | 38,883 | 466,593 | 09/21/2021 | 10/25/2051 | 15,662 | |
| 81748C-AA-8 | SEMT 2021-9 A1 CMO (144A) | | 1.A | 4,593,268 | 4,808,131 | 4,045,465 | 4,617,566 | 0 | 8,039 | 0 | 0 | 2.500 | 3.035 | MON | 10,017 | 120,203 | 03/03/2022 | 01/25/2052 | 2,890 | |
| 81744K-AE-6 | SEMT 2023-2 A5 CMO (144A) | | 1.A | 15,876,803 | 16,734,443 | 16,397,412 | 16,015,378 | 0 | 97,400 | 0 | 0 | 4.500 | 5.754 | MON | 62,754 | 753,050 | 03/09/2023 | 03/25/2053 | 49,130 | |
| 81749J-AD-6 | SEMT 2024-3 A4 CMO (144A) | | 1.A | 9,532,181 | 9,560,158 | 9,653,465 | 9,573,433 | 0 | (2,477) | 0 | 0 | 6.000 | 6.018 | MON | 0 | 573,609 | 03/07/2024 | 04/25/2054 | 110,798 | |
| 81743C-AE-5 | SEMT 2024-5 A5 CMO (144A) | | 1.A | 11,163,159 | 11,226,313 | 11,307,591 | 11,168,682 | 0 | 6,008 | 0 | 0 | 6.000 | 6.186 | MON | 56,132 | 673,579 | 05/07/2024 | 06/25/2054 | 125,046 | |
| 81743D-AE-3 | SEMT 2024-6 A5 CMO (144A) | | 1.A | 12,109,953 | 12,132,205 | 12,278,034 | 12,106,543 | 0 | (3,383) | 0 | 0 | 6.000 | 5.955 | MON | 60,661 | 727,932 | 06/21/2024 | 07/27/2054 | 16,407 | |
| 81749M-AE-7 | SEMT 2025-4 A5 CMO (144A) | | 1.A | 7,561,758 | 7,582,468 | 7,627,281 | 7,561,112 | 0 | (646) | 0 | 0 | 5.500 | 5.510 | MON | 34,753 | 278,024 | 04/16/2025 | 04/25/2055 | 12,971 | |
| 81743G-AB-2 | SEMT 2025-5 A2 CMO (144A) | | 1.A | 8,110,563 | 8,234,074 | 8,302,911 | 8,104,316 | 0 | (6,247) | 0 | 0 | 5.500 | 5.874 | MON | 37,740 | 264,177 | 05/08/2025 | 06/25/2055 | 679 | |
| 81743G-AE-6 | SEMT 2025-5 A5 CMO (144A) | | 1.A | 8,735,018 | 8,792,246 | 8,825,745 | 8,734,363 | 0 | (656) | 0 | 0 | 5.500 | 5.691 | MON | 40,298 | 282,085 | 05/08/2025 | 06/25/2055 | 9,219 | |
| 78471K-AE-1 | SFPMT 2016-1A 1A4 CMO (144A) | | 1.A | 394,811 | 413,889 | 373,224 | 382,004 | 0 | (6,745) | 0 | 0 | 3.000 | 4.098 | MON | 1,035 | 12,417 | 12/16/2016 | 11/25/2046 | 1,428 | |
| 929227-ZC-3 | WAMU 2002-AR18 A CMO | | 1.D FM | 136 | 138 | 138 | 132 | 0 | 1 | 0 | 0 | 5.811 | 4.040 | MON | 1 | 9 | 12/31/2008 | 01/25/2033 | 1 | |
| 929227-ZC-3 | WAMU 2002-AR18 A CMO | | 1.D FM | 5,514 | 6,079 | 6,062 | 5,788 | 0 | 33 | 0 | 0 | 5.811 | 4.040 | MON | 29 | 379 | 11/20/2002 | 01/25/2033 | 46 | |
| 939336-PC-1 | WAMU 2003-AR1 A6 CMO | | 1.A FM | 16,417 | 18,189 | 18,027 | 17,249 | 0 | 96 | 0 | 0 | 5.778 | 3.672 | MON | 88 | 1,130 | 01/17/2003 | 03/25/2033 | 14 | |
| 93363N-AD-7 | WAMU 2006-AR12 1A4 CMO | | 1.D FM | 80,599 | 130,790 | 121,724 | 42,417 | 0 | (935) | 0 | 0 | 4.492 | 30.465 | MON | 490 | 6,107 | 07/07/2009 | 10/25/2036 | 0 | |
| 95002K-AA-1 | WFMBS 2020-1 A1 CMO (144A) | | 1.A | 2,494,212 | 2,464,941 | 2,161,580 | 2,532,113 | 0 | 1,197 | 0 | 0 | 3.000 | 2.495 | MON | 6,162 | 73,948 | 02/14/2020 | 12/25/2049 | 6,007 | |
| 97652R-AD-9 | WIN 2014-3 A4 CMO (144A) | | 1.A | 147,692 | 147,026 | 138,972 | 146,772 | 0 | 0 | 0 | 0 | 3.500 | 3.294 | MON | 429 | 5,146 | 07/29/2015 | 11/20/2044 | 336 | |

# SCHEDULE D - PART 1 - SECTION 2

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity | Origin-ation Ballon Pay-ment % |
| 97653B-AC-5 | WIN 2015-A A3 CMO (144A) | | 1.A | 266,282 | 262,226 | 247,929 | 261,814 | 0 | (1) | 0 | 0 | 3.500 | 2.993 | MON | 765 | 9,178 | 05/27/2015 | 06/20/2045 | 457 | |
| 1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated) | | | | 599,570,330 | 641,412,306 | 587,126,800 | 599,303,005 | (86) | 1,078,951 | 0 | 0 | XXX | XXX | XXX | 1,930,633 | 21,560,595 | XXX | XXX | 5,492,074 | XXX |
| Asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated) | | | | | | | | | | | | | | | | | | | | |
| 06540T-AB-6 | BANK 2018-BN11 ASB | | 1.A | 1,453,671 | 1,411,364 | 1,409,304 | 1,416,205 | 0 | (3,335) | 0 | 0 | 4.010 | 3.554 | MON | 4,716 | 56,596 | 04/13/2018 | 03/15/2061 | 70,387 | |
| 06540A-AC-5 | BANK 2019-BN20 A2 | | 1.A | 4,978,553 | 4,856,755 | 4,604,884 | 4,907,973 | 0 | (15,171) | 0 | 0 | 2.758 | 2.426 | MON | 11,162 | 133,949 | 09/27/2019 | 09/15/2062 | 3,837,647 | |
| 06540V-AZ-8 | BANK 2019-BN24 A2 | | 1.A | 6,869,424 | 6,831,000 | 6,450,103 | 6,842,698 | 0 | (4,777) | 0 | 0 | 2.707 | 2.643 | MON | 15,410 | 184,915 | 12/20/2019 | 11/15/2062 | 1,211,944 | |
| 06539X-AH-7 | BANK 2020-BN27 A5 | | 1.A | 2,446,671 | 2,383,000 | 2,133,977 | 2,413,857 | 0 | (7,654) | 0 | 0 | 2.144 | 1.802 | MON | 4,258 | 51,092 | 07/28/2021 | 04/15/2063 | 770,729 | |
| 06541U-BR-6 | BANK 2020-BN30 A3 | | 1.A | 12,119,244 | 12,000,000 | 10,728,360 | 12,052,259 | 0 | (13,743) | 0 | 0 | 1.650 | 1.532 | MON | 16,500 | 198,000 | 12/11/2020 | 12/15/2053 | 11,068,486 | |
| 06541Q-AU-9 | BANK 2022-BNK43 A4 | | 1.A | 20,198,960 | 20,000,000 | 19,393,800 | 20,128,750 | 0 | (21,947) | 0 | 0 | 4.134 | 4.023 | MON | 68,900 | 826,800 | 08/08/2022 | 08/15/2055 | 1,926,998 | |
| 05493E-AX-0 | BBCMS 2021-C9 A4 | | 1.A | 9,886,518 | 9,789,164 | 8,815,045 | 9,835,825 | 0 | (10,801) | 0 | 0 | 2.021 | 1.903 | MON | 16,487 | 197,839 | 02/17/2021 | 02/15/2054 | 3,403,991 | |
| 07336A-AD-9 | BBCMS 2022-C14 A4 | | 1.A | 10,099,350 | 10,000,000 | 9,021,500 | 10,058,643 | 0 | (10,947) | 0 | 0 | 2.692 | 2.577 | MON | 22,433 | 269,200 | 02/02/2022 | 02/15/2055 | 2,542,154 | |
| 08162P-AW-1 | BMARK 2018-B1 A4 | | 1.A | 797,303 | 758,828 | 743,470 | 768,907 | 0 | (7,062) | 0 | 0 | 3.402 | 2.436 | MON | 2,151 | 25,815 | 07/25/2019 | 01/15/2051 | 111,903 | |
| 08162P-AW-1 | BMARK 2018-B1 A4 | | 1.A | 3,831,778 | 3,794,142 | 3,717,349 | 3,799,005 | 0 | (6,236) | 0 | 0 | 3.402 | 3.248 | MON | 10,756 | 129,077 | 01/19/2018 | 01/15/2051 | 559,513 | |
| 08162R-AC-1 | BMARK 2021-B23 A4A1 | | 1.A | 8,079,606 | 8,000,000 | 7,040,960 | 8,037,926 | 0 | (8,843) | 0 | 0 | 1.823 | 1.708 | MON | 12,153 | 145,840 | 01/29/2021 | 02/15/2054 | 2,571,675 | |
| 12528Y-AE-3 | CF 2019-CF2 A4 | | 1.A | 4,091,165 | 3,877,021 | 3,681,270 | 3,970,807 | 0 | (23,744) | 0 | 0 | 2.623 | 1.850 | MON | 8,476 | 101,718 | 02/16/2021 | 11/15/2052 | 1,930,680 | |
| 12528Y-AE-3 | CF 2019-CF2 A4 | | 1.A | 4,449,735 | 4,405,705 | 4,183,261 | 4,420,311 | 0 | (4,715) | 0 | 0 | 2.623 | 2.501 | MON | 9,632 | 115,588 | 09/26/2019 | 11/15/2052 | 2,193,955 | |
| 12624Q-AR-4 | COMM 2012-CR4 A3 | | 1.A FM | 55,228 | 54,098 | 52,980 | 54,102 | (110) | 190 | 0 | 0 | 2.853 | 2.391 | MON | 1,801 | 0 | 08/28/2017 | 10/15/2045 | 54,226 | |
| 12624Q-AR-4 | COMM 2012-CR4 A3 | | 1.A FM | 135,153 | 131,858 | 129,134 | 131,868 | (103) | 299 | 0 | 0 | 2.853 | 2.561 | MON | 4,389 | 0 | 11/02/2012 | 10/15/2045 | 132,172 | |
| 12624Q-AR-4 | COMM 2012-CR4 A3 | | 1.A FM | 29,288 | 29,668 | 29,055 | 29,670 | 62 | (17) | 0 | 0 | 2.853 | 3.026 | MON | 988 | 0 | 08/19/2014 | 10/15/2045 | 29,739 | |
| 12624Q-AR-4 | COMM 2012-CR4 A3 | | 1.A FM | 3,246 | 3,296 | 3,228 | 3,297 | 7 | (2) | 0 | 0 | 2.853 | 3.061 | MON | 110 | 0 | 09/03/2014 | 10/15/2045 | 3,304 | |
| 12624Q-AR-4 | COMM 2012-CR4 A3 | | 1.A FM | 36,178 | 37,909 | 37,126 | 37,912 | 144 | (87) | 0 | 0 | 2.853 | 3.454 | MON | 1,262 | 0 | 11/20/2013 | 10/15/2045 | 37,999 | |
| 36252H-AE-1 | GSMS 2017-GS5 AAB | | 1.A | 476,051 | 462,185 | 460,036 | 462,725 | 0 | (1,058) | 0 | 0 | 3.467 | 3.010 | MON | 1,335 | 16,024 | 03/07/2017 | 03/10/2050 | 141,349 | |
| 61767E-AD-6 | MSBAM 2017-C34 A3 | | 1.A | 6,792,796 | 6,465,000 | 6,377,205 | 6,531,149 | 0 | (45,557) | 0 | 0 | 3.276 | 2.546 | MON | 17,649 | 211,793 | 11/14/2019 | 11/15/2052 | 3,791,849 | |
| 61690Y-BT-8 | MSC 2016-BNK2 A3 | | 1.A | 3,074,373 | 3,044,064 | 3,011,492 | 3,043,328 | 0 | (3,766) | 0 | 0 | 2.791 | 2.676 | MON | 7,080 | 84,960 | 11/04/2016 | 11/15/2049 | 515,496 | |
| 61769J-AZ-4 | MSC 2019-H6 A3 | | 1.A | 6,823,563 | 6,756,156 | 6,562,525 | 6,776,497 | 0 | (6,707) | 0 | 0 | 3.158 | 3.037 | MON | 17,780 | 213,359 | 06/05/2019 | 06/15/2052 | 2,079,017 | |
| 61691Y-AD-3 | MSC 2021-L5 A3 | | 1.A | 10,099,178 | 10,000,000 | 9,127,700 | 10,047,655 | 0 | (12,400) | 0 | 0 | 2.438 | 2.319 | MON | 20,317 | 243,800 | 04/29/2021 | 05/15/2054 | 4,452,467 | |
| 61692C-AZ-1 | MSC 2021-L6 A3 | | 1.A | 6,691,200 | 6,560,000 | 5,967,238 | 6,627,437 | 0 | (17,682) | 0 | 0 | 2.196 | 1.950 | MON | 12,005 | 144,058 | 08/13/2021 | 06/15/2054 | 1,737,289 | |
| 90276W-AR-8 | UBSCM 2017-C7 A3 | | 1.A | 1,218,568 | 1,205,104 | 1,192,463 | 1,207,312 | 0 | (2,183) | 0 | 0 | 3.418 | 3.241 | MON | 3,433 | 41,190 | 05/03/2019 | 12/15/2050 | 92,596 | |
| 90276W-AR-8 | UBSCM 2017-C7 A3 | | 1.A | 6,628,597 | 6,695,024 | 6,624,793 | 6,671,837 | 0 | 8,152 | 0 | 0 | 3.418 | 3.579 | MON | 19,070 | 228,836 | 02/13/2019 | 12/15/2050 | 514,420 | |
| 90276Y-AD-5 | UBSCM 2019-C16 A3 | | 1.A | 7,339,609 | 7,000,000 | 6,898,290 | 7,112,871 | 0 | (38,024) | 0 | 0 | 3.343 | 2.760 | MON | 19,504 | 234,052 | 07/31/2019 | 04/15/2052 | 6,663,025 | |
| 95000G-AX-2 | WFCM 2016-BNK1 A2 | | 1.A | 5,685,417 | 6,219,943 | 6,186,604 | 6,181,763 | 0 | 74,190 | 0 | 0 | 2.399 | 3.719 | MON | 12,435 | 149,216 | 09/28/2018 | 08/15/2049 | 4,060,550 | |
| 95000J-AU-2 | WFCM 2016-LC25 A3 | | 1.A | 7,323,678 | 7,207,402 | 7,159,617 | 7,210,818 | 0 | (17,741) | 0 | 0 | 3.374 | 3.125 | MON | 20,265 | 243,178 | 03/29/2019 | 12/15/2059 | 1,809,475 | |
| 95002B-AE-3 | WFCM 2019-C53 A4 | | 1.A | 6,508,125 | 6,000,000 | 5,734,500 | 6,228,192 | 0 | (59,940) | 0 | 0 | 3.040 | 1.962 | MON | 15,200 | 182,400 | 02/24/2021 | 10/15/2052 | 2,986,727 | |
| 95002R-AV-0 | WFCM 2020-C56 ASB | | 1.A | 9,259,964 | 8,635,257 | 8,341,054 | 8,841,609 | 0 | (59,443) | 0 | 0 | 2.420 | 1.326 | MON | 17,414 | 209,146 | 12/04/2020 | 06/15/2053 | 1,562,072 | |
| 1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated) | | | | 167,482,191 | 164,613,945 | 155,818,321 | 165,853,206 | 0 | (320,752) | 0 | 0 | XXX | XXX | XXX | 395,071 | 4,638,441 | XXX | XXX | 62,863,833 | XXX |
| Asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated) | | | | | | | | | | | | | | | | | | | | |
| 03027W-AK-8 | AMT 2018-1 (144A) | | 1.A FE | 2,000,000 | 2,000,000 | 1,980,880 | 1,999,997 | 0 | 0 | 0 | 0 | 3.652 | 3.680 | MON | 3,246 | 73,040 | 03/27/2018 | 03/15/2048 | 2,006,087 | |
| 03027W-AM-4 | AMT 2023-1 (144A) | | 1.A FE | 8,000,000 | 8,000,000 | 8,139,040 | 7,982,901 | 0 | (2) | 0 | 0 | 5.490 | 5.553 | MON | 36,600 | 439,200 | 03/08/2023 | 03/15/2053 | 8,036,600 | |
| 05491L-AA-6 | BBCMS 2016-ETC A (144A) | | 1.A | 2,954,414 | 3,000,000 | 2,944,050 | 2,994,414 | 0 | 5,321 | 0 | 0 | 2.937 | 3.141 | MON | 6,364 | 88,110 | 07/28/2017 | 08/14/2036 | 3,007,343 | |

# SCHEDULE D - PART 1 - SECTION 2

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | | |
| CUSIP Identification | Description | Re-stricted Asset Code | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Actual Cost | Par Value | Fair Value | 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 | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired | Stated Contractual Maturity Date | Payment Due at Maturity | Origin-ation Ballon Pay-ment % |
| 05491L-AA-6 | BBCMS 2016-ETC A (144A) | | 1.A | 9,727,344 | 10,000,000 | 9,813,500 | 9,973,038 | 0 | 30,837 | 0 | 0 | 2.937 | 3.279 | MON | 21,212 | 293,700 | 12/08/2016 | 08/14/2036 | 10,024,475 | |
| 12654Y-AA-7 | CPTS 2019-CPT A | | 1.A | 4,462,500 | 5,000,000 | 4,646,600 | 4,688,575 | 0 | 70,836 | 0 | 0 | 2.865 | 4.644 | MON | 11,938 | 143,250 | 08/17/2022 | 11/13/2039 | 5,011,938 | |
| 302704-AA-9 | FW ENERGY ASSET ISSUER LLC | | 1.F PL | 11,816,227 | 11,816,227 | 12,145,168 | 11,817,277 | 0 | (101) | 0 | 0 | 7.151 | 7.256 | MON | 14,083 | 844,978 | 06/18/2024 | 08/25/2044 | 96,394 | |
| 36192R-AA-0 | GSMS 2012-BWTR A (144A) | | 1.D FM | 3,444,113 | 3,531,433 | 3,100,802 | 3,100,802 | 166,339 | 9,772 | 0 | 0 | 2.954 | 3.344 | MON | 8,693 | 104,319 | 03/22/2018 | 11/05/2034 | 3,540,590 | |
| 36192R-AA-0 | GSMS 2012-BWTR A (144A) | | 1.D FM | 2,591,616 | 2,847,930 | 2,500,647 | 2,500,647 | 123,634 | 18,392 | 0 | 0 | 2.954 | 3.903 | MON | 7,011 | 84,128 | 09/05/2013 | 11/05/2034 | 2,855,315 | |
| 43300L-AA-8 | HILT 2016-HHV A (144A) | | 1.A | 2,882,688 | 2,800,000 | 2,781,436 | 2,807,972 | 0 | (10,486) | 0 | 0 | 3.719 | 3.350 | MON | 8,678 | 104,132 | 01/05/2018 | 11/05/2038 | 2,808,678 | |
| 43289V-AA-1 | HILT 2016-SFP A (144A) | | 1.A | 4,241,500 | 5,000,000 | 4,335,050 | 5,075,428 | 0 | 868,885 | 792,267 | 0 | 2.828 | 3.787 | MON | 164,992 | 0 | 11/07/2016 | 11/05/2035 | 4,183,903 | |
| 43289V-AA-1 | HILT 2016-SFP A (144A) | | 1.A | 2,968,875 | 3,500,000 | 3,034,535 | 3,552,789 | 0 | 612,061 | 554,453 | 0 | 2.828 | 3.786 | MON | 115,495 | 0 | 07/17/2018 | 11/05/2035 | 2,928,732 | |
| 44421G-AA-1 | HY 2019-30HY A (144A) | | 1.A | 4,529,688 | 5,000,000 | 4,789,200 | 4,737,127 | 0 | 65,771 | 0 | 0 | 3.228 | 4.877 | MON | 13,450 | 161,400 | 08/30/2022 | 07/10/2039 | 5,013,450 | |
| 44421M-AA-8 | HY 2019-55HY A (144A) | | 1.A | 7,194,089 | 7,000,000 | 6,603,730 | 7,079,506 | 0 | (20,058) | 0 | 0 | 3.040 | 2.675 | MON | 17,738 | 208,857 | 12/02/2019 | 12/10/2041 | 7,017,166 | |
| 78403D-AT-7 | SBATOW 2021-1C (144A) | | 1.F FE | 2,000,000 | 2,000,000 | 1,957,080 | 1,999,939 | 0 | (124) | 0 | 0 | 1.631 | 1.635 | MON | 1,450 | 32,529 | 04/29/2021 | 05/15/2051 | 2,002,718 | |
| 78449R-AA-3 | SLG 2021-OVA A (144A) | | 1.A | 4,775,586 | 5,000,000 | 4,475,600 | 4,857,281 | 0 | 22,418 | 0 | 0 | 2.585 | 3.148 | MON | 10,773 | 129,270 | 03/09/2022 | 07/15/2041 | 5,010,773 | |
| 1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated) | | | | 73,588,638 | 76,495,589 | 73,247,318 | 75,167,695 | 289,973 | 1,673,524 | 1,346,720 | 0 | XXX | XXX | XXX | 441,720 | 2,706,913 | XXX | XXX | 63,544,160 | XXX |
| 1209999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating | | | | 4,322,564,970 | 4,496,339,508 | 4,351,144,217 | 4,327,286,135 | 289,887 | 5,436,587 | 1,346,720 | 0 | XXX | XXX | XXX | 16,969,558 | 174,881,353 | XXX | XXX | 152,700,221 | XXX |
| 1409999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX | 0 | XXX |
| 1609999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX | 0 | XXX |
| 1809999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX | 0 | XXX |
| 1889999999. Total - asset-backed securities (unaffiliated) | | | | 4,322,564,970 | 4,496,339,508 | 4,351,144,217 | 4,327,286,135 | 289,887 | 5,436,587 | 1,346,720 | 0 | XXX | XXX | XXX | 16,969,558 | 174,881,353 | XXX | XXX | 152,700,221 | XXX |
| 1899999999. Total - asset-backed securities (affiliated) | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX | 0 | XXX |
| 1909999999. Total - asset-backed securities | | | | 4,322,564,970 | 4,496,339,508 | 4,351,144,217 | 4,327,286,135 | 289,887 | 5,436,587 | 1,346,720 | 0 | XXX | XXX | XXX | 16,969,558 | 174,881,353 | XXX | XXX | 152,700,221 | XXX |
| 2009999999 - Total long term bonds - issuer credit obligations and asset - backed securities | | | | 21,964,498,639 | 21,895,448,892 | 21,390,949,899 | 21,821,129,616 | 688,706 | (4,983,234) | 1,464,131 | 0 | XXX | XXX | XXX | 184,715,860 | 675,804,511 | XXX | XXX | 16,745,091,072 | XXX |

1.

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

| | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 1A | 1A ...$ | 4,300,864,237 | 1B ..$ | 4,090,830 | 1C ..$ | 0 | 1D ..$ | 8,261,323 | 1E ..$ | 0 | 1F ..$ 13,817,216 1G ..$ 0 |
| 1B | 2A ...$ | 0 | 2B ..$ | 7,552 | 2C ..$ | 0 | | | | | |
| 1C | 3A ...$ | 0 | 3B ..$ | 0 | 3C ..$ | 0 | | | | | |
| 1D | 4A ...$ | 0 | 4B ..$ | 0 | 4C ..$ | 0 | | | | | |
| 1E | 5A ...$ | 0 | 5B ..$ | 244,976 | 5C ..$ | 0 | | | | | |
| 1F | 6 .....$ | 0 | | | | | | | | | |

# SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | Fair Value | | 9 | Dividends | | | | Change in Book/Adjusted Carrying Value | | | | | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | 7 | 8 | | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | | |
| CUSIP Identi-fication | Description | Restricted Asset Code | Number of Shares | Par Value Per Share | Book/ Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Amount Received During Year | Declared But Unpaid | Nonadmitted Declared But Unpaid | Cumulative Undeclared | 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 (14 + 15 - 16) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol | Date Acquired |
| Preferred stock - industrial and miscellaneous (unaffiliated) perpetual preferred | | | | | | | | | | | | | | | | | | | |
| 020458-11-9 | ALOFT TECHNOLOGIES SER 4 | | 2,357,962.000 | 100 | 1,500,000 | 0.636 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 | 0 | 0 | 1,500,000 | (1,500,000) | 0 | 5.B GI | 09/20/2018 |
| 23333C-20-2 | PREFERENCE (DT IND INC) | | 116,000.000 | 50 | 0 | 0.000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6. * | 06/12/1997 |
| 828806-88-5 | SIMON PROPERTY GROUP 8.375% SER J | | 75,500.000 | 50 | 4,016,374 | 53.197 | 4,016,374 | 3,246,500 | 316,156 | 0 | 0 | 0 | (379,992) | 0 | 0 | (379,992) | 0 | 2.A FE | 10/14/2004 |
| 902973-86-6 | US BANCORP DEL 3.50% SER A | | 1,000.000 | 1,000 | 764,475 | 764.475 | 764,475 | 725,500 | 57,440 | 13,253 | 0 | 0 | (87,965) | 0 | 0 | (87,965) | 0 | 2.B FE | 01/03/2013 |
| 000000-00-0 | WINE.COM SER A-1 NON-RD PVT | | 21,959.000 | 0 | 0 | 0.000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6. * | 08/01/2023 |
| 000000-00-0 | WINE.COM SER B-1 NON-RD PVT | | 8,682.000 | 0 | 0 | 0.000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6. * | 08/01/2023 |
| 000000-00-0 | WINE.COM SER C-1 NON-RD PVT | | 1,528.000 | 0 | 0 | 0.000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6. * | 08/01/2023 |
| 000000-00-0 | WINE.COM SER D-1 NON-RD PVT | | 7,670.000 | 0 | 0 | 0.000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6. * | 08/01/2023 |
| 000000-00-0 | WINE.COM SER E-1 NON-RD PVT | | 639.000 | 0 | 0 | 0.000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6. * | 08/01/2023 |
| 4019999999. Subtotal - preferred stock - industrial and miscellaneous (unaffiliated) perpetual preferred | | | | | 6,280,849 | XXX | 6,280,849 | 5,472,000 | 373,596 | 13,253 | 0 | 0 | (467,957) | 0 | 1,500,000 | (1,967,956) | 0 | XXX | XXX |
| 4109999999. Total - preferred stock - industrial and miscellaneous (unaffiliated) | | | | | 6,280,849 | XXX | 6,280,849 | 5,472,000 | 373,596 | 13,253 | 0 | 0 | (467,957) | 0 | 1,500,000 | (1,967,956) | 0 | XXX | XXX |
| 4409999999. Total - preferred stock - parent, subsidiaries and affiliates | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | |
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| | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | |
| 4509999999 - Total preferred stocks | | | | | 6,280,849 | XXX | 6,280,849 | 5,472,000 | 373,596 | 13,253 | 0 | 0 | (467,957) | 0 | 1,500,000 | (1,967,956) | 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 ...$ 4,016,374 | 2B ..$ 764,475 | 2C ..$ 0 | | | | | | |
| 1C | 3A ...$ 0 | 3B ..$ 0 | 3C ..$ 0 | | | | | | |
| 1D | 4A ...$ 0 | 4B ..$ 0 | 4C ..$ 0 | | | | | | |
| 1E | 5A ...$ 0 | 5B ..$ 1,500,000 | 5C ..$ 0 | | | | | | |
| 1F | 6 .....$ 0 | | | | | | | | |

# SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

| 1 | 2 | 3 | 4 | 5 | Fair Value | | 8 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | 16 | 17 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | 6 | 7 | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | | |
| CUSIP Identi-fication | Description | Restricted Asset Code | 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 (12 - 13) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Date Acquired | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol |
| Common stock - industrial and miscellaneous (unaffiliated) publicly traded | | | | | | | | | | | | | | | | |
| 000000-00-0 | WINE.COM CS PVT | | 111.000 | 0 | 0.000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 08/01/2023 | |
| 5019999999. Subtotal - common stock - industrial and miscellaneous (unaffiliated) publicly traded | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 5109999999. Total - common stock - industrial and miscellaneous (unaffiliated) | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 5409999999. Total - common stocks - mutual funds | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 5609999999. Total - common stocks - unit investment trusts | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 5809999999. Total - common stocks - closed-end funds | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| Common stock - parent, subsidiaries and affiliates other | | | | | | | | | | | | | | | | |
| 16124*-10-7 | THE CHARTER OAK FIRE INSURANCE CO | | 42,000.000 | 307,477,160 | 7,320.880 | 307,477,160 | 82,400,080 | 0 | 40,000,000 | 0 | 31,630,310 | 0 | 31,630,310 | 0 | 12/12/1940 | |
| 32026#-10-1 | FIRST FLORIDIAN AUTO & HOME INS CO | | 5,000,000.000 | 176,564,279 | 35.313 | 176,564,279 | 134,350,000 | 0 | 0 | 0 | 19,418,757 | 0 | 19,418,757 | 0 | 04/17/1996 | |
| 40257#-10-2 | GULF UNDERWRITERS INS CO | | 1,000,000.000 | 67,025,650 | 67.026 | 67,025,650 | 43,455,000 | 0 | 0 | 0 | 1,996,104 | 0 | 1,996,104 | 0 | 12/01/1993 | |
| 71907#-10-3 | THE PHOENIX INSURANCE CO | | 100,000.000 | 2,157,074,928 | 21,570.700 | 2,157,074,928 | 281,862,317 | 0 | 265,000,000 | 0 | 149,693,336 | 0 | 149,693,336 | 0 | 11/07/1977 | |
| 81377#-10-1 | TRAVELERS DISTRIBUTION ALLIANCE INC | | 1,000.000 | 843,607 | 843.607 | 843,607 | 5,501,000 | 0 | 0 | 0 | 43,670 | 0 | 43,670 | 0 | 10/25/1995 | |
| 81611*-10-1 | SELECT INSURANCE COMPANY | | 250,000.000 | 81,927,891 | 327.712 | 81,927,891 | 28,805,399 | 0 | 2,000,000 | 0 | 421,793 | 0 | 421,793 | 0 | 12/31/1968 | |
| 88750#-10-3 | TINDY FOREIGN INC | | 100.000 | 122,965,929 | 1,229,659.000 | 122,965,929 | 125,860,000 | 0 | 0 | 0 | 3,469,923 | 0 | 3,469,923 | 0 | 06/30/2006 | |
| 89415#-10-8 | TRAVCO INSURANCE COMPANY | | 6,000,000.000 | 73,150,376 | 12.192 | 73,150,376 | 45,000,000 | 0 | 10,400,000 | 0 | 3,841,894 | 0 | 3,841,894 | 0 | 10/01/1991 | |
| 89428#-10-5 | THE TRAVELERS HOME & MARINE INS CO | | 5,000,000.000 | 113,519,219 | 22.704 | 113,519,219 | 82,500,000 | 0 | 12,900,000 | 0 | 2,639,979 | 0 | 2,639,979 | 0 | 10/01/1991 | |
| 89430#-10-9 | TRAVELERS COMMERCIAL CASUALTY CO | | 1,500.000 | 112,936,500 | 75,291.000 | 112,936,500 | 45,679,488 | 0 | 14,000,000 | 0 | 10,873,829 | 0 | 10,873,829 | 0 | 06/30/1995 | |
| 02569#-10-5 | AMERICAN EQUITY INSURANCE COMPANY | | 29,863.000 | 100,995,033 | 3,381.940 | 100,995,033 | 79,089,634 | 0 | 2,200,000 | 0 | 942,701 | 0 | 942,701 | 0 | 01/02/2019 | |
| 66650*-10-4 | NORTHLAND INSURANCE COMPANY | | 35,000.000 | 582,435,971 | 16,641.000 | 582,435,971 | 171,335,993 | 0 | 59,000,000 | 0 | 23,208,528 | 0 | 23,208,528 | 0 | 01/02/2019 | |
| 5929999999. Subtotal - common stock - parent, subsidiaries and affiliates other | | | | 3,896,916,545 | XXX | 3,896,916,545 | 1,125,838,911 | 0 | 405,500,000 | 0 | 248,180,824 | 0 | 248,180,824 | 0 | XXX | XXX |
| 5979999999. Total - common stocks - parent, subsidiaries and affiliates | | | | 3,896,916,545 | XXX | 3,896,916,545 | 1,125,838,911 | 0 | 405,500,000 | 0 | 248,180,824 | 0 | 248,180,824 | 0 | XXX | XXX |
| 5989999999 - Total common stocks | | | | 3,896,916,545 | XXX | 3,896,916,545 | 1,125,838,911 | 0 | 405,500,000 | 0 | 248,180,824 | 0 | 248,180,824 | 0 | XXX | XXX |
| 5999999999 - Total preferred and common stocks | | | | 3,903,197,393 | XXX | 3,903,197,393 | 1,131,310,911 | 13,253 | 405,873,596 | 0 | 247,712,867 | 1,500,000 | 246,212,867 | 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<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|
| Issuer credit obligations - U.S. government obligations (exempt from RBC) | | | | | | | |
| 912810-UF-3 | U S TREASURY BONDS 4.625 2044 11 | 09/22/2025 | WELLS FARGO SECURITIES | | 14,806,115 | 15,000,000 | 246,960 |
| 912810-UQ-9 | U S TREASURY BONDS 4.625 2045 11 | 12/16/2025 | VARIOUS | | 49,111,528 | 50,000,000 | 175,673 |
| 912810-UN-6 | U S TREASURY BONDS 4.875 2045 08 | 12/31/2025 | VARIOUS | | 45,271,469 | 45,000,000 | 511,345 |
| 0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC) | | | | | 109,189,112 | 110,000,000 | 933,978 |
| Issuer credit obligations - municipal bonds - general obligations (direct and guaranteed) | | | | | | | |
| 005482-4W-1 | ADAMS & ARAPAHOE SD #28J 5.500 2046 12 | 05/21/2025 | STIFEL NICOLAUS & CO INC | | 3,639,373 | 3,350,000 | 0 |
| 018106-YC-2 | ALLEN ISD GENERAL OBLIGA 4.375 2050 02 | 03/11/2025 | RBC CAPITAL MARKETS | | 5,350,000 | 5,350,000 | 19,505 |
| 033738-JT-3 | ANDERSON CNTY SCH DIST # 4.750 2050 03 | 08/13/2025 | BAS-MERRILL LYNCH | | 9,956,800 | 10,000,000 | 0 |
| 164555-ED-2 | ARAPAHOE CO SD #5 CHERRY 5.250 2044 12 | 09/10/2025 | HILLTOP SECURITIES | | 2,013,417 | 1,855,000 | 23,265 |
| 041827-BR-6 | ARLINGTON ISD GEN OBLIG 4.000 2042 02 | 12/03/2025 | SIEBERT WILLIAMS SHANK & CO MUNI | | 2,683,962 | 2,700,000 | 0 |
| 041827-AY-2 | ARLINGTON ISD GEN OBLIG 4.000 2050 02 | 02/12/2025 | SIEBERT WILLIAMS SHANK & CO MUNI | | 6,701,170 | 7,000,000 | 0 |
| 052430-XY-6 | AUSTIN ISD GENERAL OBLIG 5.250 2050 08 | 08/19/2025 | CABRERA CAPITAL MARKETS INC | | 15,515,550 | 15,000,000 | 0 |
| 05914F-7M-6 | BALTIMORE CNTY MET DIST 2.300 2040 08 | 12/18/2025 | BAS-MERRILL LYNCH | | 1,096,035 | 1,500,000 | 13,225 |
| 05914G-DF-2 | BALTIMORE CO GENERAL OBL 5.000 2047 03 | 03/26/2025 | HILLTOP SECURITIES | | 1,199,101 | 1,145,000 | 4,135 |
| 073900-W6-5 | BEAUFORT CO SCHOOL DIST 4.375 2045 03 | 05/08/2025 | BAS-MERRILL LYNCH | | 13,500,000 | 13,500,000 | 0 |
| 084167-NA-9 | BERKELEY CO GENERAL OBLI 4.000 2045 03 | 03/14/2025 | BAS-MERRILL LYNCH | | 4,769,980 | 4,955,000 | 8,809 |
| 113746-ER-8 | BROOKLINE GENERAL OBLIGA 4.625 2050 05 | 05/21/2025 | MORGAN STANLEY | | 18,810,000 | 18,810,000 | 0 |
| 121457-NZ-4 | BURLINGAME ESD GO S2025C 5.000 2049 08 | 12/03/2025 | STIFEL NICOLAUS & CO INC | | 2,598,994 | 2,425,000 | 0 |
| 122458-4X-7 | BURNSVILLE GENERAL OBLIG 4.250 2042 12 | 05/07/2025 | MORGAN STANLEY | | 8,788,912 | 8,800,000 | 0 |
| 144880-HU-8 | CARROLL CO GENERAL OBLIG 4.000 2045 11 | 11/21/2025 | TRUIST SECURITIES | | 4,246,667 | 4,305,000 | 0 |
| 145628-U7-6 | CARROLLTON-FARMERS BRH I 4.750 2050 02 | 07/17/2025 | BOK FINANCIAL SECURITIES INC | | 9,607,800 | 10,000,000 | 0 |
| 149843-4F-8 | CECIL CO GENERAL OBLIGAT 2.550 2043 11 | 03/06/2025 | PIPER JAFFRAY | | 1,744,800 | 2,500,000 | 22,313 |
| 159808-WD-2 | CHARLES CNTY GO S2025 3.750 2042 10 | 11/19/2025 | PIPER JAFFRAY | | 5,790,344 | 5,870,000 | 0 |
| 159808-WG-5 | CHARLES CNTY GO S2025 4.125 2045 10 | 11/19/2025 | PIPER JAFFRAY | | 2,360,000 | 2,360,000 | 0 |
| 161035-QN-3 | CHARLOTTE GO S2025B 4.000 2045 07 | 10/24/2025 | WELLS FARGO SECURITIES | | 7,394,357 | 7,485,000 | 0 |
| 165573-2G-0 | CHESTER CNTY GO LTD S202 5.000 2040 07 | 11/04/2025 | STIFEL NICOLAUS & CO INC | | 1,106,560 | 1,000,000 | 0 |
| 165573-2H-8 | CHESTER CNTY GO LTD S202 5.000 2041 07 | 11/04/2025 | STIFEL NICOLAUS & CO INC | | 1,097,410 | 1,000,000 | 0 |
| 194475-YV-5 | COLLEGE STATION ISD GO R 5.000 2050 08 | 05/21/2025 | JEFFERIES & CO INC | | 13,540,911 | 13,210,000 | 0 |
| 199820-8F-1 | COMAL ISD GO S2024 (PSF) 4.000 2049 02 | 03/10/2025 | GOLDMAN SACHS & CO | | 9,496,700 | 10,000,000 | 28,889 |
| 208418-5M-1 | CONROE ISD GO S2025 (PSF 4.000 2050 02 | 11/20/2025 | PIPER JAFFRAY | | 9,503,570 | 10,210,000 | 108,907 |
| 232769-MM-8 | CYPRESS-FAIRBANKS ISD GO 4.000 2043 02 | 08/14/2025 | RBC CAPITAL MARKETS | | 1,807,580 | 2,000,000 | 0 |
| 236092-SL-7 | DANE CO GENERAL OBLIGATI 4.250 2040 06 | 09/05/2025 | PIPER JAFFRAY | | 20,089,118 | 20,640,000 | 0 |
| 238388-YD-8 | DAVENPORT GENERAL OBLIGA 4.500 2026 06 | 04/10/2025 | FHN FINANCIAL | | 7,909,673 | 7,865,000 | 0 |
| 239019-7C-0 | DAVIS CO SCHOOL DISTRICT 4.000 2043 06 | 11/20/2025 | BAS-MERRILL LYNCH | | 12,775,000 | 12,775,000 | 0 |
| 239019-6F-4 | DAVIS CO SCHOOL DISTRICT 4.125 2042 06 | 03/28/2025 | BAS-MERRILL LYNCH | | 18,118,485 | 18,375,000 | 0 |
| 239019-7E-6 | DAVIS CO SCHOOL DISTRICT 4.125 2045 06 | 11/20/2025 | BAS-MERRILL LYNCH | | 13,825,000 | 13,825,000 | 0 |
| 239019-6J-6 | DAVIS CO SCHOOL DISTRICT 4.375 2045 06 | 03/28/2025 | BAS-MERRILL LYNCH | | 20,747,381 | 20,790,000 | 0 |
| 249174-ZD-8 | DENVER CITY & CNTY SCH D 5.250 2043 12 | 08/18/2025 | JEFFERIES & CO INC | | 8,247,008 | 7,750,000 | 88,156 |
| 249174-YP-2 | DENVER CITY & CO SD #1 G 5.000 2045 12 | 08/25/2025 | PIPER JAFFRAY | | 1,531,800 | 1,500,000 | 17,708 |
| 249164-SM-7 | DENVER CITY AND CNTY GO 4.000 2042 08 | 04/01/2025 | JEFFERIES & CO INC | | 15,671,152 | 16,045,000 | 108,749 |
| 250097-5B-4 | DES MOINES AREA CCD GO T 4.000 2031 06 | 10/28/2025 | PIPER JAFFRAY | | 325,475 | 325,000 | 0 |
| 250097-5C-2 | DES MOINES AREA CCD GO T 4.100 2032 06 | 10/28/2025 | PIPER JAFFRAY | | 380,426 | 380,000 | 0 |
| 250097-5D-0 | DES MOINES AREA CCD GO T 4.200 2033 06 | 10/28/2025 | PIPER JAFFRAY | | 415,789 | 415,000 | 0 |
| 250097-5E-8 | DES MOINES AREA CCD GO T 4.250 2034 06 | 10/28/2025 | PIPER JAFFRAY | | 444,368 | 445,000 | 0 |
| 250325-UN-5 | DESCHUTES CO ADMIN SD#1 1.720 2028 06 | 12/19/2025 | USF&G | | 8,501,295 | 8,920,000 | 1,705 |
| 250325-WR-4 | DESCHUTES CO ADMIN SD#1 4.750 2047 06 | 06/26/2025 | BAS-MERRILL LYNCH | | 18,593,404 | 18,565,000 | 0 |
| 279518-HQ-0 | EDEN PRAIRIE GO S2025A 4.125 2046 02 | 02/19/2025 | PIPER JAFFRAY | | 5,261,104 | 5,265,000 | 0 |
| 280606-MT-8 | EDINA GENERAL OBLIGATION 4.000 2041 02 | 09/03/2025 | HILLTOP SECURITIES | | 2,322,264 | 2,365,000 | 0 |
| 283389-QT-4 | EL PASO CO SD#3 WIDEFIEL 5.250 2043 12 | 12/10/2025 | PIPER JAFFRAY | | 411,750 | 375,000 | 0 |
| 283389-QU-1 | EL PASO CO SD#3 WIDEFIEL 5.250 2044 12 | 12/10/2025 | PIPER JAFFRAY | | 353,779 | 325,000 | 0 |
| 283389-QV-9 | EL PASO CO SD#3 WIDEFIEL 5.250 2045 12 | 12/10/2025 | PIPER JAFFRAY | | 432,612 | 400,000 | 0 |
| 283389-QW-7 | EL PASO CO SD#3 WIDEFIEL 5.250 2046 12 | 12/10/2025 | PIPER JAFFRAY | | 1,020,101 | 950,000 | 0 |
| 354730-H8-9 | FRANKLIN GENERAL OBLIGAT 4.000 2043 03 | 03/12/2025 | HILLTOP SECURITIES | | 4,348,389 | 4,345,000 | 0 |
| 354730-J2-0 | FRANKLIN GENERAL OBLIGAT 4.000 2045 03 | 03/12/2025 | HILLTOP SECURITIES | | 4,647,552 | 4,705,000 | 0 |
| 35569P-MB-6 | FREDERICK CNTY GO S2025A 4.000 2041 04 | 03/21/2025 | BAS-MERRILL LYNCH | | 11,125,000 | 11,125,000 | 50,681 |
| 362668-LQ-6 | GAHANNA-JEFFERSON SCH DI 4.000 2043 12 | 06/03/2025 | HILLTOP SECURITIES | | 1,687,956 | 1,870,000 | 623 |
| 40955P-CP-8 | HAMPTON GO S2025 4.000 2042 10 | 09/23/2025 | BAS-MERRILL LYNCH | | 14,200,000 | 14,200,000 | 0 |
| 40955P-CS-2 | HAMPTON GO S2025 4.125 2045 10 | 09/23/2025 | BAS-MERRILL LYNCH | | 15,419,789 | 15,640,000 | 0 |
| 416794-EV-3 | HARTFORD UHSD GO S2025 4.000 2040 04 | 03/13/2025 | JEFFERIES & CO INC | | 518,870 | 530,000 | 0 |
| 416794-EW-1 | HARTFORD UHSD GO S2025 4.000 2041 04 | 03/13/2025 | JEFFERIES & CO INC | | 1,570,297 | 1,615,000 | 0 |
| 416794-EX-9 | HARTFORD UHSD GO S2025 4.000 2042 04 | 03/13/2025 | JEFFERIES & CO INC | | 1,640,925 | 1,700,000 | 0 |
| 431621-UA-7 | HILLIARD SCHOOL DISTRICT 5.000 2050 12 | 03/06/2025 | RBC CAPITAL MARKETS | | 4,779,837 | 4,475,000 | 0 |
| 445047-QA-4 | HUMBLE ISD GO REF S2025A 4.500 2050 02 | 12/10/2025 | RBC CAPITAL MARKETS | | 20,230,389 | 20,320,000 | 0 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|
| 445047-MG-5 | HUMBLE ISD GO S2022 (PSF 5.000 2047 02 | 03/11/2025 | GOLDMAN SACHS & CO | | 8,235,891 | 7,825,000 | 29,344 |
| 463813-P5-8 | IRVING ISD GO S2025 (PSF 4.500 2045 02 | 07/16/2025 | BOK FINANCIAL SECURITIES INC | | 9,634,700 | 10,000,000 | 0 |
| 478700-6U-6 | JOHNSON CO USD #229 BLUE 4.250 2045 10 | 12/09/2025 | MORGAN STANLEY | | 26,034,917 | 26,210,000 | 0 |
| 478740-VN-0 | JOHNSON CO USD #512 GO R 3.000 2038 10 | 06/24/2025 | DA DAVIDSON | | 2,873,170 | 3,400,000 | 23,800 |
| 479340-ZC-8 | JOHNSTON CO GENERAL OBLI 3.750 2042 02 | 03/04/2025 | BAS-MERRILL LYNCH | | 10,000,000 | 10,000,000 | 0 |
| 479340-ZF-1 | JOHNSTON CO GENERAL OBLI 4.000 2045 02 | 03/04/2025 | BAS-MERRILL LYNCH | | 5,003,800 | 5,000,000 | 0 |
| 486063-V2-3 | KATY ISD GO S2024 (PSF) 4.000 2049 02 | 03/10/2025 | JEFFERIES & CO INC | | 10,888,430 | 11,500,000 | 33,222 |
| 486063-2H-2 | KATY ISD GO S2025 (PSF) 5.000 2049 02 | 06/24/2025 | WELLS FARGO SECURITIES | | 13,894,923 | 13,605,000 | 0 |
| 498531-VQ-2 | KLEIN ISD GO REF S2025 ( 5.000 2049 08 | 06/25/2025 | RAYMOND JAMES & ASSOC | | 8,402,822 | 8,240,000 | 0 |
| 499513-JM-2 | KNOX CNTY GO S2024 4.000 2044 06 | 06/25/2025 | BAS-MERRILL LYNCH | | 4,606,661 | 5,040,000 | 14,000 |
| 518021-ZL-7 | LAS VIRGENES USD GO ELEC 5.250 2049 08 | 04/23/2025 | BAS-MERRILL LYNCH | | 21,706,759 | 20,510,000 | 0 |
| 521841-H4-1 | LEANDER ISD GO S2022 (PS 5.000 2047 08 | 07/17/2025 | PIPER JAFFRAY | | 3,301,584 | 3,300,000 | 72,875 |
| 521841-L4-6 | LEANDER ISD GO S2023 (PS 5.000 2048 02 | 02/28/2025 | JEFFERIES & CO INC | | 13,129,463 | 12,275,000 | 30,688 |
| 527605-JR-1 | LEWIS & CLARK CO HIGH SC 4.375 2048 07 | 11/21/2025 | DA DAVIDSON | | 1,592,016 | 1,600,000 | 0 |
| 527605-JP-5 | LEWIS & CLARK CO HIGH SC 5.000 2046 07 | 11/21/2025 | DA DAVIDSON | | 963,011 | 905,000 | 0 |
| 527605-JQ-3 | LEWIS & CLARK CO HIGH SC 5.000 2047 07 | 11/21/2025 | DA DAVIDSON | | 1,335,474 | 1,260,000 | 0 |
| 527605-JU-4 | LEWIS & CLARK CO HIGH SC 5.000 2051 07 | 11/21/2025 | DA DAVIDSON | | 3,924,675 | 3,750,000 | 0 |
| 527639-GQ-5 | LEWIS & CLARK CO SCH DIS 5.000 2044 07 | 11/21/2025 | DA DAVIDSON | | 1,280,416 | 1,190,000 | 0 |
| 527639-GR-3 | LEWIS & CLARK CO SCH DIS 5.000 2045 07 | 11/21/2025 | DA DAVIDSON | | 1,241,223 | 1,160,000 | 0 |
| 527639-GS-1 | LEWIS & CLARK CO SCH DIS 5.000 2046 07 | 11/21/2025 | DA DAVIDSON | | 1,069,421 | 1,005,000 | 0 |
| 534239-LH-9 | LINCOLN GENERAL OBLIGATI 4.000 2044 12 | 03/21/2025 | HILLTOP SECURITIES | | 2,947,895 | 3,045,000 | 0 |
| 54589T-QN-5 | LOUDOUN CO GENERAL OBLIG 4.000 2042 12 | 05/21/2025 | TRUIST SECURITIES | | 19,470,125 | 20,160,000 | 0 |
| 55844R-F9-0 | MADISON GENERAL OBLIGATI 4.000 2039 10 | 08/20/2025 | WELLS FARGO SECURITIES | | 1,266,141 | 1,310,000 | 0 |
| 55844R-G3-2 | MADISON GENERAL OBLIGATI 4.250 2041 10 | 08/20/2025 | WELLS FARGO SECURITIES | | 2,817,081 | 2,840,000 | 0 |
| 55844R-G6-5 | MADISON GENERAL OBLIGATI 4.625 2044 10 | 08/20/2025 | WELLS FARGO SECURITIES | | 4,260,000 | 4,260,000 | 0 |
| 559686-XC-9 | MAGNOLIA ISD GO TXBL REF 2.360 2038 08 | 12/18/2025 | BAS-MERRILL LYNCH | | 3,113,960 | 4,000,000 | 32,516 |
| 564386-VM-9 | MANSFIELD ISD GO S2025 ( 5.000 2050 02 | 06/26/2025 | RAYMOND JAMES & ASSOC | | 23,736,971 | 23,365,000 | 0 |
| 567303-JL-7 | MARICOPA CO ELEM SD #59 5.000 2042 07 | 10/15/2025 | STIFEL NICOLAUS & CO INC | | 383,061 | 350,000 | 0 |
| 567303-JM-5 | MARICOPA CO ELEM SD #59 5.000 2043 07 | 10/15/2025 | STIFEL NICOLAUS & CO INC | | 543,445 | 500,000 | 0 |
| 567303-JN-3 | MARICOPA CO ELEM SD #59 5.000 2044 07 | 10/15/2025 | STIFEL NICOLAUS & CO INC | | 323,811 | 300,000 | 0 |
| 567303-JP-8 | MARICOPA CO ELEM SD #59 5.000 2045 07 | 10/15/2025 | STIFEL NICOLAUS & CO INC | | 456,616 | 425,000 | 0 |
| 577286-BP-1 | MAUI CNTY GO S2025 4.500 2043 09 | 07/24/2025 | BAS-MERRILL LYNCH | | 20,629,597 | 20,910,000 | 0 |
| 577286-BQ-9 | MAUI CNTY GO S2025 4.625 2044 09 | 07/24/2025 | BAS-MERRILL LYNCH | | 21,671,704 | 21,850,000 | 0 |
| 577625-X7-6 | MAURY CNTY GO S2025A 3.875 2041 04 | 11/18/2025 | HUNTINGTON SECURITIES | | 3,115,000 | 3,115,000 | 0 |
| 577625-X9-2 | MAURY CNTY GO S2025A 4.000 2043 04 | 11/18/2025 | HUNTINGTON SECURITIES | | 3,356,487 | 3,365,000 | 0 |
| 577625-Y4-2 | MAURY CNTY GO S2025A 4.125 2046 04 | 11/18/2025 | HUNTINGTON SECURITIES | | 5,540,547 | 5,575,000 | 0 |
| 577625-V2-9 | MAURY CO GENERAL OBLIGAT 4.000 2040 04 | 03/21/2025 | BAS-MERRILL LYNCH | | 5,863,358 | 5,835,000 | 7,132 |
| 577625-V3-7 | MAURY CO GENERAL OBLIGAT 4.000 2041 04 | 03/21/2025 | BAS-MERRILL LYNCH | | 5,689,844 | 5,710,000 | 6,979 |
| 577625-V4-5 | MAURY CO GENERAL OBLIGAT 4.000 2042 04 | 03/21/2025 | BAS-MERRILL LYNCH | | 6,202,793 | 6,310,000 | 7,712 |
| 577625-V7-8 | MAURY CO GENERAL OBLIGAT 4.000 2045 04 | 02/25/2025 | BAS-MERRILL LYNCH | | 6,807,273 | 6,920,000 | 0 |
| 61334P-JC-8 | MONTGOMERY CO GENERAL OB 4.000 2044 10 | 11/06/2025 | J P MORGAN CHASE SECURITIES INC | | 13,798,540 | 14,000,000 | 0 |
| 616454-2K-9 | MORAINE PARK TECH COLLEG 4.000 2042 04 | 10/16/2025 | HUNTINGTON SECURITIES | | 2,350,000 | 2,350,000 | 0 |
| 616454-2N-3 | MORAINE PARK TECH COLLEG 4.250 2045 04 | 10/16/2025 | HUNTINGTON SECURITIES | | 5,310,000 | 5,310,000 | 0 |
| 630412-G6-5 | NAPERVILLE GO S2025 4.750 2045 12 | 06/11/2025 | HILLTOP SECURITIES | | 5,000,000 | 5,000,000 | 0 |
| 64327T-LF-3 | NEW CASTLE CO GENERAL OB 4.375 2042 10 | 07/23/2025 | BAS-MERRILL LYNCH | | 12,975,950 | 13,000,000 | 0 |
| 64327T-LJ-5 | NEW CASTLE CO GENERAL OB 4.500 2045 10 | 07/23/2025 | BAS-MERRILL LYNCH | | 14,660,251 | 14,855,000 | 0 |
| 66702R-R4-6 | NORTHSIDE ISD GO S2025 ( 5.000 2050 08 | 04/30/2025 | STIFEL NICOLAUS & CO INC | | 4,661,235 | 4,500,000 | 0 |
| 680455-AR-3 | OLDHAM CNTY SCH DIST GO 4.000 2042 03 | 03/07/2025 | J P MORGAN CHASE SECURITIES INC | | 10,191,805 | 10,355,000 | 0 |
| 680455-AS-1 | OLDHAM CNTY SCH DIST GO 4.000 2043 03 | 02/26/2025 | J P MORGAN CHASE SECURITIES INC | | 4,700,841 | 4,755,000 | 0 |
| 706388-VJ-1 | PEMBROKE GO S2025 4.375 2050 08 | 09/11/2025 | HUNTINGTON SECURITIES | | 7,346,901 | 7,375,000 | 0 |
| 720662-EA-9 | PIERCE CNTY GO S2025A 4.000 2040 03 | 03/21/2025 | BAS-MERRILL LYNCH | | 1,401,825 | 1,405,000 | 781 |
| 720662-EB-7 | PIERCE CNTY GO S2025A 4.000 2041 03 | 03/21/2025 | BAS-MERRILL LYNCH | | 684,506 | 695,000 | 386 |
| 720662-EC-5 | PIERCE CNTY GO S2025A 4.000 2042 03 | 03/21/2025 | BAS-MERRILL LYNCH | | 1,971,495 | 2,030,000 | 1,128 |
| 720662-ED-3 | PIERCE CNTY GO S2025A 4.000 2043 03 | 03/21/2025 | BAS-MERRILL LYNCH | | 1,683,792 | 1,760,000 | 978 |
| 720662-EF-8 | PIERCE CNTY GO S2025A 4.000 2045 03 | 02/26/2025 | BAS-MERRILL LYNCH | | 4,401,286 | 4,480,000 | 0 |
| 727177-M2-0 | PLANO GENERAL OBLIGATION 4.250 2042 09 | 05/08/2025 | BAS-MERRILL LYNCH | | 8,159,990 | 8,240,000 | 0 |
| 727177-M5-3 | PLANO GENERAL OBLIGATION 4.375 2045 09 | 05/08/2025 | BAS-MERRILL LYNCH | | 13,543,534 | 13,735,000 | 0 |
| 727199-J5-1 | PLANO ISD GO S2025A 5.000 2044 02 | 07/29/2025 | RBC CAPITAL MARKETS | | 815,736 | 800,000 | 0 |
| 727199-J6-9 | PLANO ISD GO S2025A 5.000 2045 02 | 07/29/2025 | RBC CAPITAL MARKETS | | 558,718 | 550,000 | 0 |
| 731197-3P-2 | POLK CO GENERAL OBLIGATI 5.000 2045 06 | 05/22/2025 | J P MORGAN CHASE SECURITIES INC | | 25,081,250 | 25,000,000 | 0 |
| 755417-M4-1 | READING GENERAL OBLIGATI 3.875 2043 10 | 12/03/2025 | RAYMOND JAMES & ASSOC | | 6,224,766 | 6,245,000 | 0 |
| 763631-5P-9 | RICHLAND CO GENERAL OBLI 4.250 2045 03 | 09/09/2025 | J P MORGAN CHASE SECURITIES INC | | 11,201,480 | 11,320,000 | 0 |
| 771614-VJ-0 | ROCHESTER ISD #535 GO S2 4.250 2042 02 | 05/21/2025 | HILLTOP SECURITIES | | 8,598,533 | 8,650,000 | 0 |
| 774286-AE-8 | ROCKWALL ISD GO TXBL REF 1.776 2034 02 | 03/27/2025 | BAS-MERRILL LYNCH | | 1,570,940 | 2,000,000 | 4,243 |
| 777594-ZV-7 | ROSEMOUNT ISD #196 GO S2 4.000 2041 02 | 03/31/2025 | RBC CAPITAL MARKETS | | 9,860,900 | 10,000,000 | 66,667 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|
| 777594-ZX-3 | ROSEMOUNT ISD #196 GO S2 4.000 2043 02 | 03/17/2025 | BAS-MERRILL LYNCH | | 18,151,460 | 18,500,000 | 96,611 |
| 779223-KP-0 | ROUND ROCK GO LTD S2025 4.750 2050 08 | 04/25/2025 | MORGAN STANLEY | | 16,621,924 | 16,745,000 | 0 |
| 791230-ZA-6 | SAINT LOUIS CON GENERAL 4.500 2045 12 | 04/29/2025 | BAS-MERRILL LYNCH | | 9,486,048 | 9,575,000 | 0 |
| 795608-SE-9 | SALT LAKE CITY SCH DIST 4.375 2043 03 | 05/22/2025 | BAS-MERRILL LYNCH | | 7,596,226 | 7,620,000 | 0 |
| 795608-SG-4 | SALT LAKE CITY SCH DIST 4.500 2045 03 | 05/22/2025 | BAS-MERRILL LYNCH | | 6,275,052 | 6,300,000 | 0 |
| 796116-UL-3 | SAN ANGELO ISD GO REF S2 5.250 2050 02 | 11/14/2025 | JEFFERIES & CO INC | | 12,352,136 | 11,480,000 | 154,023 |
| 798186-S9-4 | SAN JOSE USD GO S2025A 5.250 2050 08 | 07/17/2025 | STIFEL NICOLAUS & CO INC | | 2,106,440 | 2,000,000 | 0 |
| 829596-XX-8 | SIOUX FALLS SCH DIST #49 2.672 2039 08 | 12/18/2025 | BAS-MERRILL LYNCH | | 1,574,280 | 2,000,000 | 20,485 |
| 849254-J3-2 | SPOTSYLVANIA CO GEN OBLI 5.000 2045 01 | 09/19/2025 | J P MORGAN CHASE SECURITIES INC | | 5,120,309 | 4,770,000 | 0 |
| 882724-WE-3 | TEXAS GO REF S2021B 2.125 2038 08 | 03/13/2025 | HILLTOP SECURITIES | | 2,427,525 | 3,135,000 | 7,957 |
| 889855-V2-5 | TOMBALL ISD GO S2023 (PS 5.000 2048 02 | 03/11/2025 | RBC CAPITAL MARKETS | | 5,202,651 | 4,955,000 | 18,581 |
| 928110-DH-5 | VIRGINIA GENERAL OBLIGAT 4.500 2047 06 | 06/06/2025 | BAS-MERRILL LYNCH | | 11,317,104 | 11,475,000 | 0 |
| 928110-DL-6 | VIRGINIA GENERAL OBLIGAT 4.625 2050 06 | 06/06/2025 | BAS-MERRILL LYNCH | | 14,041,679 | 14,260,000 | 0 |
| 92817M-BH-3 | VIRGINIA PUB SCH AUTH CH 4.375 2042 08 | 06/04/2025 | J P MORGAN CHASE SECURITIES INC | | 10,642,762 | 10,675,000 | 0 |
| 92817M-BL-4 | VIRGINIA PUB SCH AUTH CH 4.625 2045 08 | 06/04/2025 | J P MORGAN CHASE SECURITIES INC | | 10,667,528 | 10,675,000 | 0 |
| 930864-KD-4 | WAKE CNTY GO S2025A 4.000 2044 04 | 03/18/2025 | BAS-MERRILL LYNCH | | 24,575,000 | 25,000,000 | 0 |
| 930864-KY-8 | WAKE CNTY GO S2025B 4.000 2044 04 | 03/18/2025 | BAS-MERRILL LYNCH | | 8,599,780 | 8,760,000 | 0 |
| 943517-DE-9 | WAUWATOSA SCHOOL DISTRIC 4.250 2045 04 | 03/19/2025 | PIPER JAFFRAY | | 11,100,713 | 11,250,000 | 0 |
| 982038-TJ-0 | WORTHINGTON CITY SCH DIS 5.000 2043 12 | 05/13/2025 | HILLTOP SECURITIES | | 2,600,578 | 2,480,000 | 56,144 |
| 982038-TK-7 | WORTHINGTON CITY SCH DIS 5.000 2048 12 | 11/21/2025 | VARIOUS | | 23,530,316 | 22,595,000 | 535,963 |
| 0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed) | | | | | 1,069,924,821 | 1,075,730,000 | 1,718,884 |
| Issuer credit obligations - municipal bonds - special revenue | | | | | | | |
| 118087-FD-2 | BUCKEYE EXCISE TAX REV S 4.375 2040 07 | 08/21/2025 | STIFEL NICOLAUS & CO INC | | 4,323,035 | 4,335,000 | 0 |
| 13034A-8G-8 | CALIFORNIA INFRAS & ECON 4.250 2050 10 | 12/04/2025 | BAS-MERRILL LYNCH | | 49,693,500 | 50,000,000 | 0 |
| 24916P-MK-0 | DENVER CITY & CO WTR COM 5.000 2049 09 | 03/10/2025 | HILLTOP SECURITIES | | 9,099,640 | 8,515,000 | 180,944 |
| 25477G-VB-8 | DISTRICT OF COLUMBIA INC 3.813 2030 07 | 12/19/2025 | TRAVELERS CASUALTY & SURETY OF AM | | 11,988,960 | 12,000,000 | 213,528 |
| 343137-XL-4 | FLORIDA TURNPIKE AUTH RE 4.750 2050 07 | 05/29/2025 | BAS-MERRILL LYNCH | | 12,868,310 | 13,000,000 | 0 |
| 343137-YS-8 | FLORIDA TURNPIKE AUTH RE 4.750 2050 07 | 07/24/2025 | BAS-MERRILL LYNCH | | 9,841,600 | 10,000,000 | 0 |
| 363786-FF-6 | GALLATIN WATER & SEWER R 4.750 2050 01 | 06/24/2025 | J P MORGAN CHASE SECURITIES INC | | 4,825,000 | 4,825,000 | 0 |
| 46247S-HW-7 | IOWA FINANCE AUTH ST GRE 5.000 2044 08 | 06/18/2025 | RBC CAPITAL MARKETS | | 4,183,600 | 4,000,000 | 0 |
| 485116-J2-4 | KANSAS CITY WATER REV S2 5.000 2049 12 | 03/28/2025 | MORGAN STANLEY | | 6,777,420 | 6,500,000 | 0 |
| 54659R-GF-2 | LOUISVILLE & JEFFERSON C 4.500 2043 11 | 08/21/2025 | BAS-MERRILL LYNCH | | 32,043,290 | 32,085,000 | 0 |
| 54659R-GH-8 | LOUISVILLE & JEFFERSON C 4.625 2045 11 | 08/21/2025 | BAS-MERRILL LYNCH | | 15,099,702 | 15,150,000 | 0 |
| 575579-X8-5 | MASSACHUSETTS BAY TRANS 5.000 2045 07 | 06/03/2025 | JEFFERIES & CO INC | | 9,572,072 | 9,145,000 | 0 |
| 662903-K4-4 | NORTH TEXAS WATER DIST W 5.000 2047 09 | 06/27/2025 | J P MORGAN CHASE SECURITIES INC | | 10,244,800 | 10,000,000 | 0 |
| 662903-K5-1 | NORTH TEXAS WATER DIST W 5.000 2051 09 | 06/27/2025 | J P MORGAN CHASE SECURITIES INC | | 10,159,600 | 10,000,000 | 0 |
| 662842-VB-6 | NORTH TEXAS WTR DIST UPP 4.625 2050 06 | 09/26/2025 | WELLS FARGO SECURITIES | | 31,309,356 | 31,425,000 | 0 |
| 68607D-VE-2 | OREGON DEPT OF TRANS HWY 1.330 2028 11 | 12/19/2025 | TRAVELERS CASUALTY & SURETY OF AM | | 9,364,000 | 10,000,000 | 12,561 |
| 79625G-NR-0 | SAN ANTONIO ELEC & GAS R 5.000 2041 02 | 12/05/2025 | JEFFERIES & CO INC | | 5,532,450 | 5,000,000 | 0 |
| 837545-QX-3 | SOUTH DAKOTA CONSERVANCY 5.000 2047 08 | 05/01/2025 | RBC CAPITAL MARKETS | | 7,051,273 | 6,805,000 | 86,008 |
| 837545-SV-5 | SOUTH DAKOTA CONSERVANCY 5.000 2050 08 | 05/22/2025 | BAS-MERRILL LYNCH | | 28,458,576 | 27,705,000 | 0 |
| 875291-BM-7 | TAMPA WATER & SEWER REV 5.000 2047 10 | 07/17/2025 | GOLDMAN SACHS & CO | | 5,032,650 | 5,000,000 | 74,306 |
| 876448-HZ-7 | TARRANT REGIONAL WATER D 4.000 2045 09 | 02/27/2025 | J P MORGAN CHASE SECURITIES INC | | 5,135,909 | 5,280,000 | 0 |
| 876448-JE-2 | TARRANT REGL WATER DIST 4.250 2050 09 | 02/12/2025 | J P MORGAN CHASE SECURITIES INC | | 27,332,425 | 27,630,000 | 0 |
| 88285A-HS-0 | TEXAS WATER DEV BRD GREE 5.000 2046 08 | 03/26/2025 | RAYMOND JAMES & ASSOC | | 5,725,188 | 5,400,000 | 0 |
| 915130-CG-1 | UNIVERSITY OF TEXAS PERM 5.000 2048 07 | 03/14/2025 | JEFFERIES & CO INC | | 13,450,103 | 12,750,000 | 0 |
| 91802R-JJ-9 | UTILITY DEBT SECURITIZAT 3.750 2042 12 | 12/05/2025 | BAS-MERRILL LYNCH | | 16,362,588 | 16,465,000 | 0 |
| 91802R-JL-4 | UTILITY DEBT SECURITIZAT 4.000 2044 12 | 12/05/2025 | BAS-MERRILL LYNCH | | 16,356,496 | 16,465,000 | 0 |
| 91802R-JK-6 | UTILITY DEBT SECURITIZAT 5.000 2043 12 | 12/05/2025 | BAS-MERRILL LYNCH | | 4,121,475 | 3,750,000 | 0 |
| 91802R-JM-2 | UTILITY DEBT SECURITIZAT 5.000 2045 12 | 12/05/2025 | BAS-MERRILL LYNCH | | 2,493,959 | 2,300,000 | 0 |
| 91802R-JN-0 | UTILITY DEBT SECURITIZAT 5.000 2046 12 | 12/05/2025 | BAS-MERRILL LYNCH | | 3,765,195 | 3,500,000 | 0 |
| 91802R-JP-5 | UTILITY DEBT SECURITIZAT 5.000 2047 12 | 12/05/2025 | BAS-MERRILL LYNCH | | 3,476,948 | 3,250,000 | 0 |
| 92818P-2J-1 | VIRGINIA RESOURCES AUTH 4.500 2050 11 | 05/07/2025 | BAS-MERRILL LYNCH | | 4,444,774 | 4,465,000 | 0 |
| 0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue | | | | | 380,133,891 | 376,745,000 | 567,346 |
| Issuer credit obligations - corporate bonds (unaffiliated) | | | | | | | |
| 00253P-AA-6 | AAR ESCROW ISSUER LLC (1 6.750 2029 03 | 03/11/2025 | MORGAN STANLEY | | 1,020,350 | 1,000,000 | 33,188 |
| 00724P-AJ-8 | ADOBE INC 4.950 2030 01 | 12/19/2025 | USF&G | | 5,183,693 | 5,000,000 | 104,500 |
| 02079K-AL-1 | ALPHABET INC 4.500 2035 05 | 05/01/2025 | VARIOUS | | 9,832,200 | 10,000,000 | 625 |
| 023135-CV-6 | AMAZON.COM INC 4.650 2035 11 | 11/17/2025 | J P MORGAN CHASE SECURITIES INC | | 4,987,750 | 5,000,000 | 0 |
| 02344A-AH-1 | AMCOR FLEXIBLES NORTH AM 5.500 2035 03 | 12/15/2025 | VARIOUS | | 8,079,770 | 8,000,000 | 40,792 |
| 025816-EK-1 | AMERICAN EXPRESS CO 4.918 2033 07 | 07/22/2025 | BARCLAYS CAPITAL INC | | 2,002,360 | 2,000,000 | 0 |
| 025816-EH-8 | AMERICAN EXPRESS CO 5.667 2036 04 | 12/03/2025 | VARIOUS | | 8,310,750 | 8,000,000 | 30,696 |
| 03027X-CR-9 | AMERICAN TOWER CORP 4.700 2032 12 | 12/02/2025 | TD SECURITIES | | 2,990,550 | 3,000,000 | 0 |
| 03027X-CP-3 | AMERICAN TOWER CORP 5.350 2035 03 | 09/11/2025 | VARIOUS | | 15,266,040 | 15,000,000 | 1,189 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|
| 03040W-BF-1 | AMERICAN WATER CAPITAL C 5.250 2035 03 | 02/24/2025 | BAS-MERRILL LYNCH | | 4,980,750 | 5,000,000 | 0 |
| 43475R-AR-7 | AMRIZE LTD 4.950 2030 04 | 06/23/2025 | BARCLAYS CAPITAL INC | | 20,895,201 | 20,700,000 | 219,161 |
| 43475R-AT-3 | AMRIZE LTD 5.400 2035 04 | 11/13/2025 | VARIOUS | | 36,117,140 | 36,000,000 | 229,050 |
| 032654-BE-4 | ANALOG DEVICES INC 4.500 2030 06 | 06/12/2025 | BAS-MERRILL LYNCH | | 24,978,000 | 25,000,000 | 0 |
| 03522A-AH-3 | ANHEUSER-BUSCH INBEV WOR 4.700 2036 02 | 12/11/2025 | VARIOUS | | 9,732,900 | 10,000,000 | 156,667 |
| 03523T-BY-3 | ANHEUSER-BUSCH INBEV WOR 5.000 2034 06 | 03/10/2025 | BNP PARIBAS | | 5,042,850 | 5,000,000 | 59,722 |
| 037833-FB-1 | APPLE INC 4.750 2035 05 | 05/05/2025 | GOLDMAN SACHS & CO | | 11,920,800 | 12,000,000 | 0 |
| 038336-AB-9 | APTARGROUP INC 4.750 2031 03 | 11/20/2025 | CITADEL SECURITIES | | 5,023,300 | 5,000,000 | 660 |
| 04505A-AA-7 | ASHTEAD CAPITAL INC (144 5.500 2032 08 | 11/19/2025 | J P MORGAN CHASE SECURITIES INC | | 5,142,000 | 5,000,000 | 75,625 |
| 04636N-AB-9 | ASTRAZENECA FINANCE LLC 2.250 2031 05 | 09/11/2025 | VARIOUS | | 9,935,935 | 10,897,000 | 70,831 |
| 00206R-NC-2 | AT&T INC 4.900 2035 11 | 09/18/2025 | CITIGROUP GLOBAL MARKETS | | 4,984,650 | 5,000,000 | 0 |
| 00206R-MY-5 | AT&T INC 5.375 2035 08 | 05/28/2025 | SMBC NIKKO SEC | | 4,994,350 | 5,000,000 | 0 |
| 00206R-MT-6 | AT&T INC 5.400 2034 02 | 04/21/2025 | J P MORGAN CHASE SECURITIES INC | | 5,027,800 | 5,000,000 | 50,250 |
| 049560-BC-8 | ATMOS ENERGY CORP 5.200 2035 08 | 07/28/2025 | VARIOUS | | 7,487,850 | 7,472,000 | 23,700 |
| 053015-AJ-2 | AUTOMATIC DATA PROCESSIN 4.750 2032 05 | 05/06/2025 | MORGAN STANLEY | | 3,992,680 | 4,000,000 | 0 |
| 05329R-AA-1 | AUTONATION INC 3.850 2032 03 | 11/19/2025 | SUSQUEHANNA INTL GROUP | | 2,554,736 | 2,735,000 | 23,107 |
| 05329W-AT-9 | AUTONATION INC 5.890 2035 03 | 11/14/2025 | TRUIST SECURITIES | | 4,332,972 | 4,200,000 | 42,604 |
| 053484-AG-6 | AVALONBAY COMMUNITIES 5.000 2035 08 | 06/30/2025 | WELLS FARGO SECURITIES | | 4,968,600 | 5,000,000 | 0 |
| 06051G-MW-6 | BANK OF AMERICA CORP 5.464 2036 05 | 05/06/2025 | BAS-MERRILL LYNCH | | 7,000,000 | 7,000,000 | 0 |
| 06051G-MM-8 | BANK OF AMERICA CORP 5.511 2036 01 | 12/08/2025 | VARIOUS | | 10,503,950 | 10,000,000 | 202,835 |
| 06406R-BW-6 | BANK OF NEW YORK MELLON 5.188 2035 03 | 11/25/2025 | TD SECURITIES | | 5,184,550 | 5,000,000 | 51,880 |
| 06406R-CJ-4 | BANK OF NEW YORK MELLON 5.316 2036 06 | 06/04/2025 | MORGAN STANLEY | | 5,040,150 | 5,000,000 | 0 |
| 09259E-AC-2 | BLACKROCK TCP CAPITAL CO 6.950 2029 05 | 03/11/2025 | GOLDMAN SACHS & CO | | 1,019,630 | 1,000,000 | 19,692 |
| 09951L-AD-5 | BOOZ ALLEN HAMILTON INC 5.950 2035 04 | 03/11/2025 | BAS-MERRILL LYNCH | | 4,998,050 | 5,000,000 | 0 |
| 100743-AK-9 | BOSTON GAS COMPANY (144A 3.150 2027 08 | 12/19/2025 | TRAVELERS CASUALTY & SURETY OF AM | | 2,139,238 | 2,170,000 | 26,203 |
| 10373Q-CA-6 | BP CAP MARKETS AMERICA 5.227 2034 11 | 10/15/2025 | VARIOUS | | 15,622,950 | 15,000,000 | 323,784 |
| 110122-EH-7 | BRISTOL-MYERS SQUIBB 5.200 2034 02 | 11/20/2025 | GOLDMAN SACHS & CO | | 15,639,450 | 15,000,000 | 192,833 |
| 11135F-CY-5 | BROADCOM INC 4.800 2036 02 | 09/29/2025 | DEUTSCHE BANC | | 2,998,680 | 3,000,000 | 400 |
| 14149Y-BV-9 | CARDINAL HEALTH INC 5.150 2035 09 | 08/14/2025 | BAS-MERRILL LYNCH | | 4,975,800 | 5,000,000 | 0 |
| 142339-AN-0 | CARLISLE COS INC 5.250 2035 09 | 08/13/2025 | GOLDMAN SACHS & CO | | 2,989,650 | 3,000,000 | 0 |
| 149123-CL-3 | CATERPILLAR INC 5.200 2035 05 | 10/16/2025 | GOLDMAN SACHS & CO | | 5,236,350 | 5,000,000 | 109,778 |
| 15189X-BG-2 | CENTERPOINT ENERGY HOUST 4.800 2030 03 | 02/24/2025 | U S BANCORP | | 4,991,650 | 5,000,000 | 0 |
| 15201Q-AB-5 | CENTERPOINT ENERGY RESTO 4.826 2039 06 | 09/09/2025 | CITIGROUP GLOBAL MARKETS | | 6,499,834 | 6,500,000 | 0 |
| 154051-L@-3 | CENTRAL MAINE POWER COMP 5.100 2035 12 | 09/30/2025 | SCOTIA CAPITAL | | 13,000,000 | 13,000,000 | 0 |
| 808513-CL-7 | CHARLES SCHWAB CORP 4.914 2036 11 | 12/11/2025 | VARIOUS | | 12,991,310 | 13,000,000 | 25,799 |
| 166756-BD-7 | CHEVRON USA INC 4.687 2030 04 | 02/24/2025 | BARCLAYS CAPITAL INC | | 4,999,550 | 5,000,000 | 0 |
| 166756-BE-5 | CHEVRON USA INC 4.819 2032 04 | 02/27/2025 | VARIOUS | | 9,014,780 | 9,000,000 | 1,071 |
| 166756-BL-9 | CHEVRON USA INC 4.850 2035 10 | 08/25/2025 | J P MORGAN CHASE SECURITIES INC | | 4,987,750 | 5,000,000 | 8,757 |
| 166756-BF-2 | CHEVRON USA INC 4.980 2035 04 | 12/10/2025 | VARIOUS | | 6,845,274 | 6,800,000 | 13,944 |
| 17275R-BX-9 | CISCO SYSTEMS 4.750 2030 02 | 02/19/2025 | WELLS FARGO SECURITIES | | 4,996,250 | 5,000,000 | 0 |
| 17325F-BP-2 | CITIBANK NA 4.914 2030 05 | 05/21/2025 | CITIGROUP GLOBAL MARKETS | | 8,000,000 | 8,000,000 | 0 |
| 172967-QH-7 | CITIGROUP INC 5.174 2036 09 | 09/18/2025 | VARIOUS | | 14,136,570 | 14,000,000 | 3,449 |
| 17327C-BA-0 | CITIGROUP INC 5.333 2036 03 | 03/20/2025 | CITIGROUP GLOBAL MARKETS | | 10,000,000 | 10,000,000 | 0 |
| 194162-AT-0 | COLGATE-PALMOLIVE CO 4.200 2030 05 | 04/28/2025 | CITIGROUP GLOBAL MARKETS | | 4,997,350 | 5,000,000 | 0 |
| 19828T-AG-1 | COLUMBIA PIPELINES OPCO 5.439 2035 02 | 03/03/2025 | MUFG SECURITIES AMERICAS INC | | 5,000,000 | 5,000,000 | 0 |
| 202795-HG-8 | COMMONWEALTH EDISON 5.875 2033 02 | 09/22/2025 | MIZUHO INTERNATIONAL PLC | | 6,428,760 | 6,000,000 | 50,917 |
| 20826F-BL-9 | CONOCOPHILLIPS 5.000 2035 01 | 12/08/2025 | VARIOUS | | 15,263,900 | 15,000,000 | 280,556 |
| 209111-ED-1 | CONSOLIDATED EDISON CO O 5.100 2033 06 | 09/24/2025 | VARIOUS | | 7,167,070 | 7,000,000 | 99,167 |
| 210518-DZ-6 | CONSUMERS ENERGY COMPANY 5.050 2035 05 | 06/23/2025 | VARIOUS | | 19,918,800 | 20,000,000 | 77,854 |
| 210518-CP-9 | CONSUMERS ENERGY COMPANY 5.800 2035 09 | 12/11/2025 | VARIOUS | | 6,210,888 | 5,832,000 | 79,329 |
| 12636Y-AJ-1 | CRH AMERICA FINANCE INC 5.000 2036 02 | 12/04/2025 | SUSQUEHANNA INTL GROUP | | 5,039,200 | 5,000,000 | 38,889 |
| 12626P-AF-0 | CRH AMERICA FINANCE INC 6.400 2033 10 | 08/25/2025 | STIFEL NICOLAUS & CO INC | | 12,421,725 | 11,500,000 | 267,822 |
| 126408-HZ-9 | CSX CORP 5.050 2035 06 | 10/20/2025 | J P MORGAN CHASE SECURITIES INC | | 5,153,450 | 5,000,000 | 89,778 |
| 126408-GH-0 | CSX CORP 6.000 2036 10 | 06/05/2025 | U S BANCORP | | 1,183,973 | 1,118,000 | 12,112 |
| 24703T-AM-8 | DELL INT LLC/ EMC CORP 5.000 2030 04 | 03/26/2025 | J P MORGAN CHASE SECURITIES INC | | 2,995,020 | 3,000,000 | 0 |
| 24703D-BU-4 | DELL INT LLC/ EMC CORP 5.100 2036 02 | 09/24/2025 | RBC CAPITAL MARKETS | | 1,988,540 | 2,000,000 | 0 |
| 24703T-AN-6 | DELL INT LLC/ EMC CORP 5.300 2032 04 | 03/27/2025 | VARIOUS | | 9,001,050 | 9,000,000 | 0 |
| 24703T-AP-1 | DELL INT LLC/ EMC CORP 5.500 2035 04 | 03/26/2025 | BAS-MERRILL LYNCH | | 2,990,430 | 3,000,000 | 0 |
| 25731V-AC-8 | DOMINION ENERGY SOUTH CA 5.300 2035 01 | 12/09/2025 | SUSQUEHANNA INTL GROUP | | 5,177,050 | 5,000,000 | 106,736 |
| 23331A-BT-5 | DR HORTON INC 4.850 2030 10 | 04/28/2025 | MIZUHO INTERNATIONAL PLC | | 4,997,050 | 5,000,000 | 0 |
| 23331A-BU-2 | DR HORTON INC 5.500 2035 10 | 09/29/2025 | MORGAN STANLEY | | 5,202,350 | 5,000,000 | 163,472 |
| 23345M-AD-9 | DT MIDSTREAM INC (144A) 5.800 2034 12 | 04/16/2025 | CITADEL SECURITIES | | 10,606,832 | 10,757,000 | 227,032 |
| 26444H-AU-5 | DUKE ENERGY FLORIDA 4.850 2035 12 | 11/25/2025 | VARIOUS | | 17,042,160 | 17,000,000 | 0 |
| 26969P-AC-2 | EAGLE MATERIALS INC 5.000 2036 03 | 12/10/2025 | GOLDMAN SACHS & CO | | 4,913,600 | 5,000,000 | 19,444 |
| 27636A-AB-8 | EASTERN ENERGY GAS 5.800 2035 01 | 10/16/2025 | VARIOUS | | 15,699,130 | 15,000,000 | 183,989 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|
| 278865-BS-8 | ECOLAB INC 5.000 2035 09 | 09/18/2025 | VARIOUS | | 19,274,300 | 19,000,000 | 29,167 |
| 532457-DE-5 | ELI LILLY & CO 4.900 2035 10 | 12/08/2025 | VARIOUS | | 13,120,970 | 13,000,000 | 118,689 |
| 291011-BT-0 | EMERSON ELECTRIC CO 5.000 2035 03 | 03/04/2025 | VARIOUS | | 28,160,140 | 28,000,000 | 1,389 |
| 29273V-BE-9 | ENERGY TRANSFER LP 5.700 2035 04 | 02/18/2025 | BAS-MERRILL LYNCH | | 6,991,040 | 7,000,000 | 0 |
| 29366M-AF-5 | ENTERGY ARKANSAS 5.450 2034 06 | 05/05/2025 | U S BANCORP | | 5,039,400 | 5,000,000 | 118,840 |
| 29364W-BP-2 | ENTERGY LOUISIANA LLC 5.150 2034 09 | 07/24/2025 | DEUTSCHE BANC | | 7,022,680 | 7,000,000 | 130,181 |
| 29365T-AQ-7 | ENTERGY TEXAS INC 5.250 2035 04 | 03/04/2025 | VARIOUS | | 10,029,420 | 10,000,000 | 5,833 |
| 29379V-CK-7 | ENTERPRISE PRODUCTS OPER 4.600 2031 01 | 06/17/2025 | CITIGROUP GLOBAL MARKETS | | 9,981,600 | 10,000,000 | 0 |
| 29379V-CL-5 | ENTERPRISE PRODUCTS OPER 5.200 2036 01 | 12/02/2025 | VARIOUS | | 11,053,850 | 11,000,000 | 73,522 |
| 26875P-AU-5 | EOG RESOURCES INC 4.375 2030 04 | 06/27/2025 | J P MORGAN CHASE SECURITIES INC | | 4,995,850 | 5,000,000 | 45,573 |
| 26875P-AZ-4 | EOG RESOURCES INC 5.350 2036 01 | 11/20/2025 | VARIOUS | | 24,295,226 | 23,763,000 | 311,611 |
| 30225V-AU-1 | EXTRA SPACE STORAGE LP 5.400 2035 06 | 03/10/2025 | BAS-MERRILL LYNCH | | 4,991,500 | 5,000,000 | 0 |
| 340711-BC-3 | FLORIDA GAS TRANSMISSION 5.750 2035 07 | 05/29/2025 | CITADEL SECURITIES | | 5,016,600 | 5,000,000 | 0 |
| 341081-HA-8 | FLORIDA POWER & LIGHT 4.700 2036 02 | 12/08/2025 | VARIOUS | | 14,935,000 | 15,000,000 | 2,611 |
| 344045-AB-5 | FLUTTER TREASURY DAC (14 5.875 2031 06 | 07/24/2025 | BAS-MERRILL LYNCH | | 1,000,000 | 1,000,000 | 10,281 |
| 302491-AU-9 | FMC CORP 3.450 2029 10 | 12/01/2025 | J P MORGAN CHASE SECURITIES INC | | 998,250 | 1,100,000 | 6,430 |
| 361448-BS-1 | GATX CORP 5.500 2035 06 | 10/23/2025 | VARIOUS | | 5,212,820 | 5,000,000 | 94,875 |
| 36266G-AE-7 | GE HEALTHCARE TECH INC 4.950 2035 12 | 12/04/2025 | VARIOUS | | 7,973,690 | 8,000,000 | 0 |
| 369550-BR-8 | GENERAL DYNAMICS CORP 4.950 2035 08 | 06/05/2025 | VARIOUS | | 24,906,100 | 25,000,000 | 28,600 |
| 369604-CA-9 | GENERAL ELECTRIC COMPANY 4.900 2036 01 | 09/16/2025 | VARIOUS | | 30,198,750 | 30,000,000 | 79,625 |
| 373334-LB-5 | GEORGIA POWER CO 5.200 2035 03 | 09/11/2025 | VARIOUS | | 10,438,503 | 10,266,000 | 143,762 |
| 37331N-AT-8 | GEORGIA-PACIFIC CORP (14 4.950 2032 06 | 06/05/2025 | VARIOUS | | 12,076,594 | 12,057,000 | 3,194 |
| 437076-DK-5 | HOME DEPOT INC 4.650 2035 09 | 09/17/2025 | VARIOUS | | 15,002,750 | 15,000,000 | 3,875 |
| 437076-DE-9 | HOME DEPOT INC 4.950 2034 06 | 12/11/2025 | VARIOUS | | 18,003,960 | 18,000,000 | 260,700 |
| 44107T-BD-7 | HOST HOTELS & RESORTS LP 5.700 2032 06 | 05/06/2025 | MORGAN STANLEY | | 6,920,760 | 7,000,000 | 0 |
| 443201-AD-0 | HOWMET AEROSPACE INC 4.550 2032 11 | 11/24/2025 | J P MORGAN CHASE SECURITIES INC | | 5,038,250 | 5,000,000 | 8,215 |
| 443510-AL-6 | HUBBELL INC 4.800 2035 11 | 12/16/2025 | VARIOUS | | 7,961,510 | 8,000,000 | 13,200 |
| 448579-AT-9 | HYATT HOTELS 5.375 2031 12 | 11/20/2025 | J P MORGAN CHASE SECURITIES INC | | 3,080,490 | 3,000,000 | 69,875 |
| 459200-KT-7 | IBM CORP 4.150 2027 07 | 12/19/2025 | TRAVELERS CASUALTY & SURETY OF AM | | 10,058,729 | 10,000,000 | 163,694 |
| 455434-BX-7 | INDIANAPOLIS POWER & LIG 5.050 2035 08 | 09/04/2025 | VARIOUS | | 8,127,087 | 8,105,000 | 25,013 |
| 461070-AV-6 | INTERSTATE POWER & LIGHT 4.950 2034 09 | 09/17/2025 | VARIOUS | | 6,911,595 | 6,899,000 | 159,367 |
| 461070-AX-2 | INTERSTATE POWER & LIGHT 5.600 2035 06 | 05/13/2025 | BAS-MERRILL LYNCH | | 4,980,800 | 5,000,000 | 0 |
| 476556-DH-5 | JERSEY CENTRAL POWER & L 5.150 2036 01 | 09/23/2025 | VARIOUS | | 11,254,709 | 11,136,000 | 8,257 |
| 46593W-AB-1 | JH NORTH AMERICA HOLDING 6.125 2032 07 | 06/04/2025 | BAS-MERRILL LYNCH | | 2,022,500 | 2,000,000 | 0 |
| 24422E-YF-0 | JOHN DEERE CAPITAL CORP 4.375 2030 10 | 12/19/2025 | MUFG SECURITIES AMERICAS INC | | 1,595,440 | 1,600,000 | 1,361 |
| 24422E-YF-0 | JOHN DEERE CAPITAL CORP 4.375 2030 10 | 12/19/2025 | TRAVELERS CASUALTY & SURETY OF AM | | 10,130,673 | 10,000,000 | 77,778 |
| 46647P-BL-9 | JPMORGAN CHASE & CO 2.522 2031 04 | 07/21/2025 | J P MORGAN CHASE SECURITIES INC | | 5,124,728 | 5,600,000 | 35,308 |
| 46647P-EX-0 | JPMORGAN CHASE & CO 5.572 2036 04 | 07/16/2025 | VARIOUS | | 29,447,270 | 29,000,000 | 146,884 |
| 49456B-BC-4 | KINDER MORGAN INC 5.850 2035 06 | 04/23/2025 | VARIOUS | | 7,030,960 | 7,000,000 | 0 |
| 501044-DV-0 | KROGER CO 5.000 2034 09 | 04/16/2025 | CITADEL SECURITIES | | 4,834,000 | 5,000,000 | 22,222 |
| 502431-AU-3 | L3HARRIS TECH INC 5.350 2034 06 | 09/16/2025 | SUSQUEHANNA INTL GROUP | | 2,207,885 | 2,112,000 | 33,270 |
| 526057-CY-8 | LENNAR CORP 5.200 2030 07 | 05/12/2025 | J P MORGAN CHASE SECURITIES INC | | 4,998,450 | 5,000,000 | 0 |
| 539830-CM-9 | LOCKHEED MARTIN CORP 5.000 2035 08 | 12/11/2025 | VARIOUS | | 15,100,000 | 15,000,000 | 93,056 |
| 539830-AR-0 | LOCKHEED MARTIN CORP 6.150 2036 09 | 09/30/2025 | GOLDMAN SACHS & CO | | 5,582,100 | 5,000,000 | 25,625 |
| 548661-EX-1 | LOWES COMPANIES 4.850 2035 10 | 11/24/2025 | VARIOUS | | 9,943,500 | 10,000,000 | 37,049 |
| 571903-BU-6 | MARRIOTT INTERNATIONAL 5.500 2037 04 | 09/30/2025 | CITIGROUP GLOBAL MARKETS | | 5,125,200 | 5,000,000 | 164,236 |
| 571676-AY-1 | MARS INC (144A) 4.800 2030 03 | 03/12/2025 | VARIOUS | | 21,419,456 | 21,400,000 | 1,653 |
| 571676-BA-2 | MARS INC (144A) 5.200 2035 03 | 07/16/2025 | VARIOUS | | 45,055,000 | 45,000,000 | 209,444 |
| 573284-BA-3 | MARTIN MARIETTA MATERIAL 5.150 2034 12 | 09/25/2025 | TRUIST SECURITIES | | 3,051,270 | 3,000,000 | 49,354 |
| 57636Q-AZ-7 | MASTERCARD INC 4.875 2034 05 | 12/09/2025 | GOLDMAN SACHS & CO | | 5,121,500 | 5,000,000 | 20,990 |
| 57636Q-BG-8 | MASTERCARD INC 4.950 2032 03 | 02/18/2025 | DEUTSCHE BANC | | 6,987,400 | 7,000,000 | 0 |
| 58013M-FZ-2 | MCDONALDS CORP 4.600 2030 05 | 02/26/2025 | WELLS FARGO SECURITIES | | 13,978,720 | 14,000,000 | 0 |
| 58013M-GA-6 | MCDONALDS CORP 4.950 2035 03 | 02/26/2025 | J P MORGAN CHASE SECURITIES INC | | 9,985,200 | 10,000,000 | 0 |
| 58013M-GC-2 | MCDONALDS CORP 5.000 2036 02 | 12/11/2025 | VARIOUS | | 12,233,961 | 12,252,000 | 32,842 |
| 581557-BY-0 | MCKESSON CORP 5.250 2035 05 | 11/24/2025 | VARIOUS | | 15,246,810 | 15,000,000 | 178,646 |
| 58507L-BB-4 | MEDTRONIC GLOBAL HOLDING 4.250 2028 03 | 12/19/2025 | TRAVELERS CASUALTY & SURETY OF AM | | 10,073,927 | 10,000,000 | 93,264 |
| 58933Y-BZ-7 | MERCK & CO INC 4.750 2035 12 | 12/02/2025 | WELLS FARGO SECURITIES | | 5,006,700 | 5,000,000 | 0 |
| 58933Y-BS-3 | MERCK & CO INC 4.950 2035 09 | 09/09/2025 | VARIOUS | | 10,073,600 | 10,000,000 | 688 |
| 30303M-AC-6 | META PLATFORMS INC 4.600 2032 11 | 10/30/2025 | MORGAN STANLEY | | 4,999,600 | 5,000,000 | 0 |
| 59524Q-B@-3 | MID-ATLANTIC INTERSTATE 5.000 2031 01 | 05/06/2025 | MUFG SECURITIES AMERICAS INC | | 8,000,000 | 8,000,000 | 0 |
| 595620-AE-5 | MIDAMERICAN ENERGY CO 5.750 2035 11 | 08/26/2025 | CITADEL SECURITIES | | 9,393,726 | 8,860,000 | 164,156 |
| 59590A-AF-6 | MIDCAP FINANCIAL ISSUER 5.370 2029 04 | 12/22/2025 | APOLLO | | 25,000,000 | 25,000,000 | 0 |
| 609207-BH-7 | MONDELEZ INTERNATIONAL 5.125 2035 05 | 05/01/2025 | MIZUHO INTERNATIONAL PLC | | 4,976,800 | 5,000,000 | 0 |
| 61747Y-ER-2 | MORGAN STANLEY 4.210 2028 04 | 12/19/2025 | USF&G | | 4,009,457 | 4,000,000 | 27,599 |
| 61776N-VG-5 | MORGAN STANLEY PRIVATE B 4.734 2031 07 | 07/17/2025 | MORGAN STANLEY | | 5,000,000 | 5,000,000 | 0 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|
| 620076-CC-1 | MOTOROLA SOLUTIONS INC 5.550 2035 08 | 06/09/2025 | VARIOUS | | 14,822,761 | 14,836,000 | 0 |
| 55336V-BV-1 | MPLX LP 5.000 2033 03 | 11/20/2025 | SUSQUEHANNA INTL GROUP | | 6,094,896 | 6,080,000 | 67,556 |
| 55336V-BY-5 | MPLX LP 5.400 2035 04 | 03/03/2025 | J P MORGAN CHASE SECURITIES INC | | 4,969,900 | 5,000,000 | 0 |
| 55354G-AR-1 | MSCI INC 5.250 2035 09 | 09/04/2025 | CITIGROUP GLOBAL MARKETS | | 4,985,700 | 5,000,000 | 19,688 |
| 62829D-2F-6 | MUTUAL OF OMAHA GLOBAL F 5.000 2030 04 | 03/26/2025 | J P MORGAN CHASE SECURITIES INC | | 6,992,300 | 7,000,000 | 0 |
| 641062-AL-8 | NESTLE HOLDINGS INC (144 3.900 2038 09 | 09/16/2025 | SEAPORT GROUP | | 3,682,160 | 4,000,000 | 74,967 |
| 653522-DT-6 | NIAGARA MOHAWK POWER (14 4.647 2030 10 | 07/01/2025 | VARIOUS | | 4,999,895 | 5,000,000 | 0 |
| 654106-AJ-2 | NIKE INC 2.750 2027 03 | 12/19/2025 | USF&G | | 5,929,987 | 6,000,000 | 37,583 |
| 637417-AU-0 | NNN REIT INC 4.600 2031 02 | 06/24/2025 | BAS-MERRILL LYNCH | | 4,959,100 | 5,000,000 | 0 |
| 665772-CZ-0 | NORTHERN STATES POWER - 5.050 2035 05 | 12/04/2025 | VARIOUS | | 15,302,800 | 15,000,000 | 136,069 |
| 666807-CP-5 | NORTHROP GRUMMAN CORP 5.250 2035 07 | 05/28/2025 | VARIOUS | | 9,964,750 | 10,000,000 | 0 |
| 66989H-BA-5 | NOVARTIS CAPITAL CORP 4.600 2035 11 | 12/03/2025 | WELLS FARGO SECURITIES | | 4,988,400 | 5,000,000 | 18,528 |
| 670346-BA-2 | NUCOR CORP 5.100 2035 06 | 03/03/2025 | WELLS FARGO SECURITIES | | 4,986,250 | 5,000,000 | 0 |
| 677347-CJ-3 | OHIO EDISON CO (144A) 4.950 2029 12 | 05/21/2025 | BARCLAYS CAPITAL INC | | 1,999,760 | 2,000,000 | 0 |
| 68233J-CZ-5 | ONCOR ELECTRIC DELIVERY 5.350 2035 04 | 03/17/2025 | WELLS FARGO SECURITIES | | 4,999,100 | 5,000,000 | 0 |
| 68902V-AS-6 | OTIS WORLDWIDE CORP 5.131 2035 09 | 09/30/2025 | VARIOUS | | 15,215,310 | 15,000,000 | 23,945 |
| 69007T-AE-4 | OUTFRONT MEDIA CAP (144A 4.250 2029 01 | 03/19/2025 | WELLS FARGO SECURITIES | | 927,500 | 1,000,000 | 7,674 |
| 70109H-AM-7 | PARKER-HANNIFIN CORP 4.200 2034 11 | 09/25/2025 | VARIOUS | | 2,483,645 | 2,565,000 | 37,406 |
| 704326-AA-5 | PAYCHEX INC 5.100 2030 04 | 04/10/2025 | BAS-MERRILL LYNCH | | 4,996,650 | 5,000,000 | 708 |
| 693304-BH-9 | PECO ENERGY CO 4.875 2035 09 | 10/22/2025 | VARIOUS | | 28,114,013 | 27,900,000 | 45,053 |
| 693304-AH-0 | PECO ENERGY CO 5.950 2036 10 | 04/01/2025 | VARIOUS | | 10,603,440 | 9,817,000 | 1,623 |
| 717081-FF-5 | PFIZER INC 4.875 2035 11 | 11/20/2025 | DEUTSCHE BANC | | 5,026,050 | 5,000,000 | 0 |
| 716973-AC-6 | PFIZER INVESTMENT ENTERP 4.450 2028 05 | 12/19/2025 | TRAVELERS CASUALTY & SURETY OF AM | | 10,130,327 | 10,000,000 | 37,083 |
| 718172-DZ-9 | PHILIP MORRIS INTERNATIO 4.250 2032 10 | 11/25/2025 | WELLS FARGO SECURITIES | | 4,926,200 | 5,000,000 | 15,938 |
| 718172-DT-3 | PHILIP MORRIS INTERNATIO 4.375 2030 04 | 04/29/2025 | RBC CAPITAL MARKETS | | 4,965,450 | 5,000,000 | 0 |
| 718172-DD-8 | PHILIP MORRIS INTERNATIO 5.500 2030 09 | 07/30/2025 | SUSQUEHANNA INTL GROUP | | 5,219,500 | 5,000,000 | 110,000 |
| 737662-C8-3 | POTOMAC EDISON 5.000 2030 09 | 05/29/2025 | HUNTINGTON SECURITIES | | 4,000,000 | 4,000,000 | 0 |
| 693506-BC-0 | PPG INDUSTRIES 7.700 2038 03 | 11/13/2025 | VARIOUS | | 6,000,347 | 4,873,000 | 45,325 |
| 74153W-CX-5 | PRICOA GLOBAL FUNDING 1 5.350 2035 05 | 06/10/2025 | VARIOUS | | 20,798,848 | 20,720,000 | 12,192 |
| 742718-GN-3 | PROCTER & GAMBLE CO 4.600 2035 05 | 04/28/2025 | CITIGROUP GLOBAL MARKETS | | 4,982,550 | 5,000,000 | 0 |
| 74456Q-CU-8 | PUBLIC SERVICE ELECTRIC 5.050 2035 03 | 03/27/2025 | VARIOUS | | 7,974,890 | 8,000,000 | 17,535 |
| 74843P-AA-8 | QUIKRETE HOLDINGS INC (1 6.375 2032 03 | 04/02/2025 | TRUIST SECURITIES | | 1,008,750 | 1,000,000 | 9,385 |
| 756109-CX-0 | REALTY INCOME CORP 4.500 2033 02 | 09/25/2025 | WELLS FARGO SECURITIES | | 4,943,550 | 5,000,000 | 0 |
| 756109-CT-9 | REALTY INCOME CORP 5.125 2035 04 | 04/01/2025 | WELLS FARGO SECURITIES | | 1,967,420 | 2,000,000 | 0 |
| 75884R-BD-4 | REGENCY CENTERS LP 5.000 2032 07 | 05/08/2025 | WELLS FARGO SECURITIES | | 2,978,370 | 3,000,000 | 0 |
| 74949L-AF-9 | RELX CAPITAL INC 4.750 2030 03 | 03/24/2025 | BARCLAYS CAPITAL INC | | 6,972,000 | 7,000,000 | 0 |
| 74949L-AG-7 | RELX CAPITAL INC 5.250 2035 03 | 07/24/2025 | VARIOUS | | 15,835,244 | 15,644,000 | 202,819 |
| 760759-BM-1 | REPUBLIC SERVICES INC 5.150 2035 03 | 09/16/2025 | VARIOUS | | 9,076,926 | 8,934,000 | 1,126 |
| 760759-BK-5 | REPUBLIC SERVICES INC 5.200 2034 11 | 03/13/2025 | SUSQUEHANNA INTL GROUP | | 9,970,000 | 10,000,000 | 171,889 |
| 749571-AK-1 | RHP HOTEL PPTY (144A) 6.500 2032 04 | 03/20/2025 | GOLDMAN SACHS & CO | | 1,007,500 | 1,000,000 | 30,694 |
| 771196-CU-4 | ROCHE HOLDINGS INC (144A 4.666 2035 12 | 12/11/2025 | VARIOUS | | 28,019,450 | 28,000,000 | 3,888 |
| 75513E-CW-9 | RTX CORP 6.100 2034 03 | 09/11/2025 | TRUIST SECURITIES | | 5,532,100 | 5,000,000 | 149,958 |
| 78409V-BR-4 | S&P GLOBAL INC (144A) 4.800 2035 12 | 12/10/2025 | VARIOUS | | 14,997,000 | 15,000,000 | 6,133 |
| 79466L-AJ-3 | SALESFORCE INC 1.950 2031 07 | 02/27/2025 | VARIOUS | | 7,359,308 | 8,600,000 | 19,598 |
| 806851-AN-1 | SCHLUMBERGER HOLDINGS CO 5.000 2034 06 | 04/02/2025 | MIZUHO INTERNATIONAL PLC | | 7,348,100 | 7,420,000 | 125,728 |
| 822905-AQ-8 | SHELL FINANCE US INC 4.750 2036 01 | 12/15/2025 | CITADEL SECURITIES | | 4,986,250 | 5,000,000 | 26,389 |
| 824348-BW-5 | SHERWIN-WILLIAMS CO 5.150 2035 08 | 10/28/2025 | VARIOUS | | 25,841,916 | 25,426,000 | 148,415 |
| 83001A-AD-4 | SIX FLAGS ENTERTAINMENT 7.250 2031 05 | 03/19/2025 | WELLS FARGO SECURITIES | | 1,013,750 | 1,000,000 | 25,174 |
| 84346L-AD-2 | SOUTHERN NATURAL GAS (14 5.450 2035 08 | 08/26/2025 | VARIOUS | | 20,038,650 | 20,000,000 | 28,007 |
| 85440K-AE-4 | STANFORD UNIVERSITY (TAX 4.679 2035 03 | 03/03/2025 | MORGAN STANLEY | | 5,000,000 | 5,000,000 | 0 |
| 855244-BM-0 | STARBUCKS CORP 5.400 2035 05 | 05/06/2025 | MORGAN STANLEY | | 4,995,350 | 5,000,000 | 0 |
| 857477-CW-1 | STATE STREET CORP 4.729 2030 02 | 12/19/2025 | USF&G | | 5,128,149 | 5,000,000 | 72,905 |
| 857477-DE-0 | STATE STREET CORP 4.784 2036 10 | 10/22/2025 | J P MORGAN CHASE SECURITIES INC | | 5,012,600 | 5,000,000 | 0 |
| 857477-CX-9 | STATE STREET CORP 5.146 2036 02 | 02/25/2025 | GOLDMAN SACHS & CO | | 5,000,000 | 5,000,000 | 0 |
| 858119-BS-8 | STEEL DYNAMICS INC 5.250 2035 05 | 11/19/2025 | VARIOUS | | 11,930,900 | 12,000,000 | 9,771 |
| 871607-AC-1 | SYNOPSYS INC 4.850 2030 04 | 03/12/2025 | VARIOUS | | 46,544,622 | 46,550,000 | 0 |
| 871829-BU-0 | SYSCO CORP 5.100 2030 09 | 09/16/2025 | MIZUHO INTERNATIONAL PLC | | 13,910,272 | 13,400,000 | 383,463 |
| 87264A-DT-9 | T-MOBILE USA INC 5.300 2035 05 | 11/20/2025 | VARIOUS | | 22,669,200 | 22,500,000 | 6,625 |
| 87612G-AM-3 | TARGA RESOURCES CORP 5.550 2035 08 | 11/20/2025 | VARIOUS | | 12,767,052 | 12,700,000 | 46,127 |
| 87612G-AQ-4 | TARGA RESOURCES CORP 5.650 2036 02 | 06/04/2025 | MIZUHO INTERNATIONAL PLC | | 4,985,000 | 5,000,000 | 0 |
| 87612E-BT-2 | TARGET CORP 5.000 2035 04 | 03/20/2025 | DEUTSCHE BANC | | 3,988,280 | 4,000,000 | 0 |
| 88947E-AX-8 | TOLL BROS FINANCE CORP 5.600 2035 06 | 06/05/2025 | WELLS FARGO SECURITIES | | 4,981,800 | 5,000,000 | 0 |
| 893574-AS-2 | TRANSCONTINENTAL GAS PIP 5.100 2036 03 | 11/05/2025 | TD SECURITIES | | 9,993,600 | 10,000,000 | 0 |
| 89788M-AG-7 | TRUIST FINANCIAL CORP 4.123 2028 06 | 12/19/2025 | TRAVELERS CASUALTY & SURETY OF AM | | 10,032,398 | 10,000,000 | 14,889 |
| 89788M-AV-4 | TRUIST FINANCIAL CORP 4.964 2036 10 | 10/20/2025 | TRUIST SECURITIES | | 5,000,000 | 5,000,000 | 0 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|
| 87305Q-CS-8 | TTX CO (144A) 5.050 2034 11 | 02/26/2025 | VARIOUS | | 12,337,455 | 12,270,000 | 186,311 |
| 904764-BV-8 | UNILEVER CAPITAL 4.625 2034 08 | 11/19/2025 | J P MORGAN CHASE SECURITIES INC | | 5,527,500 | 5,500,000 | 69,247 |
| 91324P-EU-2 | UNITEDHEALTH GROUP INC 4.250 2029 01 | 12/19/2025 | TRAVELERS CASUALTY & SURETY OF AM | | 10,074,161 | 10,000,000 | 181,806 |
| 91159H-JF-8 | US BANCORP 4.548 2028 07 | 12/19/2025 | TRAVELERS CASUALTY & SURETY OF AM | | 10,084,942 | 10,000,000 | 185,710 |
| 91159H-JV-3 | US BANCORP 5.083 2031 05 | 05/12/2025 | U S BANCORP | | 7,000,000 | 7,000,000 | 0 |
| 91159H-JU-5 | US BANCORP 5.424 2036 02 | 12/11/2025 | VARIOUS | | 9,378,580 | 9,000,000 | 161,515 |
| 92277G-BC-0 | VENTAS REALTY LP 5.000 2036 02 | 12/02/2025 | WELLS FARGO SECURITIES | | 2,985,300 | 3,000,000 | 0 |
| 92345Y-AM-8 | VERISK ANALYTICS INC 4.500 2030 08 | 08/07/2025 | GOLDMAN SACHS & CO | | 1,999,040 | 2,000,000 | 0 |
| 92345Y-AN-6 | VERISK ANALYTICS INC 5.125 2036 02 | 09/24/2025 | VARIOUS | | 13,109,190 | 13,000,000 | 44,132 |
| 92343V-HG-2 | VERIZON COMMUNICATIONS 5.000 2036 01 | 11/10/2025 | BAS-MERRILL LYNCH | | 4,957,100 | 5,000,000 | 0 |
| 92343V-GZ-1 | VERIZON COMMUNICATIONS 5.250 2035 04 | 03/27/2025 | MIZUHO INTERNATIONAL PLC | | 4,977,700 | 5,000,000 | 0 |
| 92343V-HA-5 | VERIZON COMMUNICATIONS ( 5.401 2037 07 | 06/18/2025 | EXCHANGED | | 6,896,000 | 6,896,000 | 0 |
| 925650-AK-9 | VICI PROPERTIES 5.625 2035 04 | 03/26/2025 | WELLS FARGO SECURITIES | | 2,976,570 | 3,000,000 | 0 |
| 927804-GT-5 | VIRGINIA ELECTRIC & POWE 5.150 2035 03 | 03/06/2025 | VARIOUS | | 9,942,250 | 10,000,000 | 1,431 |
| 92921E-AA-0 | VOYAGER PARENT LLC 9.250 2032 07 | 09/03/2025 | DEUTSCHE BANC | | 1,057,500 | 1,000,000 | 28,007 |
| 929160-BC-2 | VULCAN MATERIALS 5.350 2034 12 | 10/16/2025 | VARIOUS | | 13,398,130 | 13,000,000 | 183,981 |
| 931142-FP-3 | WALMART INC 4.900 2035 04 | 04/23/2025 | GOLDMAN SACHS & CO | | 9,999,200 | 10,000,000 | 0 |
| 931142-CK-7 | WALMART INC 6.500 2037 08 | 11/24/2025 | VARIOUS | | 10,018,103 | 8,570,000 | 145,382 |
| 55903V-BL-6 | WARNERMEDIA HOLDINGS INC 3.755 2027 03 | 06/26/2025 | EXCHANGED | | 4,596,830 | 4,739,000 | 51,902 |
| 94106B-AJ-0 | WASTE CONNECTIONS INC 5.250 2035 09 | 06/05/2025 | VARIOUS | | 10,052,330 | 10,000,000 | 1,021 |
| 94106L-CE-7 | WASTE MANAGEMENT INC 4.950 2035 03 | 11/20/2025 | VARIOUS | | 15,700,711 | 15,700,000 | 199,540 |
| 95000U-4B-6 | WELLS FARGO & CO 4.892 2036 09 | 12/16/2025 | VARIOUS | | 20,027,900 | 20,000,000 | 64,547 |
| 95000U-3W-1 | WELLS FARGO & CO 5.150 2031 04 | 07/28/2025 | RBC CAPITAL MARKETS | | 13,270,140 | 13,000,000 | 178,533 |
| 95000U-3V-3 | WELLS FARGO & CO 5.605 2036 04 | 04/22/2025 | VARIOUS | | 14,980,750 | 15,000,000 | 0 |
| 960413-BB-7 | WESTLAKE CORP 5.550 2035 11 | 11/13/2025 | BAS-MERRILL LYNCH | | 4,992,600 | 5,000,000 | 6,167 |
| 969457-CR-9 | WILLIAMS COMPANIES INC 4.625 2030 06 | 06/26/2025 | BARCLAYS CAPITAL INC | | 4,996,000 | 5,000,000 | 0 |
| 97670M-C*-5 | WISCONSIN GAS LLC 5.390 2035 10 | 08/20/2025 | TD SECURITIES | | 3,000,000 | 3,000,000 | 0 |
| 37441Q-AA-9 | WRANGLER HOLDCO (144A) 6.625 2032 04 | 03/13/2025 | VARIOUS | | 2,041,250 | 2,000,000 | 59,993 |
| 98978V-AX-1 | ZOETIS INC 5.000 2035 08 | 09/03/2025 | SUSQUEHANNA INTL GROUP | | 2,997,360 | 3,000,000 | 6,667 |
| 29250N-CP-8 | ENBRIDGE INC 5.200 2035 11 | 11/25/2025 | VARIOUS | | 10,040,500 | 10,000,000 | 5,056 |
| 29250N-CK-9 | ENBRIDGE INC 5.550 2035 06 | 06/17/2025 | WELLS FARGO SECURITIES | | 5,014,100 | 5,000,000 | 0 |
| 375916-AF-0 | GILDAN ACTIVEWEAR INC (1 4.700 2030 10 | 09/24/2025 | DEUTSCHE BANC | | 2,002,380 | 2,000,000 | 0 |
| 375916-AG-8 | GILDAN ACTIVEWEAR INC (1 5.400 2035 10 | 09/24/2025 | DEUTSCHE BANC | | 2,505,175 | 2,500,000 | 0 |
| 67077M-BF-4 | NUTRIEN LTD 5.250 2032 03 | 03/12/2025 | VARIOUS | | 9,981,020 | 10,000,000 | 0 |
| 05523R-AL-1 | BAE SYSTEMS PLC (144A) 5.300 2034 03 | 06/02/2025 | MUFG SECURITIES AMERICAS INC | | 10,353,887 | 10,295,000 | 101,549 |
| 055451-BN-7 | BHP BILLITON FINANCE USA 5.000 2036 02 | 09/25/2025 | VARIOUS | | 10,044,150 | 10,000,000 | 14,583 |
| 2027A0-KX-6 | COMMONWEALTH BANK OF AUS 4.608 2030 03 | 03/07/2025 | VARIOUS | | 7,007,170 | 7,000,000 | 0 |
| 29446M-AL-6 | EQUINOR ASA 4.250 2028 06 | 05/27/2025 | BAS-MERRILL LYNCH | | 1,998,840 | 2,000,000 | 0 |
| 29446M-AN-2 | EQUINOR ASA 5.125 2035 06 | 12/04/2025 | VARIOUS | | 10,174,350 | 10,000,000 | 1,424 |
| 30217A-AD-5 | EXPERIAN FINANCE PLC (14 5.250 2035 08 | 06/10/2025 | BAS-MERRILL LYNCH | | 4,955,400 | 5,000,000 | 0 |
| 36164Q-NA-2 | GE CAPITAL INTL FUNDING 4.418 2035 11 | 12/16/2025 | VARIOUS | | 14,507,672 | 15,215,000 | 170,858 |
| 40049J-AT-4 | GRUPO TELEVISA SAB 8.500 2032 03 | 12/15/2025 | BARCLAYS CAPITAL INC | | 977,850 | 900,000 | 20,188 |
| 456837-BS-1 | ING GROEP NV 5.525 2036 03 | 03/19/2025 | VARIOUS | | 10,005,700 | 10,000,000 | 0 |
| 472140-AE-2 | JBS USA HOLD/FOOD GRP (1 5.500 2036 01 | 06/23/2025 | MIZUHO INTERNATIONAL PLC | | 4,971,450 | 5,000,000 | 0 |
| 502117-AA-2 | L'OREAL SA (144A) 5.000 2035 05 | 06/04/2025 | VARIOUS | | 19,995,400 | 20,000,000 | 20,833 |
| 53944Y-AU-7 | LLOYDS BANKING GROUP PLC 4.976 2033 08 | 11/24/2025 | J P MORGAN CHASE SECURITIES INC | | 5,093,300 | 5,000,000 | 71,876 |
| 632525-CK-5 | NATIONAL AUSTRALIA BANK 4.534 2030 06 | 06/03/2025 | CITIGROUP GLOBAL MARKETS | | 5,000,000 | 5,000,000 | 0 |
| 639057-AV-0 | NATWEST GROUP PLC 5.115 2031 05 | 05/20/2025 | NATWEST SECURITIES | | 3,000,000 | 3,000,000 | 0 |
| 63906Y-AP-3 | NATWEST MARKETS PLC (144 5.022 2030 03 | 03/18/2025 | NATWEST SECURITIES | | 5,000,000 | 5,000,000 | 0 |
| 65558R-AN-9 | NORDEA BANK ABP (144A) 4.250 2030 08 | 09/24/2025 | MORGAN STANLEY | | 6,607,392 | 6,600,000 | 21,038 |
| 65558R-AL-3 | NORDEA BANK ABP (144A) 4.375 2028 03 | 03/11/2025 | BAS-MERRILL LYNCH | | 4,997,900 | 5,000,000 | 0 |
| 76720A-AS-5 | RIO TINTO FIN USA PLC 4.875 2030 03 | 03/12/2025 | VARIOUS | | 23,013,110 | 23,000,000 | 0 |
| 76720A-AT-3 | RIO TINTO FIN USA PLC 5.000 2032 03 | 03/11/2025 | CITIGROUP GLOBAL MARKETS | | 6,956,810 | 7,000,000 | 0 |
| 76720A-AU-0 | RIO TINTO FIN USA PLC 5.250 2035 03 | 03/31/2025 | VARIOUS | | 29,948,480 | 30,000,000 | 19,833 |
| 78017T-AB-9 | ROYAL CARIBBEAN CRUISES 5.375 2036 01 | 09/22/2025 | MORGAN STANLEY | | 1,997,040 | 2,000,000 | 0 |
| 801060-AJ-3 | SANOFI SA 4.200 2032 11 | 10/27/2025 | BAS-MERRILL LYNCH | | 9,979,000 | 10,000,000 | 0 |
| 806851-AQ-4 | SCHLUMBERGER HOLDINGS CO 4.500 2028 05 | 12/19/2025 | USF&G | | 6,056,959 | 6,000,000 | 25,500 |
| 82620K-BE-2 | SIEMENS FINANCIERINGSMAT 2.150 2031 03 | 02/20/2025 | GOLDMAN SACHS & CO | | 4,295,950 | 5,000,000 | 47,778 |
| 82622R-AE-6 | SIEMENS FUNDING BV (144A 5.200 2035 05 | 12/11/2025 | VARIOUS | | 40,234,700 | 40,000,000 | 24,556 |
| 892938-AB-7 | TRANE TECHNOLOGIES FINAN 5.100 2034 06 | 03/10/2025 | BAS-MERRILL LYNCH | | 3,020,370 | 3,000,000 | 37,400 |
| 902613-BT-4 | UBS GROUP AG (144A) 4.844 2033 11 | 11/25/2025 | RBC CAPITAL MARKETS | | 5,037,700 | 5,000,000 | 13,456 |
| 225401-BP-2 | UBS GROUP AG (144A) 5.010 2037 03 | 09/18/2025 | UBS AG- CORP | | 2,000,000 | 2,000,000 | 0 |
| 902613-AV-0 | UBS GROUP AG (144A) 5.959 2034 01 | 10/15/2025 | DEUTSCHE BANC | | 8,607,760 | 8,000,000 | 124,477 |
| 0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated) | | | | | 2,366,438,572 | 2,351,981,000 | 11,839,835 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|
| 0489999999. Total - issuer credit obligations (unaffiliated) | | | | | 3,925,686,395 | 3,914,456,000 | 15,060,043 |
| 0499999999. Total - issuer credit obligations (affiliated) | | | | | 0 | 0 | 0 |
| 0509999997. Total - issuer credit obligations - Part 3 | | | | | 3,925,686,395 | 3,914,456,000 | 15,060,043 |
| 0509999998. Total - issuer credit obligations - Part 5 | | | | | 135,860,000 | 135,860,000 | 108,876 |
| 0509999999. Total - issuer credit obligations | | | | | 4,061,546,395 | 4,050,316,000 | 15,168,919 |
| Asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC) | | | | | | | |
| 3622AB-6B-3 | GNMA II PASS T #786366 4.500 2052 08 | 06/20/2025 | STONEX FINANCIAL | | 13,637,131 | 14,282,056 | 39,276 |
| 3622AD-PD-4 | GNMA II PASS T #787720 5.000 2054 12 | 04/28/2025 | J P MORGAN | | 14,139,821 | 14,408,862 | 56,034 |
| 3622AD-T8-1 | GNMA II PASS T #787875 5.000 2055 03 | 04/25/2025 | MORGAN STANLEY | | 14,054,426 | 14,290,555 | 53,590 |
| 3622AD-VC-9 | GNMA II PASS T #787911 5.500 2055 04 | 04/22/2025 | STONEX FINANCIAL | | 10,778,822 | 10,785,984 | 36,253 |
| 36179Y-YT-5 | GNMA II PASS T #MA9722 4.000 2054 06 | 06/03/2025 | BARCLAYS CAPITAL INC | | 17,120,972 | 18,617,657 | 6,206 |
| 3618N5-C4-9 | GNMA II PASS T #MB0090 4.500 2054 12 | 05/13/2025 | J P MORGAN | | 13,536,696 | 14,355,402 | 23,328 |
| 38375B-SF-0 | GNR 2012-H11 BA CMO 2.000 2062 05 | 12/20/2025 | PAR WRITE-UP | | 245 | 245 | 0 |
| 38375B-RQ-7 | GNR 2012-H12 HA CMO 2.000 2062 03 | 12/20/2025 | PAR WRITE-UP | | 129 | 129 | 0 |
| 38375B-TF-9 | GNR 2012-H14 GA CMO 2.000 2062 06 | 12/20/2025 | PAR WRITE-UP | | 5,878 | 5,878 | 0 |
| 38375B-TA-0 | GNR 2012-H16 HA CMO 2.000 2062 07 | 12/20/2025 | PAR WRITE-UP | | 3,238 | 3,238 | 0 |
| 38375B-K8-4 | GNR 2013-H04 BA CMO 1.650 2063 02 | 12/20/2025 | PAR WRITE-UP | | 180 | 180 | 0 |
| 38376R-GW-0 | GNR 2015-H22 HA CMO 2.550 2065 08 | 12/20/2025 | PAR WRITE-UP | | 61,529 | 61,529 | 0 |
| 38376R-LX-2 | GNR 2015-H29 HA CMO 2.500 2065 09 | 12/20/2025 | PAR WRITE-UP | | 27,595 | 27,595 | 0 |
| 38375U-WW-6 | GNR 2016-H11 GA CMO 2.000 2066 04 | 12/20/2025 | PAR WRITE-UP | | 67,583 | 67,583 | 0 |
| 38376R-VM-5 | GNR 2016-H13 JA CMO 2.000 2066 06 | 12/20/2025 | PAR WRITE-UP | | 119,409 | 119,409 | 0 |
| 38376R-YG-5 | GNR 2016-H20 FN CMO 4.864 2066 09 | 12/20/2025 | PAR WRITE-UP | | 227,688 | 227,688 | 0 |
| 38376R-G7-5 | GNR 2016-H24 DA CMO 2.500 2066 09 | 12/20/2025 | PAR WRITE-UP | | 187,141 | 187,141 | 0 |
| 38375U-J9-2 | GNR 2017-H19 MA CMO 2.500 2067 04 | 12/20/2025 | PAR WRITE-UP | | 151,857 | 151,857 | 0 |
| 38385B-WF-3 | GNR 2024-203 AC CMO 5.000 2053 08 | 02/26/2025 | MIZUHO INTERNATIONAL PLC | | 6,950,504 | 6,983,238 | 26,187 |
| 38381N-DC-9 | GNR 2025-105 NA 5.000 2054 12 | 07/24/2025 | BMO | | 14,736,679 | 14,794,470 | 57,534 |
| 38385H-EU-7 | GNR 2025-175 B (CMO) 4.750 2055 02 | 11/05/2025 | SANTANDER INVESTMENTS | | 14,832,577 | 14,874,994 | 17,664 |
| 38385G-6X-2 | GNR 2025-97 ED (CMO) 5.000 2054 05 | 06/27/2025 | VARIOUS | | 21,552,328 | 21,627,980 | 87,113 |
| 1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC) | | | | | 142,192,426 | 145,873,668 | 403,184 |
| Asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC) | | | | | | | |
| 38381M-Y5-3 | GNR 2025-142 AP (PROJECT 5.000 2065 05 | 08/20/2025 | CITIGROUP GLOBAL MARKETS | | 14,894,386 | 14,949,864 | 58,138 |
| 38381M-5K-2 | GNR 2025-166 A (PROJECT 4.500 2058 09 | 10/20/2025 | BAS-MERRILL LYNCH | | 9,837,059 | 9,965,915 | 27,406 |
| 38381S-ED-5 | GNR 2025-213 AC (PROJECT 4.500 2059 06 | 12/23/2025 | FHN FINANCIAL | | 8,849,531 | 9,000,000 | 32,625 |
| 38381L-5H-1 | GNR 2025-36 AC (PROJECT 4.750 2057 09 | 03/14/2025 | STONEX FINANCIAL | | 9,761,360 | 9,909,224 | 23,534 |
| 38381L-5B-4 | GNR 2025-37 A (PROJECT L 4.500 2057 05 | 05/01/2025 | BAS-MERRILL LYNCH | | 5,774,453 | 5,940,365 | 3,713 |
| 38381L-8E-5 | GNR 2025-52 AB (PROJECT 5.000 2059 03 | 04/30/2025 | WELLS FARGO SECURITIES | | 5,932,038 | 5,956,235 | 3,309 |
| 38381M-KS-8 | GNR 2025-75 AD (PROJECT 5.000 2056 07 | 05/28/2025 | NOMURA | | 9,761,510 | 9,919,604 | 1,378 |
| 38381M-LA-6 | GNR 2025-91 AC (PROJECT 5.000 2059 11 | 05/28/2025 | WELLS FARGO SECURITIES | | 7,844,598 | 7,956,486 | 1,105 |
| 83162C-2V-4 | SBAP 2025-25I 1 4.730 2050 09 | 09/11/2025 | STIFEL NICOLAUS & CO INC | | 14,500,000 | 14,500,000 | 0 |
| 831641-GA-7 | SBIC 2025-10B 1 4.532 2035 09 | 09/16/2025 | STIFEL NICOLAUS & CO INC | | 16,000,000 | 16,000,000 | 0 |
| 1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC) | | | | | 103,154,936 | 104,097,695 | 151,209 |
| Asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC) | | | | | | | |
| 3133KP-T6-5 | FHLMC PASS THR #RA7773 4.000 2052 08 | 07/23/2025 | J P MORGAN | | 15,968,583 | 17,238,582 | 44,054 |
| 3132DN-ET-6 | FHLMC PASS THR #SD1046 4.000 2052 07 | 08/26/2025 | CITIGROUP GLOBAL MARKETS | | 21,783,482 | 23,110,532 | 66,764 |
| 3132DT-NZ-9 | FHLMC PASS THR #SD5808 4.000 2052 12 | 10/21/2025 | SANTANDER INVESTMENTS | | 19,391,160 | 20,039,306 | 46,758 |
| 3132DV-5K-7 | FHLMC PASS THR #SD8050 3.000 2050 03 | 08/26/2025 | SANTANDER INVESTMENTS | | 15,926,889 | 18,195,660 | 39,424 |
| 3132DW-FE-8 | FHLMC PASS THR #SD8265 4.000 2052 11 | 03/14/2025 | TD SECURITIES | | 9,702,776 | 10,411,228 | 18,509 |
| 31427M-G5-4 | FHLMC PASS THR #SL0219 4.500 2054 02 | 03/11/2025 | J P MORGAN | | 13,327,295 | 13,920,550 | 19,141 |
| 31427N-D4-8 | FHLMC PASS THR #SL1022 3.000 2050 09 | 06/17/2025 | BARCLAYS CAPITAL INC | | 9,763,248 | 11,185,963 | 15,847 |
| 31427P-5N-0 | FHLMC PASS THR #SL2652 4.000 2053 03 | 11/21/2025 | BMO | | 9,525,982 | 9,926,937 | 25,369 |
| 31427Q-GB-2 | FHLMC PASS THR #SL2893 4.000 2053 02 | 10/21/2025 | J P MORGAN | | 14,218,873 | 14,689,393 | 34,275 |
| 31427Q-H5-4 | FHLMC PASS THR #SL2951 2.500 2052 05 | 10/22/2025 | SANTANDER INVESTMENTS | | 15,525,600 | 17,749,882 | 28,351 |
| 3140MK-FU-1 | FNMA PASS THRU #BV5578 3.000 2052 05 | 07/28/2025 | J P MORGAN | | 13,920,380 | 16,239,597 | 37,892 |
| 3140QM-RM-8 | FNMA PASS THRU #CB2291 2.500 2051 12 | 09/19/2025 | CANTOR FITZGERALD | | 14,046,884 | 16,585,197 | 24,187 |
| 3140QN-WS-7 | FNMA PASS THRU #CB3356 2.500 2052 04 | 09/25/2025 | CANTOR FITZGERALD | | 9,792,889 | 11,584,934 | 20,113 |
| 3140QR-FW-8 | FNMA PASS THRU #CB5580 4.500 2052 10 | 03/12/2025 | MORGAN STANLEY | | 15,369,367 | 16,062,043 | 24,093 |
| 3140QS-PY-1 | FNMA PASS THRU #CB6738 5.000 2053 07 | 04/23/2025 | J P MORGAN | | 20,497,707 | 21,091,736 | 67,376 |
| 3140W1-GU-1 | FNMA PASS THRU #FA1110 4.500 2054 09 | 04/21/2025 | STONEX FINANCIAL | | 14,276,599 | 15,173,999 | 39,832 |
| 3140W3-EN-5 | FNMA PASS THRU #FA2840 3.000 2053 11 | 10/16/2025 | WELLS FARGO SECURITIES | | 10,549,858 | 11,797,849 | 15,730 |
| 3140XB-NR-7 | FNMA PASS THRU #FM7599 3.500 2051 01 | 09/04/2025 | MORGAN STANLEY | | 18,007,482 | 19,630,027 | 7,634 |
| 3140XH-JK-4 | FNMA PASS THRU #FS2065 4.000 2052 06 | 09/29/2025 | J P MORGAN | | 12,234,905 | 12,836,622 | 41,362 |
| 3140XH-KL-0 | FNMA PASS THRU #FS2098 3.000 2050 12 | 08/26/2025 | SANTANDER INVESTMENTS | | 15,990,147 | 18,267,930 | 39,581 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|
| 3140XJ-4E-0 | FNMA PASS THRU #FS3520 4.500 2052 11 | 04/21/2025 | BAS-MERRILL LYNCH | | 9,227,931 | 9,806,760 | 25,743 |
| 3140XL-ZY-7 | FNMA PASS THRU #FS5258 4.000 2052 12 | 11/21/2025 | NOMURA | | 20,987,358 | 21,826,307 | 55,778 |
| 3140XM-C8-7 | FNMA PASS THRU #FS5494 3.000 2052 07 | 10/16/2025 | J P MORGAN | | 11,476,763 | 12,800,851 | 17,068 |
| 3140XQ-YW-1 | FNMA PASS THRU #FS8824 3.000 2052 06 | 10/16/2025 | MORGAN STANLEY | | 10,641,373 | 11,874,255 | 15,832 |
| 3140XR-QV-0 | FNMA PASS THRU #FS9467 3.000 2050 07 | 06/17/2025 | CITIGROUP GLOBAL MARKETS | | 8,660,300 | 9,970,932 | 14,125 |
| 3140XR-YF-6 | FNMA PASS THRU #FS9709 3.000 2051 11 | 06/18/2025 | GOLDMAN SACHS | | 11,687,764 | 13,395,718 | 21,210 |
| 31418D-MJ-8 | FNMA PASS THRU #MA3960 3.000 2050 03 | 06/16/2025 | WELLS FARGO SECURITIES | | 6,946,057 | 8,075,343 | 10,767 |
| 31418E-HJ-2 | FNMA PASS THRU #MA4732 4.000 2052 09 | 03/14/2025 | CANTOR FITZGERALD | | 3,533,224 | 3,793,747 | 6,744 |
| 31418E-J5-0 | FNMA PASS THRU #MA4783 4.000 2052 10 | 03/14/2025 | CANTOR FITZGERALD | | 14,716,840 | 15,798,680 | 28,087 |
| 31418E-MR-8 | FNMA PASS THRU #MA4867 4.500 2053 01 | 03/07/2025 | BAS-MERRILL LYNCH | | 8,862,309 | 9,246,621 | 10,402 |
| 31418E-PB-0 | FNMA PASS THRU #MA4917 4.500 2053 02 | 03/07/2025 | BAS-MERRILL LYNCH | | 19,893,326 | 20,654,979 | 23,237 |
| 3136BX-R9-7 | FNR 2025-81 NB (CMO) 4.750 2055 01 | 10/09/2025 | CITIGROUP GLOBAL MARKETS | | 4,917,124 | 4,928,483 | 9,104 |
| 1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC) | | | | | 421,370,478 | 457,910,642 | 894,390 |
| Asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated) | | | | | | | |
| 12564E-AA-0 | CIM 2021-J2 A1 CMO (144A 2.500 2051 04 | 07/17/2025 | BAS-MERRILL LYNCH | | 4,318,593 | 5,373,577 | 6,344 |
| 36264D-AB-2 | GSMBS 2021-PJ2 A2 CMO (1 2.500 2051 07 | 07/18/2025 | GOLDMAN SACHS | | 6,339,053 | 7,870,017 | 10,931 |
| 61774Y-AA-9 | MSRM 2023-1 A1 CMO (144A 4.000 2053 02 | 04/24/2025 | MORGAN STANLEY | | 3,668,751 | 4,055,269 | 10,814 |
| 74388P-AD-3 | PFMT 2025-3 A4 CMO (144A 5.500 2055 08 | 07/18/2025 | BAS-MERRILL LYNCH | | 13,007,986 | 13,033,061 | 55,753 |
| 74388T-AD-5 | PFMT 2025-6 A4 CMO (144A 5.000 2055 12 | 12/10/2025 | BAS-MERRILL LYNCH | | 19,896,952 | 20,000,000 | 44,444 |
| 75409X-AA-4 | RATE 2021-HB1 A1 CMO (14 2.500 2051 12 | 03/27/2025 | BAS-MERRILL LYNCH | | 10,753,142 | 13,306,286 | 24,949 |
| 74938D-AA-1 | RCKT 2021-3 A1 CMO (144A 2.500 2051 07 | 10/30/2025 | J P MORGAN | | 10,314,950 | 12,252,353 | 25,526 |
| 81749M-AE-7 | SEMT 2025-4 A5 CMO (144A 5.500 2055 04 | 04/16/2025 | WELLS FARGO SECURITIES | | 7,561,758 | 7,582,468 | 32,436 |
| 81743G-AB-2 | SEMT 2025-5 A2 CMO (144A 5.500 2055 06 | 05/08/2025 | WELLS FARGO SECURITIES | | 8,110,563 | 8,234,074 | 18,870 |
| 81743G-AE-6 | SEMT 2025-5 A5 CMO (144A 5.500 2055 06 | 05/08/2025 | WELLS FARGO SECURITIES | | 8,735,018 | 8,792,246 | 20,149 |
| 1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated) | | | | | 92,706,767 | 100,499,351 | 250,215 |
| 1889999999. Total - asset-backed securities (unaffiliated) | | | | | 759,424,607 | 808,381,356 | 1,698,997 |
| 1899999999. Total - asset-backed securities (affiliated) | | | | | 0 | 0 | 0 |
| 1909999997. Total - asset-backed securities - Part 3 | | | | | 759,424,607 | 808,381,356 | 1,698,997 |
| 1909999998. Total - asset-backed securities - Part 5 | | | | | 31,317,814 | 32,998,995 | 80,579 |
| 1909999999. Total - asset-backed securities | | | | | 790,742,421 | 841,380,351 | 1,779,576 |
| 2009999999. Total - issuer credit obligations and asset-backed securities | | | | | 4,852,288,816 | 4,891,696,351 | 16,948,496 |
| 4509999997. Total - preferred stocks - Part 3 | | | | | 0 | XXX | 0 |
| 4509999998. Total - preferred stocks - Part 5 | | | | | 0 | XXX | 0 |
| 4509999999. Total - preferred stocks | | | | | 0 | XXX | 0 |
| 5989999997. Total - common stocks - Part 3 | | | | | 0 | XXX | 0 |
| 5989999998. Total - common stocks - Part 5 | | | | | 0 | XXX | 0 |
| 5989999999. Total - common stocks | | | | | 0 | XXX | 0 |
| 5999999999. Total - preferred and common stocks | | | | | 0 | XXX | 0 |
| 6009999999 - Totals | | | | | 4,852,288,816 | XXX | 16,948,496 |

# 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 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Description | 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 (10+11-12) | 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 |
| Issuer credit obligations - U.S. government obligations (exempt from RBC) | | | | | | | | | | | | | | | | | | | |
| 12802R-AA-3 | CAL DIVE INT 4.930 | 08/01/2025 | REDEEMED | | 136,158 | 136,158 | 136,158 | 137,001 | 0 | (843) | 0 | (843) | 0 | 136,158 | 0 | 0 | 0 | 5,055 | 02/01/2027 |
| 88410X-AA-4 | THIRAX 1 LCC .968 | 10/14/2025 | REDEEMED | | 407,742 | 407,742 | 407,742 | 407,741 | 0 | 0 | 0 | 0 | 0 | 407,742 | 0 | 0 | 0 | 2,470 | 01/14/2033 |
| 912828-4V-9 | U S TREASURY BONDS 2.875 | 05/06/2025 | WELLS FARGO SECURITIES | | 14,462,697 | 14,855,000 | 16,802,457 | 15,817,797 | 0 | (87,104) | 0 | (87,104) | 0 | 15,730,693 | 0 | (1,267,996) | (1,267,996) | 302,591 | 08/15/2028 |
| 912810-EV-6 | U S TREASURY BONDS 6.875 | 08/15/2025 | MATURED | | 200,000 | 200,000 | 197,438 | 199,856 | 0 | 144 | 0 | 144 | 0 | 200,000 | 0 | 0 | 0 | 13,750 | 08/15/2025 |
| 91282C-AT-8 | U S TREASURY NOTES .250 | 10/31/2025 | MATURED | | 55,000,000 | 55,000,000 | 50,183,387 | 53,711,926 | 0 | 1,288,074 | 0 | 1,288,074 | 0 | 55,000,000 | 0 | 0 | 0 | 137,500 | 10/31/2025 |
| 91282B-ZC-7 | U S TREASURY NOTES 1.125 | 02/28/2025 | MATURED | | 30,000,000 | 30,000,000 | 27,792,288 | 29,806,936 | 0 | 193,064 | 0 | 193,064 | 0 | 30,000,000 | 0 | 0 | 0 | 168,750 | 02/28/2025 |
| 91282C-BZ-3 | U S TREASURY NOTES 1.250 | 06/23/2025 | BMO CAPITAL MARKETS | | 20,950,413 | 22,500,000 | 22,469,328 | 22,485,267 | 0 | 2,081 | 0 | 2,081 | 0 | 22,487,348 | 0 | (1,536,935) | (1,536,935) | 182,660 | 04/30/2028 |
| 91282C-BZ-3 | U S TREASURY NOTES 1.250 | 06/17/2025 | J P MORGAN CHASE SECURITIES INC | | 25,541,216 | 27,500,000 | 27,469,348 | 27,485,245 | 0 | 1,974 | 0 | 1,974 | 0 | 27,487,219 | 0 | (1,946,002) | (1,946,002) | 213,400 | 04/30/2028 |
| 91282C-CE-9 | U S TREASURY NOTES 1.250 | 03/07/2025 | J P MORGAN CHASE SECURITIES INC | | 17,923,177 | 19,500,000 | 19,477,226 | 19,488,252 | 0 | 595 | 0 | 595 | 0 | 19,488,847 | 0 | (1,565,670) | (1,565,670) | 66,964 | 05/31/2028 |
| 91282C-CE-9 | U S TREASURY NOTES 1.250 | 03/12/2025 | WELLS FARGO SECURITIES | | 45,889,481 | 50,000,000 | 49,894,731 | 49,947,401 | 0 | 2,854 | 0 | 2,854 | 0 | 49,950,255 | 0 | (4,060,774) | (4,060,774) | 175,996 | 05/31/2028 |
| 91282C-DZ-1 | U S TREASURY NOTES 1.500 | 02/15/2025 | MATURED | | 70,605,000 | 70,605,000 | 66,024,734 | 70,305,141 | 0 | 299,859 | 0 | 299,859 | 0 | 70,605,000 | 0 | 0 | 0 | 529,538 | 02/15/2025 |
| 91282C-ED-9 | U S TREASURY NOTES 1.750 | 03/15/2025 | MATURED | | 26,623,000 | 26,623,000 | 25,701,684 | 26,464,071 | 0 | 158,929 | 0 | 158,929 | 0 | 26,623,000 | 0 | 0 | 0 | 232,951 | 03/15/2025 |
| 912828-J2-7 | U S TREASURY NOTES 2.000 | 02/15/2025 | MATURED | | 26,623,000 | 26,623,000 | 25,821,279 | 26,531,842 | 0 | 91,158 | 0 | 91,158 | 0 | 26,623,000 | 0 | 0 | 0 | 266,230 | 02/15/2025 |
| 912828-M5-6 | U S TREASURY NOTES 2.250 | 11/15/2025 | MATURED | | 55,000,000 | 55,000,000 | 52,806,630 | 54,390,438 | 0 | 609,562 | 0 | 609,562 | 0 | 55,000,000 | 0 | 0 | 0 | 1,237,500 | 11/15/2025 |
| 912828-3V-0 | U S TREASURY NOTES 2.500 | 01/31/2025 | MATURED | | 4,500,000 | 4,500,000 | 4,316,324 | 4,492,560 | 0 | 7,440 | 0 | 7,440 | 0 | 4,500,000 | 0 | 0 | 0 | 56,250 | 01/31/2025 |
| 91282C-EH-0 | U S TREASURY NOTES 2.625 | 04/15/2025 | MATURED | | 62,000,000 | 62,000,000 | 60,019,285 | 61,733,670 | 0 | 266,330 | 0 | 266,330 | 0 | 62,000,000 | 0 | 0 | 0 | 813,750 | 04/15/2025 |
| 912828-4Z-0 | U S TREASURY NOTES 2.750 | 08/31/2025 | MATURED | | 39,000,000 | 39,000,000 | 38,543,099 | 38,899,798 | 0 | 100,202 | 0 | 100,202 | 0 | 39,000,000 | 0 | 0 | 0 | 1,072,500 | 08/31/2025 |
| 91282C-EU-1 | U S TREASURY NOTES 2.875 | 06/15/2025 | MATURED | | 40,000,000 | 40,000,000 | 38,372,009 | 39,698,924 | 0 | 301,076 | 0 | 301,076 | 0 | 40,000,000 | 0 | 0 | 0 | 575,000 | 06/15/2025 |
| 91282C-EY-3 | U S TREASURY NOTES 3.000 | 07/15/2025 | MATURED | | 47,000,000 | 47,000,000 | 45,656,251 | 46,709,149 | 0 | 290,851 | 0 | 290,851 | 0 | 47,000,000 | 0 | 0 | 0 | 1,410,000 | 07/15/2025 |
| 91282C-FK-2 | U S TREASURY NOTES 3.500 | 09/15/2025 | MATURED | | 50,000,000 | 50,000,000 | 48,984,543 | 49,732,687 | 0 | 267,313 | 0 | 267,313 | 0 | 50,000,000 | 0 | 0 | 0 | 1,750,000 | 09/15/2025 |
| 91282C-FP-1 | U S TREASURY NOTES 4.250 | 10/15/2025 | MATURED | | 20,000,000 | 20,000,000 | 19,707,880 | 19,887,501 | 0 | 112,499 | 0 | 112,499 | 0 | 20,000,000 | 0 | 0 | 0 | 850,000 | 10/15/2025 |
| 91282C-FW-6 | U S TREASURY NOTES 4.500 | 11/15/2025 | MATURED | | 50,000,000 | 50,000,000 | 50,394,699 | 50,119,516 | 0 | (119,516) | 0 | (119,516) | 0 | 50,000,000 | 0 | 0 | 0 | 2,250,000 | 11/15/2025 |
| 228027-AA-6 | VESSEL MANAGEMENT SERV 3.432 | 08/15/2025 | REDEEMED | | 60,000 | 60,000 | 60,000 | 59,371 | 0 | 629 | 0 | 629 | 0 | 60,000 | 0 | 0 | 0 | 1,544 | 08/15/2036 |
| 228027-AB-4 | VESSEL MANAGEMENT SERV 3.477 | 07/16/2025 | REDEEMED | | 80,000 | 80,000 | 80,000 | 79,999 | 0 | 1 | 0 | 1 | 0 | 80,000 | 0 | 0 | 0 | 2,086 | 01/16/2037 |
| 0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC) | | | | | 702,001,884 | 711,589,900 | 691,318,520 | 708,592,088 | 0 | 3,787,174 | 0 | 3,787,174 | 0 | 712,379,262 | 0 | (10,377,378) | (10,377,378) | 12,316,485 | XXX |
| Issuer credit obligations - non-U.S. sovereign jurisdiction securities | | | | | | | | | | | | | | | | | | | |
| 46513J-EV-9 | STATE OF ISRAEL 1.400 | 11/01/2025 | MATURED | | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 0 | 5,000,000 | 0 | 0 | 0 | 70,000 | 11/01/2025 |
| 0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities | | | | | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 0 | 5,000,000 | 0 | 0 | 0 | 70,000 | XXX |
| Issuer credit obligations - municipal bonds - general obligations (direct and guaranteed) | | | | | | | | | | | | | | | | | | | |
| 006449-HQ-8 | ADAMS CO SD #12 FIVE S 5.500 | 02/13/2025 | MORGAN STANLEY | | 576,532 | 535,000 | 694,227 | 608,622 | 0 | (2,154) | 0 | (2,154) | 0 | 606,468 | 0 | (29,936) | (29,936) | 4,822 | 12/15/2036 |
| 015303-AC-4 | ALEXANDRIA GO TAXABLE .800 | 06/15/2025 | MATURED | | 3,085,000 | 3,085,000 | 3,087,746 | 3,085,276 | 0 | (276) | 0 | (276) | 0 | 3,085,000 | 0 | 0 | 0 | 12,340 | 06/15/2025 |
| 033162-CT-3 | ANCHORAGE GO TAXABLE R .714 | 08/01/2025 | MATURED | | 300,000 | 300,000 | 300,000 | 300,000 | 0 | 0 | 0 | 0 | 0 | 300,000 | 0 | 0 | 0 | 2,142 | 08/01/2025 |
| 164555-BG-8 | ARAPAHOE CO SD #5 CHER 4.000 | 12/15/2025 | REDEEMED | | 16,085,000 | 16,085,000 | 17,023,721 | 16,198,906 | 0 | (113,906) | 0 | (113,906) | 0 | 16,085,000 | 0 | 0 | 0 | 643,400 | 12/15/2034 |
| 041826-S9-0 | ARLINGTON ISD GENERAL 4.000 | 04/17/2025 | REDEEMED | | 2,500,000 | 2,500,000 | 2,568,025 | 2,500,866 | 0 | (866) | 0 | (866) | 0 | 2,500,000 | 0 | 0 | 0 | 67,222 | 02/15/2035 |
| 052430-KY-0 | AUSTIN ISD GENERAL OBL 5.000 | 08/01/2025 | REDEEMED | | 10,390,000 | 10,390,000 | 12,513,093 | 10,530,782 | 0 | (140,782) | 0 | (140,782) | 0 | 10,390,000 | 0 | 0 | 0 | 519,500 | 08/01/2027 |
| 070329-K6-3 | BASTROP ISD GO REF S20 5.000 | 02/15/2025 | REDEEMED | | 2,500,000 | 2,500,000 | 2,892,825 | 2,505,823 | 0 | (5,823) | 0 | (5,823) | 0 | 2,500,000 | 0 | 0 | 0 | 62,500 | 02/15/2035 |
| 082744-DW-0 | BENTON & LINN CNTYS SD 4.000 | 02/18/2025 | HILLTOP SECURITIES | | 694,933 | 675,000 | 844,925 | 775,285 | 0 | (2,381) | 0 | (2,381) | 0 | 772,904 | 0 | (77,971) | (77,971) | 4,800 | 06/15/2036 |
| 091212-DT-4 | BIRMINGHAM PUBLIC SCHO 3.750 | 05/01/2025 | REDEEMED | | 4,700,000 | 4,700,000 | 4,703,666 | 4,699,903 | 0 | 97 | 0 | 97 | 0 | 4,700,000 | 0 | 0 | 0 | 88,125 | 05/01/2034 |
| 114889-WF-1 | BROWARD CO PARKS & LAN 5.000 | 01/01/2025 | MATURED | | 8,900,000 | 8,900,000 | 10,633,534 | 8,900,000 | 0 | 0 | 0 | 0 | 0 | 8,900,000 | 0 | 0 | 0 | 222,500 | 01/01/2025 |
| 139078-DF-3 | CANYONS SCHOOL DISTRIC 3.500 | 08/13/2025 | REDEEMED | | 6,250,000 | 6,250,000 | 6,433,563 | 6,259,405 | 0 | (9,405) | 0 | (9,405) | 0 | 6,250,000 | 0 | 0 | 0 | 144,618 | 06/15/2033 |
| 139884-AR-1 | CAPITAL CITY ECON DEV 5.000 | 06/15/2025 | MATURED | | 515,000 | 515,000 | 515,000 | 514,968 | 0 | 32 | 0 | 32 | 0 | 515,000 | 0 | 0 | 0 | 12,875 | 06/15/2025 |
| 145610-QQ-7 | CARROLLTON GO LTD REF 4.000 | 02/18/2025 | MIDDLEGATE SECURITIES | | 770,505 | 750,000 | 874,695 | 812,996 | 0 | (1,722) | 0 | (1,722) | 0 | 811,274 | 0 | (40,769) | (40,769) | 15,333 | 08/15/2034 |
| 14984P-DE-2 | CECIL CO GENERAL OBLIG 2.750 | 09/24/2025 | SIEBERT WILLIAMS SHANK & CO MUNI | | 230,697 | 230,000 | 226,893 | 228,233 | 0 | 265 | 0 | 265 | 0 | 228,498 | 0 | 2,199 | 2,199 | 7,274 | 08/01/2039 |
| 165573-R8-1 | CHESTER CO GENERAL OBL 4.000 | 02/26/2025 | FHN FINANCIAL | | 3,121,080 | 3,000,000 | 3,329,370 | 3,147,085 | 0 | (5,418) | 0 | (5,418) | 0 | 3,141,667 | 0 | (20,587) | (20,587) | 74,000 | 07/15/2032 |
| 165573-R8-1 | CHESTER CO GENERAL OBL 4.000 | 02/19/2025 | MORGAN STANLEY | | 2,070,180 | 2,000,000 | 2,219,580 | 2,098,056 | 0 | (3,157) | 0 | (3,157) | 0 | 2,094,899 | 0 | (24,719) | (24,719) | 47,778 | 07/15/2032 |
| 166394-BW-5 | CHESTERFIELD CO GO TAX .600 | 01/01/2025 | MATURED | | 5,935,000 | 5,935,000 | 5,935,000 | 5,935,000 | 0 | 0 | 0 | 0 | 0 | 5,935,000 | 0 | 0 | 0 | 17,805 | 01/01/2025 |
| 179390-PM-5 | CLACKAMAS CCD GO CABS .000 | 06/15/2025 | REDEEMED | | 350,505 | 500,000 | 224,470 | 343,479 | 0 | 7,026 | 0 | 7,026 | 0 | 350,505 | 0 | 0 | 0 | 0 | 06/15/2033 |
| 179390-PN-3 | CLACKAMAS CCD GO CABS .000 | 06/15/2025 | REDEEMED | | 809,667 | 1,155,000 | 518,526 | 793,458 | 0 | 16,209 | 0 | 16,209 | 0 | 809,667 | 0 | 0 | 0 | 0 | 06/15/2033 |
| 184540-7C-0 | CLEAR CREEK ISD GO REF 5.000 | 02/15/2025 | REDEEMED | | 3,255,000 | 3,255,000 | 3,800,571 | 3,262,622 | 0 | (7,622) | 0 | (7,622) | 0 | 3,255,000 | 0 | 0 | 0 | 81,375 | 02/15/2035 |
| 194475-RS-0 | COLLEGE STATION ISD GO 4.250 | 07/23/2025 | REDEEMED | | 975,000 | 975,000 | 1,073,982 | 975,019 | 0 | (19) | 0 | (19) | 0 | 975,000 | 0 | 0 | 0 | 38,905 | 08/15/2036 |
| 194740-HQ-2 | COLLIN CO GENERAL OBLI 4.000 | 09/08/2025 | REDEEMED | | 1,305,000 | 1,305,000 | 1,343,471 | 1,305,500 | 0 | (500) | 0 | (500) | 0 | 1,305,000 | 0 | 0 | 0 | 55,535 | 02/15/2034 |
| 208418-YK-3 | CONROE ISD GO REF S201 3.750 | 02/15/2025 | REDEEMED | | 13,175,000 | 13,175,000 | 13,327,040 | 13,176,425 | 0 | (1,425) | 0 | (1,425) | 0 | 13,175,000 | 0 | 0 | 0 | 247,031 | 02/15/2034 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identi-fication | Description | 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 (10+11-12) | 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 |
| 235308-E4-1 | DALLAS ISD GO TAXABLE 1.935 | 02/06/2025 | TENDERED 90.07 | | 8,106,120 | 9,000,000 | 9,000,000 | 9,000,000 | 0 | 0 | 0 | 0 | 0 | 9,000,000 | 0 | (893,880) | (893,880) | 92,880 | 08/15/2030 |
| 235308-J5-3 | DALLAS ISD GO TAXABLE 2.633 | 02/06/2025 | TENDERED 88.93 | | 13,397,154 | 15,065,000 | 15,065,000 | 15,065,000 | 0 | 0 | 0 | 0 | 0 | 15,065,000 | 0 | (1,667,846) | (1,667,846) | 211,553 | 02/15/2033 |
| 235308-J6-1 | DALLAS ISD GO TAXABLE 2.733 | 02/06/2025 | TENDERED 88.18 | | 6,476,821 | 7,345,000 | 7,345,000 | 7,345,000 | 0 | 0 | 0 | 0 | 0 | 7,345,000 | 0 | (868,179) | (868,179) | 107,061 | 02/15/2034 |
| 235308-D9-1 | DALLAS ISD GO TAXABLE 4.000 | 02/06/2025 | TENDERED | | 3,513,938 | 3,505,000 | 4,043,018 | 3,734,388 | 0 | (13,339) | 0 | (13,339) | 0 | 3,721,049 | 0 | (216,049) | (216,049) | 83,711 | 08/15/2027 |
| 235308-E3-3 | DALLAS ISD GO TAXABLE 4.000 | 02/06/2025 | TENDERED | | 10,309,037 | 10,290,000 | 12,000,301 | 11,272,783 | 0 | (31,633) | 0 | (31,633) | 0 | 11,241,150 | 0 | (951,150) | (951,150) | 238,557 | 08/15/2029 |
| 233087-QY-4 | DC EVEREST AREA SCHOOL 3.625 | 02/26/2025 | PIPER JAFFRAY | | 700,488 | 690,000 | 688,572 | 689,126 | 0 | 67 | 0 | 67 | 0 | 689,193 | 0 | 11,295 | 11,295 | 10,144 | 04/01/2037 |
| 250375-JV-5 | DESERT CCD GO TAXABLE .767 | 08/01/2025 | MATURED | | 200,000 | 200,000 | 200,000 | 200,000 | 0 | 0 | 0 | 0 | 0 | 200,000 | 0 | 0 | 0 | 1,534 | 08/01/2025 |
| 280659-TW-3 | EDINA ISD #273 GENERAL 4.000 | 02/01/2025 | REDEEMED | | 8,195,000 | 8,195,000 | 8,660,476 | 8,199,393 | 0 | (4,393) | 0 | (4,393) | 0 | 8,195,000 | 0 | 0 | 0 | 163,900 | 02/01/2033 |
| 280659-UA-9 | EDINA ISD #273 GENERAL 4.000 | 02/01/2025 | REDEEMED | | 9,410,000 | 9,410,000 | 9,819,241 | 9,413,771 | 0 | (3,771) | 0 | (3,771) | 0 | 9,410,000 | 0 | 0 | 0 | 188,200 | 02/01/2037 |
| 282726-HD-3 | EL CAMINO CCD GO TAXAB 2.422 | 08/01/2025 | REDEEMED | | 130,000 | 130,000 | 130,560 | 130,336 | 0 | (336) | 0 | (336) | 0 | 130,000 | 0 | 0 | 0 | 3,149 | 08/01/2037 |
| 283389-PS-7 | EL PASO CO SD#3 WIDEFI .980 | 12/01/2025 | MATURED | | 195,000 | 195,000 | 195,000 | 195,000 | 0 | 0 | 0 | 0 | 0 | 195,000 | 0 | 0 | 0 | 1,911 | 12/01/2025 |
| 34153Q-BW-5 | FLORIDA STATE BD OF ED 3.750 | 06/01/2025 | REDEEMED | | 14,715,000 | 14,715,000 | 15,106,566 | 14,734,303 | 0 | (19,303) | 0 | (19,303) | 0 | 14,715,000 | 0 | 0 | 0 | 275,906 | 06/01/2034 |
| 366155-F7-9 | GARLAND ISD GO REF S20 4.000 | 03/13/2025 | REDEEMED | | 6,500,000 | 6,500,000 | 6,662,175 | 6,502,011 | 0 | (2,011) | 0 | (2,011) | 0 | 6,500,000 | 0 | 0 | 0 | 150,222 | 02/15/2035 |
| 44256P-EQ-2 | HOWARD CO GENERAL OBLI 3.250 | 07/28/2025 | PNC CAPITAL MARKETS | | 868,252 | 880,000 | 938,247 | 891,231 | 0 | (5,749) | 0 | (5,749) | 0 | 885,482 | 0 | (17,230) | (17,230) | 27,329 | 02/15/2032 |
| 489819-BV-3 | KENOSHA GENERAL OBLIGA 3.000 | 09/15/2025 | LOOP CAPITAL MARKETS | | 1,788,255 | 1,750,000 | 1,869,840 | 1,830,204 | 0 | (10,484) | 0 | (10,484) | 0 | 1,819,720 | 0 | (31,465) | (31,465) | 54,688 | 03/01/2030 |
| 494656-P6-2 | KING & SNOHOMISH CO SD 4.000 | 11/06/2025 | REDEEMED | | 1,330,000 | 1,330,000 | 1,390,834 | 1,332,942 | 0 | (2,942) | 0 | (2,942) | 0 | 1,330,000 | 0 | 0 | 0 | 49,506 | 12/01/2031 |
| 498531-HK-1 | KLEIN ISD GO REF S2016 4.000 | 08/01/2025 | REDEEMED | | 3,850,000 | 3,850,000 | 4,301,259 | 3,881,829 | 0 | (31,829) | 0 | (31,829) | 0 | 3,850,000 | 0 | 0 | 0 | 154,000 | 08/01/2032 |
| 528878-VZ-1 | LEXINGTON & RICHLAND C 3.000 | 03/27/2025 | REDEEMED | | 7,000,000 | 7,000,000 | 7,056,420 | 7,000,824 | 0 | (824) | 0 | (824) | 0 | 7,000,000 | 0 | 0 | 0 | 120,167 | 03/01/2029 |
| 567137-R9-7 | MARICOPA CO ELEM SD #2 4.000 | 02/21/2025 | J P MORGAN CHASE SECURITIES INC | | 76,917 | 75,000 | 88,505 | 82,272 | 0 | (230) | 0 | (230) | 0 | 82,042 | 0 | (5,125) | (5,125) | 1,942 | 07/01/2035 |
| 567137-R7-1 | MARICOPA CO ELEM SD #2 5.000 | 02/14/2025 | CREWS & ASSOCIATES | | 215,358 | 200,000 | 257,212 | 230,633 | 0 | (864) | 0 | (864) | 0 | 229,769 | 0 | (14,411) | (14,411) | 6,306 | 07/01/2033 |
| 567137-R8-9 | MARICOPA CO ELEM SD #2 5.000 | 02/19/2025 | MORGAN STANLEY | | 134,336 | 125,000 | 160,173 | 143,851 | 0 | (554) | 0 | (554) | 0 | 143,298 | 0 | (8,961) | (8,961) | 3,976 | 07/01/2034 |
| 581664-DW-6 | MCKINNEY ISD GEN OBLIG 3.500 | 11/14/2025 | REDEEMED | | 2,100,000 | 2,100,000 | 2,192,610 | 2,101,229 | 0 | (1,229) | 0 | (1,229) | 0 | 2,100,000 | 0 | 0 | 0 | 91,671 | 02/15/2028 |
| 592240-US-2 | METRO PARK DISTRICT OF 4.000 | 02/27/2025 | DA DAVIDSON | | 1,014,210 | 1,000,000 | 1,118,840 | 1,025,238 | 0 | (2,053) | 0 | (2,053) | 0 | 1,023,185 | 0 | (8,975) | (8,975) | 9,667 | 12/01/2031 |
| 602409-JH-8 | MILWAUKEE METRO SEWER 3.500 | 11/20/2025 | REDEEMED | | 7,105,000 | 7,105,000 | 7,172,711 | 7,110,479 | 0 | (5,479) | 0 | (5,479) | 0 | 7,105,000 | 0 | 0 | 0 | 282,522 | 10/01/2032 |
| 613664-6N-6 | MONTGOMERY CO GENERAL 3.500 | 04/01/2025 | MATURED | | 1,200,000 | 1,200,000 | 1,290,372 | 1,200,000 | 0 | 0 | 0 | 0 | 0 | 1,200,000 | 0 | 0 | 0 | 21,000 | 04/01/2025 |
| 623040-JW-3 | MT SAN ANTONIO CCD GO 5.000 | 02/20/2025 | FIFTH THIRD SECURITIES | | 1,639,200 | 1,500,000 | 1,950,945 | 1,724,285 | 0 | (6,553) | 0 | (6,553) | 0 | 1,717,732 | 0 | (78,532) | (78,532) | 41,667 | 08/01/2034 |
| 639905-FU-7 | NEENAH JOINT SCH DIST 3.000 | 09/15/2025 | PIPER JAFFRAY | | 434,061 | 425,000 | 424,146 | 424,313 | 0 | 71 | 0 | 71 | 0 | 424,384 | 0 | 9,677 | 9,677 | 13,281 | 03/01/2034 |
| 639905-FV-5 | NEENAH JOINT SCH DIST 3.000 | 07/21/2025 | HEADLANDS (TD SEC AUTOMATED) | | 472,585 | 470,000 | 464,539 | 465,511 | 0 | 280 | 0 | 280 | 0 | 465,791 | 0 | 6,794 | 6,794 | 12,573 | 03/01/2035 |
| 64184P-JB-5 | NEW ALBANY LSD GO CABS .000 | 12/01/2025 | MATURED | | 470,000 | 470,000 | 443,577 | 464,603 | 0 | 5,397 | 0 | 5,397 | 0 | 470,000 | 0 | 0 | 0 | 0 | 12/01/2025 |
| 655867-J3-4 | NORFOLK GO TAXABLE REF .697 | 10/01/2025 | MATURED | | 7,535,000 | 7,535,000 | 7,535,000 | 7,535,000 | 0 | 0 | 0 | 0 | 0 | 7,535,000 | 0 | 0 | 0 | 52,519 | 10/01/2025 |
| 655867-J4-2 | NORFOLK GO TAXABLE REF .868 | 10/01/2025 | TENDERED 97.57 | | 365,903 | 375,000 | 364,860 | 375,000 | 0 | 413 | 10,140 | (9,727) | 0 | 365,273 | 0 | 629 | 629 | 3,382 | 10/01/2026 |
| 655867-J5-9 | NORFOLK GO TAXABLE REF .988 | 10/01/2025 | TENDERED 95.45 | | 3,555,550 | 3,725,000 | 3,534,466 | 3,725,000 | 0 | 3,814 | 190,534 | (186,720) | 0 | 3,538,280 | 0 | 17,270 | 17,270 | 38,234 | 10/01/2027 |
| 655867-J6-7 | NORFOLK GO TAXABLE REF 1.184 | 10/01/2025 | TENDERED 93.70 | | 1,873,920 | 2,000,000 | 1,856,140 | 2,000,000 | 0 | 1,881 | 143,860 | (141,979) | 0 | 1,858,021 | 0 | 15,899 | 15,899 | 24,601 | 10/01/2028 |
| 658256-5G-3 | NORTH CAROLINA GENERAL 1.500 | 11/06/2025 | TENDERED 89.58 | | 17,915,000 | 20,000,000 | 19,957,400 | 19,971,966 | 0 | 3,211 | 0 | 3,211 | 0 | 19,975,178 | 0 | (2,060,178) | (2,060,178) | 290,000 | 06/01/2032 |
| 658256-5L-2 | NORTH CAROLINA GENERAL 1.875 | 11/06/2025 | TENDERED 85.53 | | 17,105,800 | 20,000,000 | 19,959,400 | 19,969,201 | 0 | 2,214 | 0 | 2,214 | 0 | 19,971,415 | 0 | (2,865,615) | (2,865,615) | 362,500 | 06/01/2036 |
| 671130-RX-2 | OAK CREEK-FRANKLIN JOI 3.750 | 04/01/2025 | REDEEMED | | 2,445,000 | 2,445,000 | 2,506,590 | 2,446,622 | 0 | (1,622) | 0 | (1,622) | 0 | 2,445,000 | 0 | 0 | 0 | 45,844 | 04/01/2033 |
| 671130-RY-0 | OAK CREEK-FRANKLIN JOI 3.750 | 04/01/2025 | REDEEMED | | 2,950,000 | 2,950,000 | 3,024,311 | 2,951,957 | 0 | (1,957) | 0 | (1,957) | 0 | 2,950,000 | 0 | 0 | 0 | 55,313 | 04/01/2033 |
| 681181-UL-5 | OLMSTED CO GENERAL OBL 4.000 | 02/01/2025 | REDEEMED | | 1,615,000 | 1,615,000 | 1,728,260 | 1,616,084 | 0 | (1,084) | 0 | (1,084) | 0 | 1,615,000 | 0 | 0 | 0 | 32,300 | 02/01/2031 |
| 68608U-2Z-8 | OREGON GENERAL OBLIGAT 5.000 | 08/01/2025 | REDEEMED | | 2,250,000 | 2,250,000 | 2,639,520 | 2,292,447 | 0 | (42,447) | 0 | (42,447) | 0 | 2,250,000 | 0 | 0 | 0 | 112,500 | 08/01/2038 |
| 720390-YX-5 | PIERCE CO SD#003 PUYAL 5.000 | 12/12/2025 | REDEEMED | | 6,000,000 | 6,000,000 | 7,143,960 | 6,119,594 | 0 | (119,594) | 0 | (119,594) | 0 | 6,000,000 | 0 | 0 | 0 | 309,167 | 12/01/2033 |
| 742633-VG-2 | PRIOR LAKE SAVAGE ISD 3.000 | 07/28/2025 | ROBERT W BAIRD & CO | | 1,279,850 | 1,300,000 | 1,384,071 | 1,310,501 | 0 | (5,563) | 0 | (5,563) | 0 | 1,304,938 | 0 | (25,088) | (25,088) | 38,783 | 02/01/2031 |
| 752147-HJ-0 | RANCHO SANTIAGO CCD GO .734 | 09/01/2025 | MATURED | | 9,810,000 | 9,810,000 | 9,810,000 | 9,810,000 | 0 | 0 | 0 | 0 | 0 | 9,810,000 | 0 | 0 | 0 | 72,005 | 09/01/2025 |
| 779240-JJ-0 | ROUND ROCK ISD GO S201 4.000 | 12/18/2025 | REDEEMED | | 1,460,000 | 1,460,000 | 1,596,773 | 1,468,772 | 0 | (8,772) | 0 | (8,772) | 0 | 1,460,000 | 0 | 0 | 0 | 80,624 | 08/01/2034 |
| 783244-GF-7 | RUTHERFORD CO GENERAL 3.000 | 07/29/2025 | TD SECURITIES | | 5,725,435 | 5,935,000 | 6,159,224 | 5,967,512 | 0 | (15,023) | 0 | (15,023) | 0 | 5,952,490 | 0 | (227,055) | (227,055) | 147,880 | 04/01/2032 |
| 793181-JQ-2 | SAINT PETER ISD #508 G 4.000 | 02/01/2025 | REDEEMED | | 1,830,000 | 1,830,000 | 1,845,756 | 1,830,069 | 0 | (69) | 0 | (69) | 0 | 1,830,000 | 0 | 0 | 0 | 36,600 | 02/01/2039 |
| 795676-SR-7 | SALT LAKE CO GO S2015B 3.000 | 06/17/2025 | REDEEMED | | 1,365,000 | 1,365,000 | 1,349,999 | 1,356,497 | 0 | 394 | 0 | 394 | 0 | 1,356,891 | 0 | 8,109 | 8,109 | 20,703 | 12/15/2033 |
| 795676-SS-5 | SALT LAKE CO GO S2015B 3.000 | 06/17/2025 | REDEEMED | | 1,405,000 | 1,405,000 | 1,367,206 | 1,382,370 | 0 | 909 | 0 | 909 | 0 | 1,383,279 | 0 | 21,721 | 21,721 | 21,309 | 12/15/2034 |
| 795676-ST-3 | SALT LAKE CO GO S2015B 3.000 | 06/17/2025 | REDEEMED | | 1,445,000 | 1,445,000 | 1,390,148 | 1,410,606 | 0 | 1,227 | 0 | 1,227 | 0 | 1,411,833 | 0 | 33,167 | 33,167 | 21,916 | 12/15/2035 |
| 798186-N8-1 | SAN JOSE USD GO TAXABL .558 | 08/01/2025 | MATURED | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 0 | 0 | 0 | 5,580 | 08/01/2025 |
| 799038-NF-7 | SAN MATEO CO CCD GO FO 5.000 | 01/21/2025 | RBC CAPITAL MARKETS | | 617,681 | 570,000 | 742,727 | 656,716 | 0 | (1,042) | 0 | (1,042) | 0 | 655,675 | 0 | (37,994) | (37,994) | 11,163 | 09/01/2036 |
| 799038-NG-5 | SAN MATEO CO CCD GO FO 5.000 | 02/14/2025 | J P MORGAN CHASE SECURITIES INC | | 1,086,770 | 1,000,000 | 1,297,860 | 1,149,704 | 0 | (4,018) | 0 | (4,018) | 0 | 1,145,685 | 0 | (58,915) | (58,915) | 23,194 | 09/01/2037 |
| 799038-NK-6 | SAN MATEO CO CCD GO FO 5.000 | 02/19/2025 | PIPER JAFFRAY | | 1,263,635 | 1,170,000 | 1,313,465 | 1,241,797 | 0 | (1,890) | 0 | (1,890) | 0 | 1,239,907 | 0 | 23,729 | 23,729 | 27,463 | 09/01/2040 |
| 802088-LL-6 | SANTA FE PUBLIC SCHOOL 3.000 | 08/01/2025 | MATURED | | 2,475,000 | 2,475,000 | 2,503,809 | 2,475,000 | 0 | 0 | 0 | 0 | 0 | 2,475,000 | 0 | 0 | 0 | 74,250 | 08/01/2025 |
| 86024W-HH-6 | STEVENS POINT AREA PUB 3.500 | 03/04/2025 | LOOP CAPITAL MARKETS | | 2,136,449 | 2,105,000 | 2,101,990 | 2,103,066 | 0 | 182 | 0 | 182 | 0 | 2,103,248 | 0 | 33,200 | 33,200 | 31,517 | 04/01/2039 |
| 864813-Q9-4 | SUFFOLK GENERAL OBLIGA 2.750 | 07/29/2025 | RBC CAPITAL MARKETS | | 3,453,544 | 3,590,000 | 3,721,035 | 3,606,382 | 0 | (8,711) | 0 | (8,711) | 0 | 3,597,671 | 0 | (144,126) | (144,126) | 98,451 | 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 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identi-fication | Description | 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 (10+11-12) | 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 |
| 879709-7J-6 | TEMPE GENERAL OBLIGATI 5.000 | 07/21/2025 | MESIROW FINANCIAL | | 785,127 | 735,000 | 858,936 | 782,490 | 0 | (7,258) | 0 | (7,258) | 0 | 775,232 | 0 | 9,895 | 9,895 | 38,894 | 07/01/2036 |
| 902273-XY-2 | TYLER ISD GO CABS TXBL .000 | 02/15/2025 | MATURED | | 1,400,000 | 1,400,000 | 1,337,644 | 1,398,260 | 0 | 1,740 | 0 | 1,740 | 0 | 1,400,000 | 0 | 0 | 0 | 0 | 02/15/2025 |
| 939307-JH-8 | WASHINGTON CO SD#1J HI 5.000 | 02/24/2025 | MESIROW FINANCIAL | | 2,079,440 | 2,000,000 | 2,240,160 | 2,075,224 | 0 | (4,487) | 0 | (4,487) | 0 | 2,070,736 | 0 | 8,704 | 8,704 | 19,444 | 06/15/2036 |
| 93974D-RM-2 | WASHINGTON GENERAL OBL 5.000 | 08/01/2025 | REDEEMED | | 6,950,000 | 6,950,000 | 8,046,919 | 7,024,764 | 0 | (74,764) | 0 | (74,764) | 0 | 6,950,000 | 0 | 0 | 0 | 347,500 | 08/01/2036 |
| 969887-2F-4 | WILLIAMSON CO GO S2015 4.000 | 02/15/2025 | REDEEMED | | 4,260,000 | 4,260,000 | 4,380,814 | 4,261,528 | 0 | (1,528) | 0 | (1,528) | 0 | 4,260,000 | 0 | 0 | 0 | 85,200 | 02/15/2035 |
| 975673-BJ-2 | WINSTON SALEM GENERAL 3.250 | 07/28/2025 | PIPER JAFFRAY | | 3,149,492 | 3,165,000 | 3,284,321 | 3,183,721 | 0 | (7,594) | 0 | (7,594) | 0 | 3,176,126 | 0 | (26,635) | (26,635) | 68,004 | 06/01/2032 |
| 97705M-XD-2 | WISCONSIN GENERAL OBLI 2.444 | 02/12/2025 | TENDERED 92.54 | | 9,254,000 | 10,000,000 | 10,000,000 | 10,000,000 | 0 | 0 | 0 | 0 | 0 | 10,000,000 | 0 | (746,000) | (746,000) | 78,751 | 05/01/2030 |
| 97705M-XE-0 | WISCONSIN GENERAL OBLI 2.544 | 02/12/2025 | TENDERED 91.46 | | 6,681,299 | 7,305,000 | 7,305,000 | 7,305,000 | 0 | 0 | 0 | 0 | 0 | 7,305,000 | 0 | (623,701) | (623,701) | 59,882 | 05/01/2031 |
| 97705M-XF-7 | WISCONSIN GENERAL OBLI 2.614 | 02/12/2025 | TENDERED 90.24 | | 7,963,504 | 8,825,000 | 8,825,000 | 8,825,000 | 0 | 0 | 0 | 0 | 0 | 8,825,000 | 0 | (861,497) | (861,497) | 74,332 | 05/01/2032 |
| 97705M-TC-9 | WISCONSIN GENERAL OBLI 5.000 | 02/18/2025 | WELLS FARGO SECURITIES | | 1,637,340 | 1,500,000 | 1,951,695 | 1,768,097 | 0 | (6,449) | 0 | (6,449) | 0 | 1,761,649 | 0 | (124,309) | (124,309) | 22,500 | 05/01/2034 |
| 97705M-TD-7 | WISCONSIN GENERAL OBLI 5.000 | 02/19/2025 | PIPER JAFFRAY | | 816,045 | 750,000 | 972,090 | 881,944 | 0 | (3,236) | 0 | (3,236) | 0 | 878,708 | 0 | (62,663) | (62,663) | 11,354 | 05/01/2035 |
| 97705M-TE-5 | WISCONSIN GENERAL OBLI 5.000 | 02/27/2025 | BAS-MERRILL LYNCH | | 1,322,530 | 1,210,000 | 1,561,082 | 1,418,808 | 0 | (5,947) | 0 | (5,947) | 0 | 1,412,861 | 0 | (90,331) | (90,331) | 19,663 | 05/01/2036 |
| 97705M-TF-2 | WISCONSIN GENERAL OBLI 5.000 | 02/21/2025 | HILLTOP SECURITIES | | 1,413,659 | 1,300,000 | 1,672,034 | 1,521,438 | 0 | (5,858) | 0 | (5,858) | 0 | 1,515,580 | 0 | (101,921) | (101,921) | 20,403 | 05/01/2037 |
| 0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed) | | | | | 347,717,801 | 358,190,000 | 375,389,718 | 361,566,403 | 0 | (722,516) | 344,534 | (1,067,050) | 0 | 360,499,353 | 0 | (12,809,527) | (12,809,527) | 7,672,622 | XXX |
| Issuer credit obligations - municipal bonds - special revenue | | | | | | | | | | | | | | | | | | | |
| 115117-LW-1 | BROWARD CO WATER & SEW 4.000 | 11/26/2025 | REDEEMED | | 27,040,000 | 27,040,000 | 28,189,470 | 27,138,053 | 0 | (98,053) | 0 | (98,053) | 0 | 27,040,000 | 0 | 0 | 0 | 1,246,844 | 10/01/2033 |
| 139883-AA-0 | CAPITAL CITY ECONOMIC 5.000 | 12/30/2025 | REDEEMED | | 884,174 | 884,174 | 884,174 | 877,454 | 6,721 | (1) | 0 | 6,720 | 0 | 884,174 | 0 | 0 | 0 | 21,074 | 12/01/2027 |
| 162393-EM-0 | CHATTANOOGA ELEC REV R 4.000 | 09/01/2025 | REDEEMED | | 10,500,000 | 10,500,000 | 11,347,245 | 10,564,290 | 0 | (64,290) | 0 | (64,290) | 0 | 10,500,000 | 0 | 0 | 0 | 420,000 | 09/01/2029 |
| 196632-07-1 | COLORADO SPRINGS UTILI 5.000 | 02/13/2025 | RAMIREZ & CO INC | | 1,062,120 | 1,000,000 | 1,171,880 | 1,070,677 | 0 | (2,071) | 0 | (2,071) | 0 | 1,068,606 | 0 | (6,486) | (6,486) | 12,361 | 11/15/2037 |
| 24916T-AN-9 | DENVER CITY & CO WTR C 4.500 | 01/06/2025 | REDEEMED | | 1,000,000 | 1,000,000 | 1,145,790 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 0 | 0 | 0 | 2,625 | 12/15/2029 |
| 24916T-AP-4 | DENVER CITY & CO WTR C 4.500 | 01/06/2025 | REDEEMED | | 1,250,000 | 1,250,000 | 1,424,375 | 1,250,000 | 0 | 0 | 0 | 0 | 0 | 1,250,000 | 0 | 0 | 0 | 3,281 | 12/15/2030 |
| 24916T-AQ-2 | DENVER CITY & CO WTR C 4.500 | 01/06/2025 | REDEEMED | | 730,000 | 730,000 | 827,265 | 730,000 | 0 | 0 | 0 | 0 | 0 | 730,000 | 0 | 0 | 0 | 1,916 | 12/15/2031 |
| 24916T-AR-0 | DENVER CITY & CO WTR C 4.500 | 01/06/2025 | REDEEMED | | 915,000 | 915,000 | 1,032,038 | 915,000 | 0 | 0 | 0 | 0 | 0 | 915,000 | 0 | 0 | 0 | 2,402 | 12/15/2032 |
| 45204E-YF-9 | ILLINOIS FIN AUTH REV 5.000 | 04/01/2025 | TENDERED | | 7,768,350 | 7,500,000 | 7,658,625 | 7,812,817 | 0 | (42,131) | 115,717 | (157,849) | 0 | 7,654,968 | 0 | (154,968) | (154,968) | 565,225 | 07/01/2036 |
| 45528U-RH-6 | INDIANAPOLIS LOC PUB I 4.000 | 01/01/2025 | REDEEMED | | 2,055,000 | 2,055,000 | 2,115,088 | 2,055,000 | 0 | 0 | 0 | 0 | 0 | 2,055,000 | 0 | 0 | 0 | 41,100 | 01/01/2035 |
| 46246K-2G-6 | IOWA FINANCE AUTH ST G 5.000 | 08/01/2025 | REDEEMED | | 6,775,000 | 6,775,000 | 8,280,066 | 6,869,962 | 0 | (94,962) | 0 | (94,962) | 0 | 6,775,000 | 0 | 0 | 0 | 338,750 | 08/01/2032 |
| 557363-DB-1 | MADISON CO CAP RES COR 4.000 | 07/01/2025 | REDEEMED | | 2,845,000 | 2,845,000 | 2,887,134 | 2,847,513 | 0 | (2,513) | 0 | (2,513) | 0 | 2,845,000 | 0 | 0 | 0 | 113,800 | 07/01/2035 |
| 575829-DR-4 | MASSACHUSETTS CLEAN WA 5.000 | 02/06/2025 | REDEEMED | | 7,205,000 | 7,205,000 | 8,248,716 | 7,217,155 | 0 | (12,155) | 0 | (12,155) | 0 | 7,205,000 | 0 | 0 | 0 | 185,128 | 02/01/2037 |
| 59455T-4A-7 | MICHIGAN MUN BD AUTH C 5.000 | 10/01/2025 | MATURED | | 360,000 | 360,000 | 381,942 | 360,000 | 0 | 0 | 0 | 0 | 0 | 360,000 | 0 | 0 | 0 | 18,000 | 10/01/2025 |
| 646066-JN-1 | NEW JERSEY EDL FACS (P 5.000 | 07/01/2025 | REDEEMED | | 2,830,000 | 2,830,000 | 3,348,230 | 2,859,290 | 0 | (29,290) | 0 | (29,290) | 0 | 2,830,000 | 0 | 0 | 0 | 141,500 | 07/01/2034 |
| 64711N-WN-1 | NEW MEXICO FIN AUTH SR 3.500 | 06/01/2025 | REDEEMED | | 1,095,000 | 1,095,000 | 1,171,979 | 1,094,972 | 0 | 28 | 0 | 28 | 0 | 1,095,000 | 0 | 0 | 0 | 19,163 | 06/01/2030 |
| 662903-QB-2 | NORTH TEXAS MUNI WTR D 5.000 | 09/01/2025 | REDEEMED | | 11,310,000 | 11,310,000 | 13,207,026 | 11,451,730 | 0 | (141,730) | 0 | (141,730) | 0 | 11,310,000 | 0 | 0 | 0 | 565,500 | 09/01/2036 |
| 678908-3Z-5 | OKLAHOMA DEV OKLAHOMA 4.285 | 08/01/2025 | REDEEMED | | 1,153,708 | 1,153,708 | 1,153,708 | 1,153,657 | 0 | 51 | 0 | 51 | 0 | 1,153,708 | 0 | 0 | 0 | 37,208 | 02/01/2034 |
| 679111-ZS-6 | OKLAHOMA TURNPIKE AUTH .904 | 01/01/2025 | MATURED | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 2,000,000 | 0 | 0 | 0 | 9,040 | 01/01/2025 |
| 70917S-KW-2 | PENNSYLVANIA HIGHER ED 3.750 | 09/30/2025 | REDEEMED | | 2,135,000 | 2,135,000 | 2,286,414 | 2,135,641 | 0 | (641) | 0 | (641) | 0 | 2,135,000 | 0 | 0 | 0 | 66,496 | 12/01/2032 |
| 74526L-FC-2 | PUERTO RICO HOUSING FI 5.000 | 12/01/2025 | MATURED | | 1,000,000 | 1,000,000 | 1,205,770 | 1,037,431 | 0 | (37,431) | 0 | (37,431) | 0 | 1,000,000 | 0 | 0 | 0 | 50,000 | 12/01/2025 |
| 874461-KN-5 | TALLAHASSEE CONS UTIL 5.000 | 10/01/2025 | REDEEMED | | 1,805,000 | 1,805,000 | 2,035,047 | 1,830,953 | 0 | (25,953) | 0 | (25,953) | 0 | 1,805,000 | 0 | 0 | 0 | 90,250 | 10/01/2037 |
| 874461-KP-0 | TALLAHASSEE CONS UTIL 5.000 | 10/01/2025 | REDEEMED | | 2,195,000 | 2,195,000 | 2,471,680 | 2,226,233 | 0 | (31,233) | 0 | (31,233) | 0 | 2,195,000 | 0 | 0 | 0 | 109,750 | 10/01/2038 |
| 882117-2M-5 | TEXAS A & M PERM UNIV 4.000 | 07/01/2025 | REDEEMED | | 15,785,000 | 15,785,000 | 16,960,193 | 15,851,826 | 0 | (66,826) | 0 | (66,826) | 0 | 15,785,000 | 0 | 0 | 0 | 631,400 | 07/01/2032 |
| 882854-U5-9 | TEXAS WATER DEV BOARD 5.000 | 02/25/2025 | STIFEL NICOLAUS & CO INC | | 3,259,170 | 3,000,000 | 3,681,570 | 3,325,566 | 0 | (10,263) | 0 | (10,263) | 0 | 3,315,303 | 0 | (56,133) | (56,133) | 85,417 | 08/01/2032 |
| 882854-U6-7 | TEXAS WATER DEV BOARD 5.000 | 02/19/2025 | FHN FINANCIAL | | 2,723,263 | 2,525,000 | 3,085,828 | 2,793,248 | 0 | (7,513) | 0 | (7,513) | 0 | 2,785,735 | 0 | (62,472) | (62,472) | 69,788 | 08/01/2033 |
| 882854-U8-3 | TEXAS WATER DEV BOARD 5.000 | 02/21/2025 | ROBERT W BAIRD & CO | | 4,102,880 | 3,815,000 | 4,846,233 | 4,331,529 | 0 | (15,894) | 0 | (15,894) | 0 | 4,315,635 | 0 | (212,755) | (212,755) | 107,562 | 08/01/2035 |
| 882854-U9-1 | TEXAS WATER DEV BOARD 5.000 | 03/03/2025 | ROBERT W BAIRD & CO | | 1,500,797 | 1,395,000 | 1,682,412 | 1,533,051 | 0 | (4,970) | 0 | (4,970) | 0 | 1,528,081 | 0 | (27,284) | (27,284) | 41,269 | 08/01/2036 |
| 896576-NX-9 | TRINITY RIVER AUTH TEN 4.250 | 11/12/2025 | REDEEMED | | 595,000 | 595,000 | 650,240 | 594,979 | 0 | 21 | 0 | 21 | 0 | 595,000 | 0 | 0 | 0 | 32,382 | 08/01/2028 |
| 896576-NY-7 | TRINITY RIVER AUTH TEN 4.350 | 11/12/2025 | REDEEMED | | 620,000 | 620,000 | 677,865 | 619,976 | 0 | 24 | 0 | 24 | 0 | 620,000 | 0 | 0 | 0 | 34,537 | 08/01/2029 |
| 896576-PB-5 | TRINITY RIVER AUTH TEN 4.750 | 11/12/2025 | REDEEMED | | 705,000 | 705,000 | 707,686 | 705,000 | 0 | 0 | 0 | 0 | 0 | 705,000 | 0 | 0 | 0 | 42,883 | 08/01/2032 |
| 927749-JJ-1 | VIRGINIA BEACH WATER & 3.000 | 07/21/2025 | WELLS FARGO SECURITIES | | 1,935,635 | 1,940,000 | 2,038,494 | 1,958,457 | 0 | (5,815) | 0 | (5,815) | 0 | 1,952,642 | 0 | (17,007) | (17,007) | 47,045 | 10/01/2030 |
| 92818H-EH-0 | VIRGINIA PUBLIC SCH AU 3.000 | 09/15/2025 | ZIONS BANK | | 5,579,413 | 5,565,000 | 5,758,217 | 5,598,375 | 0 | (14,821) | 0 | (14,821) | 0 | 5,583,554 | 0 | (4,141) | (4,141) | 187,819 | 08/01/2030 |
| 92818H-BQ-3 | VIRGINIA PUBLIC SCH AU 3.500 | 08/01/2025 | REDEEMED | | 4,800,000 | 4,800,000 | 5,066,976 | 4,817,010 | 0 | (17,010) | 0 | (17,010) | 0 | 4,800,000 | 0 | 0 | 0 | 168,000 | 08/01/2032 |
| 92818G-BH-5 | VIRGINIA RESOURCES AUT 5.000 | 11/01/2025 | MATURED | | 40,000 | 40,000 | 41,908 | 40,000 | 0 | 0 | 0 | 0 | 0 | 40,000 | 0 | 0 | 0 | 2,000 | 11/01/2025 |
| 977123-X2-9 | WISCONSIN TRANSPORTATI 5.000 | 03/11/2025 | TENDERED | | 10,918,391 | 10,235,000 | 12,093,471 | 10,994,903 | 0 | (53,490) | 0 | (53,490) | 0 | 10,941,413 | 0 | (706,413) | (706,413) | 1,070,047 | 07/01/2038 |
| 977123-X3-7 | WISCONSIN TRANSPORTATI 5.000 | 03/11/2025 | TENDERED | | 11,589,247 | 10,890,000 | 12,828,420 | 11,683,478 | 0 | (55,832) | 0 | (55,832) | 0 | 11,627,645 | 0 | (737,645) | (737,645) | 1,110,647 | 07/01/2039 |
| 0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue | | | | | 160,067,148 | 157,492,883 | 174,593,175 | 161,345,225 | 6,721 | (834,764) | 115,717 | (943,760) | 0 | 160,401,465 | 0 | (1,985,305) | (1,985,305) | 7,692,208 | XXX |
| Issuer credit obligations - corporate bonds (unaffiliated) | | | | | | | | | | | | | | | | | | | |

# 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 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identi-fication | Description | | 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 (10+11-12) | 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 |
| 88579Y-AR-2 | 3M COMPANY | 3.000 | 08/07/2025 | MATURED | | 2,000,000 | 2,000,000 | 1,960,870 | 1,996,448 | 0 | 3,552 | 0 | 3,552 | 0 | 2,000,000 | 0 | 0 | 0 | 60,000 | 08/07/2025 |
| 002824-BB-5 | ABBOTT LABORATORIES | 2.950 | 03/15/2025 | MATURED | | 2,000,000 | 2,000,000 | 1,988,840 | 1,999,627 | 0 | 373 | 0 | 373 | 0 | 2,000,000 | 0 | 0 | 0 | 29,500 | 03/15/2025 |
| 002824-BM-1 | ABBOTT LABORATORIES | 3.875 | 09/15/2025 | MATURED | | 6,000,000 | 6,000,000 | 6,343,280 | 6,027,830 | 0 | (27,830) | 0 | (27,830) | 0 | 6,000,000 | 0 | 0 | 0 | 232,500 | 09/15/2025 |
| 00287Y-AQ-2 | ABBVIE INC | 3.600 | 05/14/2025 | MATURED | | 15,830,000 | 15,830,000 | 15,239,793 | 15,723,358 | 0 | 106,642 | 0 | 106,642 | 0 | 15,830,000 | 0 | 0 | 0 | 284,940 | 05/14/2025 |
| 005095-AA-2 | ACUSHNET CO (144A) | 7.375 | 11/24/2025 | REDEEMED | | 3,836,456 | 3,700,000 | 3,720,500 | 3,714,395 | 0 | (4,325) | 0 | (4,325) | 0 | 3,710,070 | 0 | 126,386 | 126,386 | 302,436 | 10/15/2028 |
| 00724F-AC-5 | ADOBE INC | 3.250 | 02/01/2025 | MATURED | | 8,525,000 | 8,525,000 | 8,722,075 | 8,524,904 | 0 | 96 | 0 | 96 | 0 | 8,525,000 | 0 | 0 | 0 | 138,531 | 02/01/2025 |
| 0010EP-AN-8 | AEP TEXAS INC | 3.850 | 10/01/2025 | MATURED | | 1,000,000 | 1,000,000 | 990,210 | 999,082 | 0 | 918 | 0 | 918 | 0 | 1,000,000 | 0 | 0 | 0 | 38,500 | 10/01/2025 |
| 02361D-AP-5 | AMEREN ILLINOIS | 3.250 | 03/01/2025 | MATURED | | 1,000,000 | 1,000,000 | 999,430 | 999,930 | 0 | 70 | 0 | 70 | 0 | 1,000,000 | 0 | 0 | 0 | 16,250 | 03/01/2025 |
| 025816-CA-5 | AMERICAN EXPRESS CO | 4.200 | 10/06/2025 | REDEEMED | | 5,000,000 | 5,000,000 | 4,988,900 | 4,998,243 | 0 | 1,295 | 0 | 1,295 | 0 | 4,999,539 | 0 | (461) | (461) | 192,500 | 11/06/2025 |
| 02665W-EF-4 | AMERICAN HONDA FINANCE | 4.600 | 04/17/2025 | MATURED | | 5,000,000 | 5,000,000 | 4,998,300 | 4,999,104 | 0 | 896 | 0 | 896 | 0 | 5,000,000 | 0 | 0 | 0 | 115,000 | 04/17/2025 |
| 03027X-AG-5 | AMERICAN TOWER CORP | 4.000 | 06/01/2025 | MATURED | | 1,000,000 | 1,000,000 | 992,280 | 999,559 | 0 | 441 | 0 | 441 | 0 | 1,000,000 | 0 | 0 | 0 | 20,000 | 06/01/2025 |
| 03040W-AL-9 | AMERICAN WATER CAPITAL | 3.400 | 03/01/2025 | MATURED | | 1,000,000 | 1,000,000 | 996,670 | 999,867 | 0 | 133 | 0 | 133 | 0 | 1,000,000 | 0 | 0 | 0 | 17,000 | 03/01/2025 |
| 035240-AL-4 | ANHEUSER-BUSCH INBEV W | 4.000 | 05/30/2025 | MAKE WHOLE CALL 100.00 | | 2,000,000 | 2,000,000 | 2,000,800 | 2,000,274 | 0 | (274) | 0 | (274) | 0 | 2,000,000 | 0 | 0 | 0 | 50,444 | 04/13/2028 |
| 035240-AQ-3 | ANHEUSER-BUSCH INBEV W | 4.750 | 05/29/2025 | TENDERED | | 5,057,800 | 5,000,000 | 5,817,900 | 5,368,573 | 0 | (38,295) | 0 | (38,295) | 0 | 5,330,278 | 0 | (330,278) | (330,278) | 260,335 | 01/23/2029 |
| 037735-CU-9 | APPALACHIAN POWER CO | 3.400 | 06/01/2025 | MATURED | | 1,000,000 | 1,000,000 | 996,450 | 999,787 | 0 | 213 | 0 | 213 | 0 | 1,000,000 | 0 | 0 | 0 | 17,000 | 06/01/2025 |
| 037833-AZ-3 | APPLE INC | 2.500 | 02/09/2025 | MATURED | | 1,000,000 | 1,000,000 | 1,018,609 | 1,000,386 | 0 | (386) | 0 | (386) | 0 | 1,000,000 | 0 | 0 | 0 | 12,500 | 02/09/2025 |
| 037833-BG-4 | APPLE INC | 3.200 | 05/13/2025 | MATURED | | 1,000,000 | 1,000,000 | 996,520 | 999,801 | 0 | 199 | 0 | 199 | 0 | 1,000,000 | 0 | 0 | 0 | 16,000 | 05/13/2025 |
| 038222-AJ-4 | APPLIED MATERIALS | 3.900 | 10/01/2025 | MATURED | | 157,000 | 157,000 | 164,588 | 157,517 | 0 | (517) | 0 | (517) | 0 | 157,000 | 0 | 0 | 0 | 6,123 | 10/01/2025 |
| 040555-CS-1 | ARIZONA PUBLIC SERVICE | 3.150 | 05/15/2025 | MATURED | | 500,000 | 500,000 | 518,516 | 500,465 | 0 | (465) | 0 | (465) | 0 | 500,000 | 0 | 0 | 0 | 7,875 | 05/15/2025 |
| 052769-AD-8 | AUTODESK INC | 4.375 | 06/15/2025 | MATURED | | 4,139,000 | 4,139,000 | 4,259,568 | 4,143,454 | 0 | (4,454) | 0 | (4,454) | 0 | 4,139,000 | 0 | 0 | 0 | 90,541 | 06/15/2025 |
| 053015-AE-3 | AUTOMATIC DATA PROCESS | 3.375 | 06/15/2025 | REDEEMED | | 1,000,000 | 1,000,000 | 998,910 | 999,876 | 0 | 21 | 0 | 21 | 0 | 999,897 | 0 | 103 | 103 | 25,313 | 09/15/2025 |
| 05329W-AM-4 | AUTONATION INC | 4.500 | 10/01/2025 | MATURED | | 1,000,000 | 1,000,000 | 1,018,160 | 1,001,120 | 0 | (1,120) | 0 | (1,120) | 0 | 1,000,000 | 0 | 0 | 0 | 45,000 | 10/01/2025 |
| 053332-AR-3 | AUTOZONE INC | 3.250 | 04/15/2025 | MATURED | | 2,000,000 | 2,000,000 | 2,004,570 | 1,999,882 | 0 | 118 | 0 | 118 | 0 | 2,000,000 | 0 | 0 | 0 | 32,500 | 04/15/2025 |
| 05348E-AW-9 | AVALONBAY COMMUNITIES | 3.500 | 11/15/2025 | MATURED | | 2,000,000 | 2,000,000 | 1,993,480 | 1,999,278 | 0 | 722 | 0 | 722 | 0 | 2,000,000 | 0 | 0 | 0 | 70,000 | 11/15/2025 |
| 05523U-AP-5 | BAE SYSTEMS HOLDINGS ( | 3.850 | 12/15/2025 | MATURED | | 2,000,000 | 2,000,000 | 1,976,400 | 1,997,295 | 0 | 2,705 | 0 | 2,705 | 0 | 2,000,000 | 0 | 0 | 0 | 77,000 | 12/15/2025 |
| 058498-AZ-9 | BALL CORP | 6.000 | 03/06/2025 | BAS-MERRILL LYNCH | | 2,032,500 | 2,000,000 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 2,000,000 | 0 | 32,500 | 32,500 | 82,000 | 06/15/2029 |
| 06051G-GZ-6 | BANK OF AMERICA CORP | 3.366 | 01/23/2025 | REDEEMED | | 3,000,000 | 3,000,000 | 3,004,960 | 2,999,989 | 0 | 11 | 0 | 11 | 0 | 3,000,000 | 0 | 0 | 0 | 50,490 | 01/23/2026 |
| 06051G-FS-3 | BANK OF AMERICA CORP | 3.875 | 08/01/2025 | MATURED | | 2,000,000 | 2,000,000 | 1,996,380 | 1,999,697 | 0 | 303 | 0 | 303 | 0 | 2,000,000 | 0 | 0 | 0 | 77,500 | 08/01/2025 |
| 06406H-DA-4 | BANK OF NEW YORK MELLO | 3.000 | 02/24/2025 | MATURED | | 1,000,000 | 1,000,000 | 997,860 | 999,916 | 0 | 84 | 0 | 84 | 0 | 1,000,000 | 0 | 0 | 0 | 15,000 | 02/24/2025 |
| 06406H-CQ-0 | BANK OF NEW YORK MELLO | 3.950 | 11/18/2025 | MATURED | | 1,000,000 | 1,000,000 | 1,095,401 | 1,013,838 | 0 | (13,838) | 0 | (13,838) | 0 | 1,000,000 | 0 | 0 | 0 | 39,500 | 11/18/2025 |
| 07177M-AB-9 | BAXALTA INC | 4.000 | 06/23/2025 | MATURED | | 596,000 | 596,000 | 591,155 | 595,711 | 0 | 289 | 0 | 289 | 0 | 596,000 | 0 | 0 | 0 | 11,920 | 06/23/2025 |
| 071813-BQ-1 | BAXTER INTERNATIONAL | 2.600 | 12/04/2025 | TENDERED 99.05 | | 3,962,000 | 4,000,000 | 3,993,280 | 3,998,722 | 0 | 678 | 0 | 678 | 0 | 3,999,401 | 0 | (37,401) | (37,401) | 136,644 | 08/15/2026 |
| 07274N-AX-1 | BAYER US FINANCE II LL | 2.850 | 04/15/2025 | MATURED | | 1,000,000 | 1,000,000 | 915,310 | 995,769 | 0 | 4,231 | 0 | 4,231 | 0 | 1,000,000 | 0 | 0 | 0 | 14,250 | 04/15/2025 |
| 07274N-AY-9 | BAYER US FINANCE II LL | 5.500 | 08/15/2025 | MATURED | | 1,000,000 | 1,000,000 | 1,067,160 | 1,006,704 | 0 | (6,704) | 0 | (6,704) | 0 | 1,000,000 | 0 | 0 | 0 | 55,000 | 08/15/2025 |
| 097023-BJ-3 | BOEING CO | 2.500 | 03/01/2025 | MATURED | | 1,000,000 | 1,000,000 | 985,920 | 999,696 | 0 | 304 | 0 | 304 | 0 | 1,000,000 | 0 | 0 | 0 | 12,500 | 03/01/2025 |
| 097023-BP-9 | BOEING CO | 2.600 | 10/30/2025 | MATURED | | 2,000,000 | 2,000,000 | 1,951,980 | 1,995,413 | 0 | 4,587 | 0 | 4,587 | 0 | 2,000,000 | 0 | 0 | 0 | 52,000 | 10/30/2025 |
| 097023-AM-7 | BOEING CO | 7.250 | 06/15/2025 | MATURED | | 1,500,000 | 1,500,000 | 1,991,205 | 1,526,207 | 0 | (26,207) | 0 | (26,207) | 0 | 1,500,000 | 0 | 0 | 0 | 54,375 | 06/15/2025 |
| 10112R-AZ-7 | BOSTON PROPERTIES LP | 3.200 | 01/15/2025 | MATURED | | 4,000,000 | 4,000,000 | 3,890,260 | 3,999,156 | 0 | 844 | 0 | 844 | 0 | 4,000,000 | 0 | 0 | 0 | 64,000 | 01/15/2025 |
| 10373Q-AB-6 | BP CAP MARKETS AMERICA | 3.796 | 09/21/2025 | MATURED | | 2,000,000 | 2,000,000 | 2,003,280 | 2,000,284 | 0 | (284) | 0 | (284) | 0 | 2,000,000 | 0 | 0 | 0 | 75,920 | 09/21/2025 |
| 110122-CP-1 | BRISTOL-MYERS SQUIBB | 3.400 | 11/18/2025 | TENDERED 98.57 | | 4,928,300 | 5,000,000 | 4,853,100 | 4,898,647 | 0 | 18,176 | 0 | 18,176 | 0 | 4,916,823 | 0 | 11,477 | 11,477 | 223,833 | 07/26/2029 |
| 110122-ED-6 | BRISTOL-MYERS SQUIBB | 4.950 | 12/02/2025 | MAKE WHOLE CALL | | 5,511,165 | 5,500,000 | 5,492,370 | 5,495,177 | 0 | 3,110 | 0 | 3,110 | 0 | 5,498,288 | 0 | 1,712 | 1,712 | 360,553 | 02/20/2026 |
| 11134L-AP-4 | BROADCOM CORP / CAYMAN | 3.125 | 01/15/2025 | MATURED | | 1,000,000 | 1,000,000 | 999,720 | 999,981 | 0 | 19 | 0 | 19 | 0 | 1,000,000 | 0 | 0 | 0 | 15,625 | 01/15/2025 |
| 11134L-AH-2 | BROADCOM CORP / CAYMAN | 3.875 | 10/23/2025 | MAKE WHOLE CALL | | 4,000,800 | 4,000,000 | 4,258,890 | 4,087,519 | 0 | (39,394) | 0 | (39,394) | 0 | 4,048,125 | 0 | (48,125) | (48,125) | 197,994 | 01/15/2027 |
| 115637-AS-9 | BROWN-FORMAN | 3.500 | 04/15/2025 | MATURED | | 6,000,000 | 6,000,000 | 5,997,960 | 5,999,236 | 0 | 764 | 0 | 764 | 0 | 6,000,000 | 0 | 0 | 0 | 105,000 | 04/15/2025 |
| 12189L-AV-3 | BURLINGTON NORTHERN SA | 3.000 | 04/01/2025 | MATURED | | 1,000,000 | 1,000,000 | 995,340 | 999,809 | 0 | 191 | 0 | 191 | 0 | 1,000,000 | 0 | 0 | 0 | 15,000 | 04/01/2025 |
| 14149Y-BE-7 | CARDINAL HEALTH | 3.750 | 09/15/2025 | MATURED | | 2,000,000 | 2,000,000 | 1,999,240 | 1,999,847 | 0 | 153 | 0 | 153 | 0 | 2,000,000 | 0 | 0 | 0 | 75,000 | 09/15/2025 |
| 14913U-AB-6 | CATERPILLAR FINANCIAL | 5.150 | 08/11/2025 | MATURED | | 20,000,000 | 20,000,000 | 19,997,800 | 19,998,152 | 0 | 1,848 | 0 | 1,848 | 0 | 20,000,000 | 0 | 0 | 0 | 1,030,000 | 08/11/2025 |
| 12505B-AD-2 | CBRE SERVICES INC | 4.875 | 05/28/2025 | MAKE WHOLE CALL | | 4,004,265 | 4,000,000 | 3,969,600 | 3,995,567 | 0 | 1,399 | 0 | 1,399 | 0 | 3,996,966 | 0 | 3,034 | 3,034 | 148,890 | 03/01/2026 |
| 03073E-AM-7 | CENCORA INC | 3.250 | 03/01/2025 | MATURED | | 2,000,000 | 2,000,000 | 2,000,420 | 1,999,836 | 0 | 164 | 0 | 164 | 0 | 2,000,000 | 0 | 0 | 0 | 32,500 | 03/01/2025 |
| 161175-AY-0 | CHARTER COMM OPT | 4.908 | 07/23/2025 | MATURED | | 231,000 | 231,000 | 249,773 | 231,865 | 0 | (865) | 0 | (865) | 0 | 231,000 | 0 | 0 | 0 | 11,337 | 07/23/2025 |
| 166498-AA-9 | CHESTERFIELD REINSURAN | 7.125 | 12/15/2025 | MAKE WHOLE CALL 100.00 | | 1,250,000 | 1,250,000 | 1,250,000 | 1,250,000 | 0 | 0 | 0 | 0 | 0 | 1,250,000 | 0 | 0 | 0 | 89,063 | 03/15/2043 |
| 166764-BD-1 | CHEVRON CORP | 3.326 | 11/17/2025 | MATURED | | 5,000,000 | 5,000,000 | 5,070,260 | 5,007,235 | 0 | (7,235) | 0 | (7,235) | 0 | 5,000,000 | 0 | 0 | 0 | 166,300 | 11/17/2025 |
| 125523-AV-2 | CIGNA GROUP | 3.250 | 04/15/2025 | MATURED | | 1,000,000 | 1,000,000 | 1,025,100 | 1,000,193 | 0 | (193) | 0 | (193) | 0 | 1,000,000 | 0 | 0 | 0 | 16,250 | 04/15/2025 |
| 125523-BZ-2 | CIGNA GROUP | 4.500 | 12/31/2025 | REDEEMED | | 653,000 | 653,000 | 708,943 | 661,918 | 0 | (8,918) | 0 | (8,918) | 0 | 653,000 | 0 | 0 | 0 | 39,670 | 02/25/2026 |
| 172967-JP-7 | CITIGROUP INC | 3.300 | 04/27/2025 | MATURED | | 1,000,000 | 1,000,000 | 998,140 | 999,868 | 0 | 132 | 0 | 132 | 0 | 1,000,000 | 0 | 0 | 0 | 16,500 | 04/27/2025 |
| 195869-AP-7 | COLONIAL PIPELINE CO ( | 3.750 | 09/29/2025 | REDEEMED | | 2,000,000 | 2,000,000 | 1,994,520 | 1,999,429 | 0 | 560 | 0 | 560 | 0 | 1,999,989 | 0 | 11 | 11 | 74,583 | 10/01/2025 |
| 198280-AF-6 | COLUMBIA PIPELINE GROU | 4.500 | 03/24/2025 | REDEEMED | | 2,000,000 | 2,000,000 | 2,007,770 | 2,000,021 | 0 | (174) | 0 | (174) | 0 | 1,999,847 | 0 | 153 | 153 | 28,250 | 06/01/2025 |
| 20030N-BN-0 | COMCAST CORP | 3.375 | 06/05/2025 | REDEEMED | | 1,000,000 | 1,000,000 | 1,016,620 | 1,000,951 | 0 | (951) | 0 | (951) | 0 | 1,000,000 | 0 | 0 | 0 | 27,188 | 08/15/2025 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identi-fication | Description | 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 (10+11-12) | 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 |
| 200339-DX-4 | COMERICA BANK 4.000 | 07/27/2025 | MATURED | | 1,125,000 | 1,125,000 | 1,118,785 | 1,124,544 | 0 | 456 | 0 | 456 | 0 | 1,125,000 | 0 | 0 | 0 | 45,000 | 07/27/2025 |
| 203372-AX-5 | COMMSCOPE INC (144A) 4.750 | 02/03/2025 | MAKE WHOLE CALL 100.00 | | 526,000 | 526,000 | 353,159 | 383,789 | 0 | 4,762 | 0 | 4,762 | 0 | 388,551 | 0 | 137,449 | 137,449 | 10,549 | 09/01/2029 |
| 21036P-AP-3 | CONSTELLATION BRANDS I 4.750 | 07/02/2025 | MAKE WHOLE CALL 100.00 | | 1,494,000 | 1,494,000 | 1,606,915 | 1,507,322 | 0 | (7,314) | 0 | (7,314) | 0 | 1,500,008 | 0 | (6,008) | (6,008) | 41,593 | 12/01/2025 |
| 224044-CE-5 | COX COMMUNICATIONS INC 3.850 | 02/01/2025 | MATURED | | 3,000,000 | 3,000,000 | 2,994,810 | 2,999,798 | 0 | 202 | 0 | 202 | 0 | 3,000,000 | 0 | 0 | 0 | 57,750 | 02/01/2025 |
| 12626P-AM-5 | CRH AMERICA INC (144A) 3.875 | 05/18/2025 | MATURED | | 3,000,000 | 3,000,000 | 3,049,220 | 3,000,779 | 0 | (779) | 0 | (779) | 0 | 3,000,000 | 0 | 0 | 0 | 58,125 | 05/18/2025 |
| 12648-HD-8 | CSX CORP 3.350 | 11/01/2025 | MATURED | | 1,000,000 | 1,000,000 | 1,008,760 | 1,000,674 | 0 | (674) | 0 | (674) | 0 | 1,000,000 | 0 | 0 | 0 | 33,500 | 11/01/2025 |
| 126650-CL-2 | CVS HEALTH CORP 3.875 | 07/20/2025 | MATURED | | 1,000,000 | 1,000,000 | 989,940 | 999,316 | 0 | 684 | 0 | 684 | 0 | 1,000,000 | 0 | 0 | 0 | 38,750 | 07/20/2025 |
| 126650-BV-1 | CVS LEASE PASS THRU CE 5.773 | 12/10/2025 | REDEEMED | | 355,547 | 355,547 | 368,646 | 361,621 | 0 | (6,074) | 0 | (6,074) | 0 | 355,547 | 0 | 0 | 0 | 11,216 | 01/10/2033 |
| 126650-BY-5 | CVS LEASE PASS THRU CE 5.926 | 12/10/2025 | REDEEMED | | 308,486 | 308,486 | 317,096 | 312,977 | 0 | (4,491) | 0 | (4,491) | 0 | 308,486 | 0 | 0 | 0 | 9,992 | 01/10/2034 |
| 126650-BP-4 | CVS LEASE PASS THRU CE 6.036 | 12/10/2025 | REDEEMED | | 310,972 | 310,972 | 334,701 | 319,529 | 0 | (8,557) | 0 | (8,557) | 0 | 310,972 | 0 | 0 | 0 | 10,257 | 12/10/2028 |
| 126650-BQ-2 | CVS LEASE PASS THRU CE 6.943 | 12/10/2025 | REDEEMED | | 109,112 | 109,112 | 125,752 | 114,272 | 0 | (5,160) | 0 | (5,160) | 0 | 109,112 | 0 | 0 | 0 | 4,147 | 01/10/2030 |
| 126650-BS-8 | CVS LEASE PASS THRU CE 7.507 | 12/10/2025 | REDEEMED | | 285,047 | 285,047 | 285,047 | 285,047 | 0 | 0 | 0 | 0 | 0 | 285,047 | 0 | 0 | 0 | 11,723 | 01/10/2032 |
| 233851-CB-8 | DAIMLER FINANCE NA LLC 3.500 | 08/03/2025 | MATURED | | 1,000,000 | 1,000,000 | 1,019,200 | 1,001,513 | 0 | (1,513) | 0 | (1,513) | 0 | 1,000,000 | 0 | 0 | 0 | 35,000 | 08/03/2025 |
| 235851-AQ-5 | DANAHER CORP 3.350 | 09/15/2025 | MATURED | | 10,630,000 | 10,630,000 | 10,828,431 | 10,641,945 | 0 | (11,945) | 0 | (11,945) | 0 | 10,630,000 | 0 | 0 | 0 | 356,105 | 09/15/2025 |
| 25470D-AK-5 | DISCOVERY COMMUNICATIO 3.450 | 03/15/2025 | MATURED | | 2,000,000 | 2,000,000 | 1,999,140 | 1,999,908 | 0 | 92 | 0 | 92 | 0 | 2,000,000 | 0 | 0 | 0 | 34,500 | 03/15/2025 |
| 25470D-BE-8 | DISCOVERY COMMUNICATIO 3.950 | 06/15/2025 | MATURED | | 1,760,000 | 1,760,000 | 1,748,366 | 1,759,109 | 0 | 891 | 0 | 891 | 0 | 1,760,000 | 0 | 0 | 0 | 34,760 | 06/15/2025 |
| 25470D-AL-3 | DISCOVERY COMMUNICATIO 4.900 | 06/24/2025 | TENDERED | | 2,001,620 | 2,000,000 | 2,093,600 | 2,011,830 | 0 | (6,167) | 0 | (6,167) | 0 | 2,005,663 | 0 | (5,663) | (5,663) | 85,292 | 03/11/2026 |
| 256677-AE-5 | DOLLAR GENERAL 3.875 | 09/30/2025 | MAKE WHOLE CALL 100.00 | | 4,000,000 | 4,000,000 | 4,010,720 | 4,002,430 | 0 | (2,726) | 0 | (2,726) | 0 | 3,999,705 | 0 | 295 | 295 | 148,542 | 04/15/2027 |
| 256677-AK-1 | DOLLAR GENERAL 4.625 | 12/16/2025 | MAKE WHOLE CALL | | 5,077,350 | 5,000,000 | 4,995,150 | 4,997,079 | 0 | 897 | 0 | 897 | 0 | 4,997,976 | 0 | 2,024 | 2,024 | 337,506 | 11/01/2027 |
| 256746-AG-3 | DOLLAR TREE 4.000 | 05/15/2025 | MATURED | | 2,000,000 | 2,000,000 | 1,997,980 | 1,999,732 | 0 | 268 | 0 | 268 | 0 | 2,000,000 | 0 | 0 | 0 | 40,000 | 05/15/2025 |
| 260003-AM-0 | DOVER CORP 3.150 | 11/15/2025 | MATURED | | 3,000,000 | 3,000,000 | 2,894,400 | 2,986,189 | 0 | 13,811 | 0 | 13,811 | 0 | 3,000,000 | 0 | 0 | 0 | 94,500 | 11/15/2025 |
| 260543-BJ-1 | DOW CHEMICAL CO 7.375 | 03/11/2025 | TENDERED | | 4,486,025 | 3,995,000 | 5,556,606 | 4,935,597 | 0 | (36,957) | 0 | (36,957) | 0 | 4,898,640 | 0 | (903,640) | (903,640) | 599,057 | 11/01/2029 |
| 23338V-AC-0 | DTE ELECTRIC CO 3.375 | 03/01/2025 | MATURED | | 1,000,000 | 1,000,000 | 998,610 | 999,912 | 0 | 88 | 0 | 88 | 0 | 1,000,000 | 0 | 0 | 0 | 16,875 | 03/01/2025 |
| 26444G-AC-7 | DUKE ENERGY FLORIDA PR 2.538 | 09/01/2025 | REDEEMED | | 757,648 | 757,648 | 758,258 | 757,888 | 0 | (240) | 0 | (240) | 0 | 757,648 | 0 | 0 | 0 | 14,185 | 09/01/2031 |
| 26614N-AC-6 | DUPONT DE NEMOURS INC 4.725 | 11/07/2025 | MAKE WHOLE CALL | | 9,874,515 | 9,656,000 | 10,900,976 | 10,301,556 | 0 | (147,287) | 0 | (147,287) | 0 | 10,154,269 | 0 | (498,269) | (498,269) | 688,762 | 11/15/2028 |
| 277432-AR-1 | EASTMAN CHEMICAL 3.800 | 03/15/2025 | MATURED | | 11,635,000 | 11,635,000 | 11,601,235 | 11,632,066 | 0 | 2,934 | 0 | 2,934 | 0 | 11,635,000 | 0 | 0 | 0 | 221,065 | 03/15/2025 |
| 532457-BH-0 | ELI LILLY 2.750 | 06/01/2025 | MATURED | | 1,414,000 | 1,414,000 | 1,348,461 | 1,409,639 | 0 | 4,361 | 0 | 4,361 | 0 | 1,414,000 | 0 | 0 | 0 | 19,443 | 06/01/2025 |
| 532457-AM-0 | ELI LILLY 7.125 | 06/01/2025 | MATURED | | 1,000,000 | 1,000,000 | 1,392,510 | 1,016,002 | 0 | (16,002) | 0 | (16,002) | 0 | 1,000,000 | 0 | 0 | 0 | 35,625 | 06/01/2025 |
| 26867L-AL-4 | EMD FINANCE LLC (144A) 3.250 | 03/19/2025 | MATURED | | 4,000,000 | 4,000,000 | 3,997,700 | 3,999,400 | 0 | 600 | 0 | 600 | 0 | 4,000,000 | 0 | 0 | 0 | 65,000 | 03/19/2025 |
| 291011-BG-8 | EMERSON ELECTRIC 3.150 | 06/01/2025 | MATURED | | 1,380,000 | 1,380,000 | 1,380,980 | 1,380,002 | 0 | (2) | 0 | (2) | 0 | 1,380,000 | 0 | 0 | 0 | 21,735 | 06/01/2025 |
| 29336U-AE-7 | ENLINK MIDSTREAM 4.150 | 06/01/2025 | MATURED | | 398,000 | 398,000 | 397,311 | 397,942 | 0 | 58 | 0 | 58 | 0 | 398,000 | 0 | 0 | 0 | 8,259 | 06/01/2025 |
| 29379V-BE-2 | ENTERPRISE PRODUCTS OP 3.750 | 02/15/2025 | MATURED | | 4,000,000 | 4,000,000 | 4,092,600 | 4,000,156 | 0 | (156) | 0 | (156) | 0 | 4,000,000 | 0 | 0 | 0 | 75,000 | 02/15/2025 |
| 26875P-AM-3 | EOG RESOURCES INC 3.150 | 04/01/2025 | MATURED | | 3,950,000 | 3,950,000 | 3,996,935 | 3,950,333 | 0 | (333) | 0 | (333) | 0 | 3,950,000 | 0 | 0 | 0 | 62,213 | 04/01/2025 |
| 26875P-AP-6 | EOG RESOURCES INC 4.150 | 12/24/2025 | REDEEMED | | 1,643,000 | 1,643,000 | 1,699,831 | 1,649,752 | 0 | (6,718) | 0 | (6,718) | 0 | 1,643,035 | 0 | (35) | (35) | 98,299 | 01/15/2026 |
| 26884T-AP-7 | ERAC USA FINANCE LLC ( 3.800 | 11/01/2025 | MATURED | | 2,000,000 | 2,000,000 | 1,996,220 | 1,999,546 | 0 | 454 | 0 | 454 | 0 | 2,000,000 | 0 | 0 | 0 | 76,000 | 11/01/2025 |
| 95709T-AL-4 | EVERGY KANSAS CENTRAL 3.250 | 12/01/2025 | MATURED | | 3,000,000 | 3,000,000 | 2,999,970 | 3,000,000 | 0 | 0 | 0 | 0 | 0 | 3,000,000 | 0 | 0 | 0 | 97,500 | 12/01/2025 |
| 485134-BP-4 | EVERGY METRO 3.650 | 08/15/2025 | MATURED | | 1,000,000 | 1,000,000 | 996,440 | 999,707 | 0 | 293 | 0 | 293 | 0 | 1,000,000 | 0 | 0 | 0 | 36,500 | 08/15/2025 |
| 30231G-AF-9 | EXXON MOBIL CORP 2.709 | 03/06/2025 | MATURED | | 3,500,000 | 3,500,000 | 3,481,355 | 3,498,947 | 0 | 1,053 | 0 | 1,053 | 0 | 3,500,000 | 0 | 0 | 0 | 47,408 | 03/06/2025 |
| 337738-AP-3 | FISERV INC 3.850 | 06/01/2025 | MATURED | | 3,045,000 | 3,045,000 | 3,140,270 | 3,047,069 | 0 | (2,069) | 0 | (2,069) | 0 | 3,045,000 | 0 | 0 | 0 | 58,616 | 06/01/2025 |
| 340711-AW-0 | FLORIDA GAS TRANSMISSI 4.350 | 06/27/2025 | REDEEMED | | 2,000,000 | 2,000,000 | 1,984,570 | 1,998,939 | 0 | 877 | 0 | 877 | 0 | 1,999,816 | 0 | 184 | 184 | 82,650 | 07/15/2025 |
| 341081-FM-4 | FLORIDA POWER & LIGHT 3.125 | 12/01/2025 | MATURED | | 4,500,000 | 4,500,000 | 4,472,929 | 4,494,929 | 0 | 5,071 | 0 | 5,071 | 0 | 4,500,000 | 0 | 0 | 0 | 140,625 | 12/01/2025 |
| 343412-AF-9 | FLUOR CORP 4.250 | 04/22/2025 | JEFFERIES & CO INC | | 955,000 | 1,000,000 | 940,000 | 951,980 | 4,943 | 3,307 | 0 | 8,250 | 0 | 960,230 | 0 | (5,230) | (5,230) | 25,736 | 09/15/2028 |
| 302491-AW-5 | FMC CORP 5.150 | 06/06/2025 | MAKE WHOLE CALL | | 5,032,800 | 5,000,000 | 4,998,100 | 4,998,781 | 0 | 431 | 0 | 431 | 0 | 4,999,212 | 0 | 788 | 788 | 174,425 | 05/18/2026 |
| 34964C-AA-4 | FORTUNE BRANDS INNOVAT 4.000 | 06/15/2025 | MATURED | | 7,000,000 | 7,000,000 | 7,068,640 | 7,001,939 | 0 | (1,939) | 0 | (1,939) | 0 | 7,000,000 | 0 | 0 | 0 | 140,000 | 06/15/2025 |
| 37045X-AZ-9 | GENERAL MOTORS FINANCI 4.300 | 07/13/2025 | MATURED | | 1,000,000 | 1,000,000 | 1,010,160 | 1,000,453 | 0 | (453) | 0 | (453) | 0 | 1,000,000 | 0 | 0 | 0 | 43,000 | 07/13/2025 |
| 37331N-AH-4 | GEORGIA-PACIFIC CORP ( 3.600 | 03/01/2025 | MATURED | | 3,742,000 | 3,742,000 | 3,709,501 | 3,740,820 | 0 | 1,180 | 0 | 1,180 | 0 | 3,742,000 | 0 | 0 | 0 | 67,356 | 03/01/2025 |
| 377372-AM-9 | GLAXOSMITHKLINE CAPITA 3.625 | 05/15/2025 | MATURED | | 1,500,000 | 1,500,000 | 1,610,531 | 1,508,037 | 0 | (8,037) | 0 | (8,037) | 0 | 1,500,000 | 0 | 0 | 0 | 27,188 | 05/15/2025 |
| 361841-AJ-8 | GLP CAP LP/FIN II 5.250 | 03/03/2025 | MAKE WHOLE CALL 100.00 | | 3,000,000 | 3,000,000 | 3,042,960 | 3,002,946 | 0 | (1,416) | 0 | (1,416) | 0 | 3,001,530 | 0 | (1,530) | (1,530) | 40,250 | 06/01/2025 |
| 38148L-AC-0 | GOLDMAN SACHS GROUP 3.500 | 01/23/2025 | MATURED | | 2,000,000 | 2,000,000 | 2,020,280 | 1,999,992 | 0 | 8 | 0 | 8 | 0 | 2,000,000 | 0 | 0 | 0 | 35,000 | 01/23/2025 |
| 38143U-8H-7 | GOLDMAN SACHS GROUP 3.750 | 11/25/2025 | REDEEMED | | 1,000,000 | 1,000,000 | 997,690 | 999,651 | 0 | 192 | 0 | 192 | 0 | 999,843 | 0 | 157 | 157 | 46,875 | 02/25/2026 |
| 38148L-AE-6 | GOLDMAN SACHS GROUP 3.750 | 05/22/2025 | MATURED | | 500,000 | 500,000 | 530,777 | 500,898 | 0 | (898) | 0 | (898) | 0 | 500,000 | 0 | 0 | 0 | 9,375 | 05/22/2025 |
| 39121J-AH-3 | GREAT RIVER ENERGY (14 4.478 | 07/01/2025 | REDEEMED | | 696,000 | 696,000 | 696,000 | 696,002 | 0 | (2) | 0 | (2) | 0 | 696,000 | 0 | 0 | 0 | 31,167 | 07/01/2030 |
| 404030-AJ-7 | H&E EQUIPMENT SERVICES 3.875 | 06/03/2025 | REDEEMED | | 959,206 | 950,000 | 821,750 | 852,534 | 0 | 9,208 | 0 | 9,208 | 0 | 861,742 | 0 | 97,463 | 97,463 | 17,179 | 12/15/2028 |
| 412822-AD-0 | HARLEY-DAVIDSON 3.500 | 07/28/2025 | MATURED | | 1,000,000 | 1,000,000 | 994,490 | 999,608 | 0 | 392 | 0 | 392 | 0 | 1,000,000 | 0 | 0 | 0 | 35,000 | 07/28/2025 |
| 427866-AU-2 | HERSHEY COMPANY 3.200 | 08/21/2025 | MATURED | | 1,000,000 | 1,000,000 | 1,000,340 | 1,000,021 | 0 | (21) | 0 | (21) | 0 | 1,000,000 | 0 | 0 | 0 | 32,000 | 08/21/2025 |
| 428291-AM-0 | HEXCEL CORP 4.950 | 03/14/2025 | MAKE WHOLE CALL | | 2,001,120 | 2,000,000 | 2,010,370 | 1,994,340 | 6,023 | (339) | 0 | 5,684 | 0 | 2,000,024 | 0 | (24) | (24) | 58,595 | 08/15/2025 |
| 437076-BK-7 | HOME DEPOT INC 3.350 | 09/15/2025 | MATURED | | 4,000,000 | 4,000,000 | 4,095,224 | 4,007,553 | 0 | (7,553) | 0 | (7,553) | 0 | 4,000,000 | 0 | 0 | 0 | 134,000 | 09/15/2025 |
| 44107T-AV-8 | HOST HOTELS & RESORTS 4.000 | 05/22/2025 | REDEEMED | | 1,000,000 | 1,000,000 | 998,380 | 999,879 | 0 | 64 | 0 | 64 | 0 | 999,943 | 0 | 57 | 57 | 17,444 | 06/15/2025 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Description | 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 (10+11-12) | 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 |
| 013817-AJ-0 | HOWMET AEROSPACE INC 5.900 | 12/03/2025 | MAKE WHOLE CALL | | 2,047,160 | 2,000,000 | 1,993,700 | 1,998,836 | 0 | 378 | 0 | 378 | 0 | 1,999,214 | 0 | 786 | 786 | 205,149 | 02/01/2027 |
| 446150-AM-6 | HUNTINGTON BANCSHARES 4.000 | 05/15/2025 | MATURED | | 2,000,000 | 2,000,000 | 1,993,720 | 1,999,467 | 0 | 533 | 0 | 533 | 0 | 2,000,000 | 0 | 0 | 0 | 40,000 | 05/15/2025 |
| 878055-AE-2 | HUNTINGTON NATIONAL BA 4.600 | 02/27/2025 | MATURED | | 3,000,000 | 3,000,000 | 2,981,250 | 2,999,291 | 0 | 709 | 0 | 709 | 0 | 3,000,000 | 0 | 0 | 0 | 69,000 | 02/27/2025 |
| 448579-AF-9 | HYATT HOTELS 4.850 | 12/15/2025 | REDEEMED | | 2,000,000 | 2,000,000 | 1,998,400 | 1,999,627 | 0 | 32 | 0 | 32 | 0 | 1,999,660 | 0 | 341 | 341 | 121,250 | 03/15/2026 |
| 458140-AS-9 | INTEL CORP 3.700 | 07/29/2025 | MATURED | | 1,000,000 | 1,000,000 | 998,510 | 999,876 | 0 | 124 | 0 | 124 | 0 | 1,000,000 | 0 | 0 | 0 | 37,000 | 07/29/2025 |
| 461070-AM-6 | INTERSTATE POWER & LIG 3.400 | 08/15/2025 | MATURED | | 2,000,000 | 2,000,000 | 2,035,569 | 2,002,614 | 0 | (2,614) | 0 | (2,614) | 0 | 2,000,000 | 0 | 0 | 0 | 68,000 | 08/15/2025 |
| 46849L-TC-5 | JACKSON NATIONAL LIFE 3.875 | 06/11/2025 | MATURED | | 3,500,000 | 3,500,000 | 3,530,472 | 3,502,607 | 0 | (2,607) | 0 | (2,607) | 0 | 3,500,000 | 0 | 0 | 0 | 67,813 | 06/11/2025 |
| 832696-AK-4 | JM SMUCKER CO 3.500 | 03/15/2025 | MATURED | | 1,000,000 | 1,000,000 | 999,750 | 999,920 | 0 | 80 | 0 | 80 | 0 | 1,000,000 | 0 | 0 | 0 | 17,500 | 03/15/2025 |
| 24422E-UE-7 | JOHN DEERE CAPITAL COR 3.450 | 03/13/2025 | MATURED | | 2,000,000 | 2,000,000 | 1,999,380 | 1,999,838 | 0 | 162 | 0 | 162 | 0 | 2,000,000 | 0 | 0 | 0 | 34,500 | 03/13/2025 |
| 24422E-WS-4 | JOHN DEERE CAPITAL COR 5.150 | 03/03/2025 | MATURED | | 10,000,000 | 10,000,000 | 9,993,600 | 9,997,926 | 0 | 2,074 | 0 | 2,074 | 0 | 10,000,000 | 0 | 0 | 0 | 257,500 | 03/03/2025 |
| 46625H-KC-3 | JPMORGAN CHASE & CO 3.125 | 01/23/2025 | MATURED | | 1,000,000 | 1,000,000 | 997,780 | 999,958 | 0 | 42 | 0 | 42 | 0 | 1,000,000 | 0 | 0 | 0 | 15,625 | 01/23/2025 |
| 46625H-MN-7 | JPMORGAN CHASE & CO 3.900 | 07/15/2025 | MATURED | | 1,000,000 | 1,000,000 | 1,014,050 | 1,000,530 | 0 | (530) | 0 | (530) | 0 | 1,000,000 | 0 | 0 | 0 | 39,000 | 07/15/2025 |
| 491674-BK-2 | KENTUCKY UTILITIES 3.300 | 10/01/2025 | MATURED | | 2,000,000 | 2,000,000 | 1,999,140 | 1,999,859 | 0 | 141 | 0 | 141 | 0 | 2,000,000 | 0 | 0 | 0 | 66,000 | 10/01/2025 |
| 49177J-AB-8 | KENVUE INC 5.500 | 03/22/2025 | MATURED | | 5,000,000 | 5,000,000 | 4,998,150 | 4,998,850 | 0 | 1,150 | 0 | 1,150 | 0 | 5,000,000 | 0 | 0 | 0 | 137,500 | 03/22/2025 |
| 26138E-AS-8 | KEURIG DR PEPPER INC 3.400 | 11/15/2025 | MATURED | | 2,000,000 | 2,000,000 | 1,988,060 | 1,998,735 | 0 | 1,265 | 0 | 1,265 | 0 | 2,000,000 | 0 | 0 | 0 | 68,000 | 11/15/2025 |
| 49327M-2K-9 | KEY BANK NA 3.300 | 06/01/2025 | MATURED | | 1,700,000 | 1,700,000 | 1,690,455 | 1,699,464 | 0 | 536 | 0 | 536 | 0 | 1,700,000 | 0 | 0 | 0 | 28,050 | 06/01/2025 |
| 49326E-EH-2 | KEYCORP 4.150 | 10/29/2025 | MATURED | | 1,000,000 | 1,000,000 | 1,096,705 | 1,014,536 | 0 | (14,536) | 0 | (14,536) | 0 | 1,000,000 | 0 | 0 | 0 | 41,500 | 10/29/2025 |
| 494368-BR-3 | KIMBERLY-CLARK 3.050 | 08/15/2025 | MATURED | | 2,000,000 | 2,000,000 | 2,054,223 | 2,006,346 | 0 | (6,346) | 0 | (6,346) | 0 | 2,000,000 | 0 | 0 | 0 | 61,000 | 08/15/2025 |
| 49446R-AU-3 | KIMCO REALTY OP LLC 3.300 | 02/01/2025 | MATURED | | 1,000,000 | 1,000,000 | 998,430 | 999,942 | 0 | 58 | 0 | 58 | 0 | 1,000,000 | 0 | 0 | 0 | 16,500 | 02/01/2025 |
| 413875-AR-6 | L3HARRIS TECH INC 3.832 | 04/27/2025 | MATURED | | 3,000,000 | 3,000,000 | 2,985,720 | 2,998,935 | 0 | 1,065 | 0 | 1,065 | 0 | 3,000,000 | 0 | 0 | 0 | 57,480 | 04/27/2025 |
| 50540R-AQ-5 | LABORATORY CORP 3.600 | 02/01/2025 | MATURED | | 1,125,000 | 1,125,000 | 1,141,973 | 1,124,999 | 0 | 1 | 0 | 1 | 0 | 1,125,000 | 0 | 0 | 0 | 20,250 | 02/01/2025 |
| 538034-AN-9 | LIVE NATION ENTERTAINM 5.625 | 11/08/2025 | REDEEMED | | 500,000 | 500,000 | 501,250 | 499,951 | 0 | 49 | 0 | 49 | 0 | 500,000 | 0 | 0 | 0 | 32,266 | 03/15/2026 |
| 546676-AW-7 | LOUISVILLE GAS & ELECT 3.300 | 10/01/2025 | MATURED | | 4,000,000 | 4,000,000 | 4,017,880 | 4,000,891 | 0 | (891) | 0 | (891) | 0 | 4,000,000 | 0 | 0 | 0 | 132,000 | 10/01/2025 |
| 548661-DH-7 | LOWES COMPANIES 3.375 | 09/15/2025 | MATURED | | 1,000,000 | 1,000,000 | 1,000,170 | 1,000,010 | 0 | (10) | 0 | (10) | 0 | 1,000,000 | 0 | 0 | 0 | 33,750 | 09/15/2025 |
| 55279H-AK-6 | MANUFACTURERS & TRADER 2.900 | 02/06/2025 | MATURED | | 2,000,000 | 2,000,000 | 1,952,960 | 1,999,285 | 0 | 715 | 0 | 715 | 0 | 2,000,000 | 0 | 0 | 0 | 29,000 | 02/06/2025 |
| 571903-AP-8 | MARRIOTT INTERNATIONAL 3.750 | 10/01/2025 | MATURED | | 2,000,000 | 2,000,000 | 1,977,520 | 1,997,918 | 0 | 2,082 | 0 | 2,082 | 0 | 2,000,000 | 0 | 0 | 0 | 75,000 | 10/01/2025 |
| 571903-AW-3 | MARRIOTT INTERNATIONAL 3.750 | 03/15/2025 | MATURED | | 3,000,000 | 3,000,000 | 2,993,130 | 2,999,549 | 0 | 451 | 0 | 451 | 0 | 3,000,000 | 0 | 0 | 0 | 56,250 | 03/15/2025 |
| 571676-AA-3 | MARS INC (144A) 2.700 | 04/01/2025 | MATURED | | 11,000,000 | 11,000,000 | 10,935,010 | 10,996,533 | 0 | 3,467 | 0 | 3,467 | 0 | 11,000,000 | 0 | 0 | 0 | 148,500 | 04/01/2025 |
| 57629W-CG-3 | MASSMUTUAL GLOBAL FUND 2.950 | 01/11/2025 | MATURED | | 4,000,000 | 4,000,000 | 3,989,700 | 3,999,908 | 0 | 92 | 0 | 92 | 0 | 4,000,000 | 0 | 0 | 0 | 59,000 | 01/11/2025 |
| 579780-AK-3 | MCCORMICK & COMPANY IN 3.250 | 11/15/2025 | MATURED | | 2,000,000 | 2,000,000 | 1,985,260 | 1,998,465 | 0 | 1,535 | 0 | 1,535 | 0 | 2,000,000 | 0 | 0 | 0 | 65,000 | 11/15/2025 |
| 58013M-EY-6 | MCDONALDS CORP 3.700 | 11/03/2025 | REDEEMED | | 1,000,000 | 1,000,000 | 1,042,080 | 1,004,930 | 0 | (4,930) | 0 | (4,930) | 0 | 1,000,000 | 0 | 0 | 0 | 46,558 | 01/30/2026 |
| 58933Y-AR-6 | MERCK & CO INC 2.750 | 02/10/2025 | MATURED | | 1,000,000 | 1,000,000 | 983,550 | 999,719 | 0 | 281 | 0 | 281 | 0 | 1,000,000 | 0 | 0 | 0 | 13,750 | 02/10/2025 |
| 59156R-BM-9 | METLIFE INC 3.000 | 03/01/2025 | MATURED | | 2,000,000 | 2,000,000 | 1,987,880 | 1,999,663 | 0 | 337 | 0 | 337 | 0 | 2,000,000 | 0 | 0 | 0 | 30,000 | 03/01/2025 |
| 595017-BA-1 | MICROCHIP TECHNOLOGY I 4.250 | 09/01/2025 | MATURED | | 7,000,000 | 7,000,000 | 6,947,500 | 6,987,354 | 0 | 12,646 | 0 | 12,646 | 0 | 7,000,000 | 0 | 0 | 0 | 297,500 | 09/01/2025 |
| 594918-BJ-2 | MICROSOFT CORP 3.125 | 11/03/2025 | MATURED | | 7,000,000 | 7,000,000 | 7,181,903 | 7,019,614 | 0 | (19,614) | 0 | (19,614) | 0 | 7,000,000 | 0 | 0 | 0 | 218,750 | 11/03/2025 |
| 59523U-AM-9 | MID-AMERICA APARTMENTS 4.000 | 11/15/2025 | MATURED | | 3,000,000 | 3,000,000 | 2,969,700 | 2,996,729 | 0 | 3,271 | 0 | 3,271 | 0 | 3,000,000 | 0 | 0 | 0 | 120,000 | 11/15/2025 |
| 60856B-AC-8 | MOLEX ELECTRONIC TECHN 3.900 | 04/15/2025 | MATURED | | 3,000,000 | 3,000,000 | 3,009,260 | 2,999,843 | 0 | 157 | 0 | 157 | 0 | 3,000,000 | 0 | 0 | 0 | 58,500 | 04/15/2025 |
| 617446-8C-6 | MORGAN STANLEY 4.000 | 07/23/2025 | MATURED | | 1,000,000 | 1,000,000 | 999,180 | 999,924 | 0 | 76 | 0 | 76 | 0 | 1,000,000 | 0 | 0 | 0 | 40,000 | 07/23/2025 |
| 55336V-AJ-9 | MPLX LP 4.875 | 04/09/2025 | REDEEMED | | 2,000,000 | 2,000,000 | 2,143,580 | 2,003,783 | 0 | (3,783) | 0 | (3,783) | 0 | 2,000,000 | 0 | 0 | 0 | 34,667 | 06/01/2025 |
| 651229-AW-6 | NEWELL BRANDS INC 5.700 | 06/08/2025 | MAKE WHOLE CALL | | 2,510,869 | 2,492,000 | 2,513,338 | 2,476,419 | 6,519 | 2,370 | 0 | 8,889 | 0 | 2,485,308 | 0 | 6,692 | 6,692 | 116,006 | 04/01/2026 |
| 665772-BN-8 | NORTHERN STATES POWER 7.125 | 07/01/2025 | MATURED | | 1,450,000 | 1,450,000 | 1,780,760 | 1,475,619 | 0 | (25,619) | 0 | (25,619) | 0 | 1,450,000 | 0 | 0 | 0 | 103,313 | 07/01/2025 |
| 666807-BM-3 | NORTHROP GRUMMAN CORP 2.930 | 01/15/2025 | MATURED | | 1,000,000 | 1,000,000 | 990,740 | 999,928 | 0 | 72 | 0 | 72 | 0 | 1,000,000 | 0 | 0 | 0 | 14,650 | 01/15/2025 |
| 66989H-AJ-7 | NOVARTIS CAPITAL 3.000 | 11/20/2025 | MATURED | | 10,000,000 | 10,000,000 | 9,962,150 | 9,996,157 | 0 | 3,843 | 0 | 3,843 | 0 | 10,000,000 | 0 | 0 | 0 | 300,000 | 11/20/2025 |
| 67021C-AK-3 | NSTAR ELECTRIC CO 3.250 | 11/15/2025 | MATURED | | 2,000,000 | 2,000,000 | 2,002,270 | 2,000,089 | 0 | (89) | 0 | (89) | 0 | 2,000,000 | 0 | 0 | 0 | 65,000 | 11/15/2025 |
| 674599-DC-6 | OCCIDENTAL PETROLEUM 5.550 | 04/11/2025 | MAKE WHOLE CALL | | 1,005,660 | 1,000,000 | 1,120,160 | 1,020,066 | 0 | (5,738) | 0 | (5,738) | 0 | 1,014,328 | 0 | (14,328) | (14,328) | 37,418 | 03/15/2026 |
| 68233J-AZ-7 | ONCOR ELECTRIC DELIVER 2.950 | 03/14/2025 | REDEEMED | | 1,000,000 | 1,000,000 | 997,240 | 999,866 | 0 | 100 | 0 | 100 | 0 | 999,966 | 0 | 34 | 34 | 13,357 | 04/01/2025 |
| 682680-BR-3 | ONEOK INC 5.000 | 12/01/2025 | REDEEMED | | 5,000,000 | 5,000,000 | 5,403,600 | 5,053,856 | 0 | (53,856) | 0 | (53,856) | 0 | 5,000,000 | 0 | 0 | 0 | 312,500 | 03/01/2026 |
| 48238T-AA-7 | OPENLANE INC (144A) 5.125 | 06/01/2025 | MATURED | | 62,000 | 62,000 | 62,233 | 61,892 | 108 | 0 | 0 | 108 | 0 | 62,000 | 0 | 0 | 0 | 1,589 | 06/01/2025 |
| 68389X-BC-8 | ORACLE CORP 2.950 | 05/15/2025 | MATURED | | 3,500,000 | 3,500,000 | 3,533,515 | 3,500,375 | 0 | (375) | 0 | (375) | 0 | 3,500,000 | 0 | 0 | 0 | 51,625 | 05/15/2025 |
| 68389X-CF-0 | ORACLE CORP 5.800 | 11/10/2025 | MATURED | | 2,181,000 | 2,181,000 | 2,203,813 | 2,192,593 | 0 | (11,593) | 0 | (11,593) | 0 | 2,181,000 | 0 | 0 | 0 | 126,498 | 11/10/2025 |
| 68902V-AH-0 | OTIS WORLDWIDE CORP 2.056 | 04/05/2025 | MATURED | | 5,000,000 | 5,000,000 | 4,999,950 | 5,000,000 | 0 | 0 | 0 | 0 | 0 | 5,000,000 | 0 | 0 | 0 | 51,400 | 04/05/2025 |
| 69073T-AU-7 | OWENS-BROCKWAY (144A) 7.250 | 09/03/2025 | WELLS FARGO SECURITIES | | 1,013,750 | 1,000,000 | 1,000,000 | 974,470 | 25,530 | 0 | 0 | 25,530 | 0 | 1,000,000 | 0 | 13,750 | 13,750 | 58,201 | 05/15/2031 |
| 69371R-S2-3 | PACCAR FINANCIAL CORP 4.950 | 10/03/2025 | MATURED | | 2,000,000 | 2,000,000 | 1,998,520 | 1,999,452 | 0 | 548 | 0 | 548 | 0 | 2,000,000 | 0 | 0 | 0 | 99,000 | 10/03/2025 |
| 694308-JL-2 | PACIFIC GAS & ELECTRIC 3.450 | 07/01/2025 | MATURED | | 1,000,000 | 1,000,000 | 1,045,280 | 1,004,786 | 0 | (4,786) | 0 | (4,786) | 0 | 1,000,000 | 0 | 0 | 0 | 34,500 | 07/01/2025 |
| 694308-HM-2 | PACIFIC GAS & ELECTRIC 3.500 | 06/15/2025 | MATURED | | 1,000,000 | 1,000,000 | 1,013,580 | 1,000,336 | 0 | (336) | 0 | (336) | 0 | 1,000,000 | 0 | 0 | 0 | 17,500 | 06/15/2025 |
| 695114-CS-5 | PACIFICORP 3.350 | 07/01/2025 | MATURED | | 1,000,000 | 1,000,000 | 1,068,610 | 1,002,193 | 0 | (2,193) | 0 | (2,193) | 0 | 1,000,000 | 0 | 0 | 0 | 33,500 | 07/01/2025 |
| 693304-AT-4 | PECO ENERGY CO 3.150 | 10/15/2025 | MATURED | | 2,000,000 | 2,000,000 | 1,991,800 | 1,999,197 | 0 | 803 | 0 | 803 | 0 | 2,000,000 | 0 | 0 | 0 | 63,000 | 10/15/2025 |
| 713448-CT-3 | PEPSICO INC 2.750 | 04/30/2025 | MATURED | | 1,000,000 | 1,000,000 | 995,840 | 999,799 | 0 | 201 | 0 | 201 | 0 | 1,000,000 | 0 | 0 | 0 | 13,750 | 04/30/2025 |

# SCHEDULE D - PART 4

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

| 1 | 2 | | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Description | | 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 (10+11-12) | 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 |
| 718172-BQ-1 | PHILIP MORRIS INTERNAT | 3.375 | 08/11/2025 | MATURED | | 2,000,000 | 2,000,000 | 1,980,560 | 1,998,559 | 0 | 1,441 | 0 | 1,441 | 0 | 2,000,000 | 0 | 0 | 0 | 67,500 | 08/11/2025 |
| 718547-AD-4 | PHILLIPS 66 | 3.605 | 02/15/2025 | MATURED | | 1,000,000 | 1,000,000 | 984,970 | 999,229 | 0 | 771 | 0 | 771 | 0 | 1,000,000 | 0 | 0 | 0 | 18,025 | 02/15/2025 |
| 720186-AJ-4 | PIEDMONT NATURAL GAS C | 3.600 | 09/01/2025 | MATURED | | 5,000,000 | 5,000,000 | 4,996,750 | 4,999,560 | 0 | 440 | 0 | 440 | 0 | 5,000,000 | 0 | 0 | 0 | 180,000 | 09/01/2025 |
| 729132-A@-9 | PLEXUS CORP | 4.050 | 06/15/2025 | MATURED | | 4,000,000 | 4,000,000 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | 0 | 4,000,000 | 0 | 0 | 0 | 81,450 | 06/15/2025 |
| 69353R-EK-0 | PNC BANK NA | 2.950 | 02/23/2025 | MATURED | | 1,000,000 | 1,000,000 | 997,680 | 999,916 | 0 | 84 | 0 | 84 | 0 | 1,000,000 | 0 | 0 | 0 | 14,750 | 02/23/2025 |
| 69353R-EQ-7 | PNC BANK NA | 3.250 | 06/01/2025 | MATURED | | 2,000,000 | 2,000,000 | 2,025,290 | 2,000,993 | 0 | (993) | 0 | (993) | 0 | 2,000,000 | 0 | 0 | 0 | 32,500 | 06/01/2025 |
| 69349L-AQ-1 | PNC BANK NA | 4.200 | 11/01/2025 | MATURED | | 500,000 | 500,000 | 549,870 | 506,905 | 0 | (6,905) | 0 | (6,905) | 0 | 500,000 | 0 | 0 | 0 | 21,000 | 11/01/2025 |
| 740189-AM-7 | PRECISION CAST | 3.250 | 06/15/2025 | MATURED | | 5,000,000 | 5,000,000 | 4,919,860 | 4,993,846 | 0 | 6,154 | 0 | 6,154 | 0 | 5,000,000 | 0 | 0 | 0 | 81,250 | 06/15/2025 |
| 74251V-AK-8 | PRINCIPAL FINANCIAL GR | 3.400 | 05/15/2025 | MATURED | | 2,000,000 | 2,000,000 | 2,011,050 | 2,000,064 | 0 | (64) | 0 | (64) | 0 | 2,000,000 | 0 | 0 | 0 | 34,000 | 05/15/2025 |
| 74340X-BU-4 | PROLOGIS LP | 3.250 | 11/20/2025 | MAKE WHOLE CALL 100.00 | | 2,000,000 | 2,000,000 | 1,842,940 | 1,933,021 | 0 | 38,941 | 0 | 38,941 | 0 | 1,971,962 | 0 | 28,038 | 28,038 | 57,778 | 06/30/2026 |
| 744448-CL-3 | PUBLIC SERVICE CO OF C | 2.900 | 05/15/2025 | MATURED | | 1,000,000 | 1,000,000 | 996,810 | 999,824 | 0 | 176 | 0 | 176 | 0 | 1,000,000 | 0 | 0 | 0 | 14,500 | 05/15/2025 |
| 74456Q-BL-9 | PUBLIC SERVICE ELECTRI | 3.000 | 05/15/2025 | MATURED | | 2,000,000 | 2,000,000 | 1,997,940 | 1,999,827 | 0 | 173 | 0 | 173 | 0 | 2,000,000 | 0 | 0 | 0 | 30,000 | 05/15/2025 |
| 747525-AF-0 | QUALCOMM INC | 3.450 | 05/20/2025 | MATURED | | 2,000,000 | 2,000,000 | 1,992,800 | 1,999,568 | 0 | 432 | 0 | 432 | 0 | 2,000,000 | 0 | 0 | 0 | 34,500 | 05/20/2025 |
| 74834L-AX-8 | QUEST DIAGNOSTICS | 3.500 | 03/30/2025 | MATURED | | 1,000,000 | 1,000,000 | 999,560 | 999,912 | 0 | 88 | 0 | 88 | 0 | 1,000,000 | 0 | 0 | 0 | 17,500 | 03/30/2025 |
| 756109-AV-6 | REALTY INCOME CORP | 3.875 | 04/15/2025 | MATURED | | 1,000,000 | 1,000,000 | 995,000 | 999,673 | 0 | 327 | 0 | 327 | 0 | 1,000,000 | 0 | 0 | 0 | 19,375 | 04/15/2025 |
| 760759-AQ-3 | REPUBLIC SERVICES INC | 3.200 | 03/15/2025 | MATURED | | 1,701,000 | 1,701,000 | 1,675,509 | 1,700,246 | 0 | 754 | 0 | 754 | 0 | 1,701,000 | 0 | 0 | 0 | 27,216 | 03/15/2025 |
| 761713-BG-0 | REYNOLDS AMERICAN | 4.450 | 06/12/2025 | MATURED | | 4,000,000 | 4,000,000 | 4,176,170 | 4,004,513 | 0 | (4,513) | 0 | (4,513) | 0 | 4,000,000 | 0 | 0 | 0 | 89,000 | 06/12/2025 |
| 773903-AG-4 | ROCKWELL AUTOMATION | 2.875 | 03/01/2025 | MATURED | | 2,550,000 | 2,550,000 | 2,505,980 | 2,548,975 | 0 | 1,025 | 0 | 1,025 | 0 | 2,550,000 | 0 | 0 | 0 | 36,656 | 03/01/2025 |
| 776743-AB-2 | ROPER TECHNOLOGIES INC | 3.850 | 12/15/2025 | MATURED | | 4,000,000 | 4,000,000 | 4,025,490 | 4,002,784 | 0 | (2,784) | 0 | (2,784) | 0 | 4,000,000 | 0 | 0 | 0 | 154,000 | 12/15/2025 |
| 80282K-AE-6 | SANTANDER HOLDINGS USA | 4.500 | 07/17/2025 | MATURED | | 1,000,000 | 1,000,000 | 999,600 | 999,953 | 0 | 47 | 0 | 47 | 0 | 1,000,000 | 0 | 0 | 0 | 45,000 | 07/17/2025 |
| 806851-AG-6 | SCHLUMBERGER HOLDINGS | 4.000 | 12/21/2025 | MATURED | | 1,065,000 | 1,065,000 | 1,067,956 | 1,065,235 | 0 | (235) | 0 | (235) | 0 | 1,065,000 | 0 | 0 | 0 | 42,600 | 12/21/2025 |
| 824348-BD-7 | SHERWIN-WILLIAMS CO | 3.300 | 02/01/2025 | MATURED | | 1,000,000 | 1,000,000 | 982,530 | 999,742 | 0 | 258 | 0 | 258 | 0 | 1,000,000 | 0 | 0 | 0 | 16,500 | 02/01/2025 |
| 824348-AR-7 | SHERWIN-WILLIAMS CO | 3.450 | 08/01/2025 | MATURED | | 2,530,000 | 2,530,000 | 2,567,919 | 2,532,243 | 0 | (2,243) | 0 | (2,243) | 0 | 2,530,000 | 0 | 0 | 0 | 87,285 | 08/01/2025 |
| 824348-BR-6 | SHERWIN-WILLIAMS CO | 4.250 | 08/08/2025 | MATURED | | 8,000,000 | 8,000,000 | 8,001,520 | 8,000,050 | 0 | (50) | 0 | (50) | 0 | 8,000,000 | 0 | 0 | 0 | 340,000 | 08/08/2025 |
| 828807-CV-7 | SIMON PROPERTY GROUP | 3.500 | 09/01/2025 | MATURED | | 1,000,000 | 1,000,000 | 993,540 | 999,463 | 0 | 537 | 0 | 537 | 0 | 1,000,000 | 0 | 0 | 0 | 35,000 | 09/01/2025 |
| 842434-CP-5 | SOUTHERN CALIFORNIA GA | 3.200 | 05/30/2025 | REDEEMED | | 1,000,000 | 1,000,000 | 997,630 | 999,854 | 0 | 115 | 0 | 115 | 0 | 999,969 | 0 | 31 | 31 | 14,667 | 06/15/2025 |
| 001192-AL-7 | SOUTHERN CO GAS CAPITA | 3.875 | 11/15/2025 | MATURED | | 2,400,000 | 2,400,000 | 2,366,568 | 2,395,452 | 0 | 4,548 | 0 | 4,548 | 0 | 2,400,000 | 0 | 0 | 0 | 93,000 | 11/15/2025 |
| 8447HB-AA-0 | SOUTHTRUST BANK NA | 7.690 | 05/15/2025 | MATURED | | 1,425,000 | 1,425,000 | 1,755,303 | 1,449,517 | 0 | (24,517) | 0 | (24,517) | 0 | 1,425,000 | 0 | 0 | 0 | 54,791 | 05/15/2025 |
| 85208N-AE-0 | SPRINT SPECTRUM / SPEC | 5.152 | 12/20/2025 | REDEEMED | | 793,000 | 793,000 | 789,035 | 789,537 | 0 | 3,463 | 0 | 3,463 | 0 | 793,000 | 0 | 0 | 0 | 25,597 | 03/20/2028 |
| 857477-AT-0 | STATE STREET CORP | 3.550 | 08/18/2025 | MATURED | | 2,100,000 | 2,100,000 | 2,198,915 | 2,111,047 | 0 | (11,047) | 0 | (11,047) | 0 | 2,100,000 | 0 | 0 | 0 | 74,550 | 08/18/2025 |
| 863667-AH-4 | STRYKER CORP | 3.375 | 11/01/2025 | MATURED | | 1,000,000 | 1,000,000 | 999,910 | 999,961 | 0 | 40 | 0 | 40 | 0 | 1,000,000 | 0 | 0 | 0 | 33,750 | 11/01/2025 |
| 871829-AZ-0 | SYSCO CORP | 3.750 | 10/01/2025 | MATURED | | 2,100,000 | 2,100,000 | 2,152,038 | 2,103,550 | 0 | (3,550) | 0 | (3,550) | 0 | 2,100,000 | 0 | 0 | 0 | 78,750 | 10/01/2025 |
| 87236Y-AD-0 | TD AMERITRADE | 3.625 | 04/01/2025 | MATURED | | 3,000,000 | 3,000,000 | 3,029,360 | 3,000,026 | 0 | (26) | 0 | (26) | 0 | 3,000,000 | 0 | 0 | 0 | 54,375 | 04/01/2025 |
| 883203-BV-2 | TEXTRON INC | 3.875 | 03/01/2025 | MATURED | | 1,000,000 | 1,000,000 | 999,030 | 999,897 | 0 | 103 | 0 | 103 | 0 | 1,000,000 | 0 | 0 | 0 | 19,375 | 03/01/2025 |
| 883203-BW-0 | TEXTRON INC | 4.000 | 12/31/2025 | REDEEMED | | 1,000,000 | 1,000,000 | 992,420 | 998,868 | 0 | 844 | 0 | 844 | 0 | 999,712 | 0 | 288 | 288 | 51,778 | 03/15/2026 |
| 89236T-EW-1 | TOYOTA MOTOR CREDIT CO | 3.400 | 04/14/2025 | MATURED | | 2,000,000 | 2,000,000 | 1,995,180 | 1,999,637 | 0 | 363 | 0 | 363 | 0 | 2,000,000 | 0 | 0 | 0 | 34,000 | 04/14/2025 |
| 893045-AE-4 | TRANS-ALLEGHENY (144A) | 3.850 | 06/01/2025 | MATURED | | 1,800,000 | 1,800,000 | 1,800,960 | 1,799,944 | 0 | 56 | 0 | 56 | 0 | 1,800,000 | 0 | 0 | 0 | 34,650 | 06/01/2025 |
| 893574-AH-6 | TRANSCONTINENTAL GAS P | 7.850 | 12/05/2025 | REDEEMED | | 3,330,000 | 3,330,000 | 4,342,426 | 3,444,182 | 0 | (114,182) | 0 | (114,182) | 0 | 3,330,000 | 0 | 0 | 0 | 351,445 | 02/01/2026 |
| 07330M-AB-3 | TRUIST BANK | 3.625 | 09/16/2025 | MATURED | | 2,673,000 | 2,673,000 | 2,811,328 | 2,683,707 | 0 | (10,707) | 0 | (10,707) | 0 | 2,673,000 | 0 | 0 | 0 | 96,896 | 09/16/2025 |
| 05531F-BE-2 | TRUIST FINANCIAL CORP | 3.700 | 06/05/2025 | MATURED | | 4,000,000 | 4,000,000 | 3,991,920 | 3,999,276 | 0 | 724 | 0 | 724 | 0 | 4,000,000 | 0 | 0 | 0 | 74,000 | 06/05/2025 |
| 867914-BS-1 | TRUIST FINANCIAL CORP | 4.000 | 05/01/2025 | MATURED | | 2,000,000 | 2,000,000 | 1,997,440 | 1,999,686 | 0 | 314 | 0 | 314 | 0 | 2,000,000 | 0 | 0 | 0 | 40,000 | 05/01/2025 |
| 87305Q-CH-2 | TTX CO (144A) | 3.600 | 01/15/2025 | MATURED | | 5,000,000 | 5,000,000 | 5,167,850 | 5,001,198 | 0 | (1,198) | 0 | (1,198) | 0 | 5,000,000 | 0 | 0 | 0 | 90,000 | 01/15/2025 |
| 904764-AS-6 | UNILEVER CAPITAL | 3.100 | 07/30/2025 | MATURED | | 2,305,000 | 2,305,000 | 2,289,912 | 2,303,987 | 0 | 1,013 | 0 | 1,013 | 0 | 2,305,000 | 0 | 0 | 0 | 71,455 | 07/30/2025 |
| 907818-DY-1 | UNION PACIFIC CORP | 3.250 | 01/15/2025 | MATURED | | 2,000,000 | 2,000,000 | 1,980,340 | 1,999,833 | 0 | 167 | 0 | 167 | 0 | 2,000,000 | 0 | 0 | 0 | 32,500 | 01/15/2025 |
| 90782L-AA-6 | UNION PACIFIC PASS THR | 2.495 | 05/09/2025 | REDEEMED | | 69,028 | 69,028 | 69,028 | 69,027 | 0 | 1 | 0 | 1 | 0 | 69,028 | 0 | 0 | 0 | 861 | 11/09/2029 |
| 90782J-AA-1 | UNION PACIFIC PASS THR | 2.695 | 05/12/2025 | REDEEMED | | 343,346 | 343,346 | 343,346 | 343,340 | 0 | 6 | 0 | 6 | 0 | 343,346 | 0 | 0 | 0 | 4,627 | 05/12/2027 |
| 90783V-AA-3 | UNION PACIFIC PASS THR | 5.082 | 01/02/2025 | REDEEMED | | 60,821 | 60,821 | 60,821 | 60,826 | 0 | (5) | 0 | (5) | 0 | 60,821 | 0 | 0 | 0 | 2,269 | 01/02/2029 |
| 90783X-AA-9 | UNION PACIFIC PASS THR | 6.176 | 07/15/2025 | REDEEMED | | 23,095 | 23,095 | 23,095 | 23,266 | 0 | (171) | 0 | (171) | 0 | 23,095 | 0 | 0 | 0 | 1,056 | 01/02/2031 |
| 91324P-CP-5 | UNITEDHEALTH GROUP INC | 3.750 | 07/15/2025 | MATURED | | 3,000,000 | 3,000,000 | 3,001,430 | 3,000,052 | 0 | (52) | 0 | (52) | 0 | 3,000,000 | 0 | 0 | 0 | 112,500 | 07/15/2025 |
| 914713-K6-8 | UNIV OF NC CHAPEL HILL | 3.847 | 12/01/2025 | REDEEMED | | 75,000 | 75,000 | 83,231 | 81,418 | 0 | (6,418) | 0 | (6,418) | 0 | 75,000 | 0 | 0 | 0 | 2,885 | 12/01/2034 |
| 919794-AE-7 | VALLEY NATIONAL BANCOR | 3.000 | 08/19/2025 | DEUTSCHE BANC | | 1,588,125 | 1,750,000 | 1,398,938 | 1,447,830 | 0 | 24,634 | 0 | 24,634 | 0 | 1,472,464 | 0 | 115,661 | 115,661 | 35,729 | 06/15/2031 |
| 92277G-AT-4 | VENTAS REALTY LP | 2.650 | 01/15/2025 | MATURED | | 3,000,000 | 3,000,000 | 2,983,620 | 2,999,836 | 0 | 164 | 0 | 164 | 0 | 3,000,000 | 0 | 0 | 0 | 39,750 | 01/15/2025 |
| 92343V-FE-9 | VERIZON COMMUNICATIONS | 3.150 | 06/18/2025 | EXCHANGED | | 2,853,060 | 3,000,000 | 2,990,790 | 2,994,747 | 0 | 442 | 0 | 442 | 0 | 2,995,189 | 0 | (142,129) | (142,129) | 71,663 | 03/22/2030 |
| 92343V-EU-4 | VERIZON COMMUNICATIONS | 4.016 | 06/18/2025 | EXCHANGED | | 4,043,303 | 4,082,000 | 4,082,000 | 4,082,000 | 0 | 0 | 0 | 0 | 0 | 4,082,000 | 0 | (38,697) | (38,697) | 91,985 | 12/03/2029 |
| 92564R-AG-0 | VICI PROPERTIES (144A) | 4.625 | 04/08/2025 | REDEEMED | | 1,000,000 | 1,000,000 | 958,510 | 992,966 | 0 | 3,971 | 0 | 3,971 | 0 | 996,937 | 0 | 3,063 | 3,063 | 14,517 | 06/15/2025 |
| 927804-FS-8 | VIRGINIA ELECTRIC & PO | 3.100 | 05/15/2025 | MATURED | | 1,000,000 | 1,000,000 | 993,990 | 999,689 | 0 | 311 | 0 | 311 | 0 | 1,000,000 | 0 | 0 | 0 | 15,500 | 05/15/2025 |
| 92826C-AD-4 | VISA INC | 3.150 | 12/14/2025 | MATURED | | 5,700,000 | 5,700,000 | 5,743,512 | 5,704,867 | 0 | (4,867) | 0 | (4,867) | 0 | 5,700,000 | 0 | 0 | 0 | 179,550 | 12/14/2025 |
| 929160-AS-8 | VULCAN MATERIALS | 4.500 | 03/28/2025 | REDEEMED | | 5,155,000 | 5,155,000 | 5,399,125 | 5,156,282 | 0 | (1,263) | 0 | (1,263) | 0 | 5,155,019 | 0 | (19) | (19) | 114,054 | 04/01/2025 |

# SCHEDULE D - PART 4

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

| 1 | 2 | | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identi-fication | Description | | 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 (10+11-12) | 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 |
| 931427-AQ-1 | WALGREENS BOOTS ALLIAN | 3.450 | 08/06/2025 | TENDERED 99.35 | | 1,045,109 | 1,052,000 | 1,049,506 | 1,019,851 | 31,722 | 169 | 0 | 31,891 | 0 | 1,051,742 | 0 | (6,632) | (6,632) | 26,918 | 06/01/2026 |
| 25468P-DF-0 | WALT DISNEY COMPANY | 3.150 | 09/17/2025 | MATURED | | 1,500,000 | 1,500,000 | 1,529,052 | 1,503,876 | 0 | (3,876) | 0 | (3,876) | 0 | 1,500,000 | 0 | 0 | 0 | 47,250 | 09/17/2025 |
| 254687-DD-5 | WALT DISNEY COMPANY | 3.700 | 10/15/2025 | MATURED | | 6,448,000 | 6,448,000 | 6,646,534 | 6,466,462 | 0 | (18,462) | 0 | (18,462) | 0 | 6,448,000 | 0 | 0 | 0 | 238,576 | 10/15/2025 |
| 254687-DF-0 | WALT DISNEY COMPANY | 7.700 | 10/30/2025 | MATURED | | 700,000 | 700,000 | 866,131 | 723,120 | 0 | (23,120) | 0 | (23,120) | 0 | 700,000 | 0 | 0 | 0 | 53,900 | 10/30/2025 |
| 55903V-BA-0 | WARNERMEDIA HOLDINGS I | 3.755 | 06/26/2025 | EXCHANGED | | 4,596,830 | 4,739,000 | 4,739,000 | 4,739,000 | 0 | 0 | 0 | 0 | 0 | 4,739,000 | 0 | (142,170) | (142,170) | 165,978 | 03/15/2027 |
| 55903V-BA-0 | WARNERMEDIA HOLDINGS I | 3.755 | 06/24/2025 | TENDERED 98.61 | | 10,118,372 | 10,261,000 | 10,261,000 | 10,261,000 | 0 | 0 | 0 | 0 | 0 | 10,261,000 | 0 | (142,628) | (142,628) | 359,310 | 03/15/2027 |
| 94106L-BA-6 | WASTE MANAGEMENT INC | 3.125 | 03/01/2025 | MATURED | | 2,500,000 | 2,500,000 | 2,541,025 | 2,499,963 | 0 | 37 | 0 | 37 | 0 | 2,500,000 | 0 | 0 | 0 | 39,063 | 03/01/2025 |
| 94974B-GH-7 | WELLS FARGO & CO | 3.000 | 02/19/2025 | MATURED | | 3,000,000 | 3,000,000 | 2,888,460 | 2,997,747 | 0 | 2,253 | 0 | 2,253 | 0 | 3,000,000 | 0 | 0 | 0 | 45,000 | 02/19/2025 |
| 94974B-GP-9 | WELLS FARGO & CO | 3.550 | 09/29/2025 | MATURED | | 3,000,000 | 3,000,000 | 3,000,180 | 2,999,898 | 0 | 102 | 0 | 102 | 0 | 3,000,000 | 0 | 0 | 0 | 106,500 | 09/29/2025 |
| 95000U-3C-5 | WELLS FARGO & CO | 4.540 | 08/15/2025 | REDEEMED | | 12,000,000 | 12,000,000 | 11,997,690 | 11,998,695 | 0 | 696 | 0 | 696 | 0 | 11,999,391 | 0 | 609 | 609 | 544,800 | 08/15/2026 |
| 42217K-BF-2 | WELLTOWER INC | 4.000 | 06/01/2025 | MATURED | | 1,155,000 | 1,155,000 | 1,222,313 | 1,156,464 | 0 | (1,464) | 0 | (1,464) | 0 | 1,155,000 | 0 | 0 | 0 | 23,100 | 06/01/2025 |
| 963320-AT-3 | WHIRLPOOL CORP | 3.700 | 05/01/2025 | MATURED | | 2,000,000 | 2,000,000 | 1,997,940 | 1,999,770 | 0 | 230 | 0 | 230 | 0 | 2,000,000 | 0 | 0 | 0 | 37,000 | 05/01/2025 |
| 96926J-AC-1 | WILLIAM CARTER (144A) | 5.625 | 11/27/2025 | REDEEMED | | 1,000,000 | 1,000,000 | 1,000,000 | 992,410 | 7,590 | 0 | 0 | 7,590 | 0 | 1,000,000 | 0 | 0 | 0 | 67,500 | 03/15/2027 |
| 96145D-AD-7 | WRKCO INC | 3.375 | 12/04/2025 | MAKE WHOLE CALL 100.00 | | 2,115,000 | 2,115,000 | 2,106,460 | 2,112,115 | 0 | 925 | 0 | 925 | 0 | 2,113,040 | 0 | 1,960 | 1,960 | 87,045 | 09/15/2027 |
| 98877D-AC-9 | ZF NA CAPITAL (144A) | 4.750 | 04/29/2025 | MATURED | | 5,925,000 | 5,925,000 | 5,997,805 | 5,901,241 | 26,989 | (3,230) | 0 | 23,759 | 0 | 5,925,000 | 0 | 0 | 0 | 140,719 | 04/29/2025 |
| 98956P-AF-9 | ZIMMER BIOMET HOLDINGS | 3.550 | 03/31/2025 | REDEEMED | | 3,000,000 | 3,000,000 | 3,009,370 | 2,999,759 | 0 | 241 | 0 | 241 | 0 | 3,000,000 | 0 | 0 | 0 | 53,250 | 04/01/2025 |
| 98978V-AK-9 | ZOETIS INC | 4.500 | 09/17/2025 | REDEEMED | | 2,000,000 | 2,000,000 | 2,000,480 | 1,999,930 | 0 | (83) | 0 | (83) | 0 | 1,999,847 | 0 | 153 | 153 | 76,000 | 11/13/2025 |
| 0778FP-AG-4 | BELL CANADA | 2.150 | 03/25/2025 | TENDERED 83.68 | | 12,552,150 | 15,000,000 | 14,989,200 | 14,992,297 | 0 | 240 | 0 | 240 | 0 | 14,992,537 | 0 | (2,440,387) | (2,440,387) | 198,875 | 02/15/2032 |
| 13645R-AS-3 | CANADIAN PACIFIC RAILW | 2.900 | 02/01/2025 | MATURED | | 2,750,000 | 2,750,000 | 2,591,628 | 2,748,234 | 0 | 1,766 | 0 | 1,766 | 0 | 2,750,000 | 0 | 0 | 0 | 39,875 | 02/01/2025 |
| 559222-AR-5 | MAGNA INTERNATIONAL IN | 4.150 | 09/24/2025 | REDEEMED | | 3,000,000 | 3,000,000 | 2,988,300 | 2,998,786 | 0 | 1,137 | 0 | 1,137 | 0 | 2,999,923 | 0 | 77 | 77 | 122,079 | 10/01/2025 |
| 67077M-AD-0 | NUTRIEN LTD | 3.000 | 04/01/2025 | MATURED | | 2,000,000 | 2,000,000 | 1,896,620 | 1,995,638 | 0 | 4,362 | 0 | 4,362 | 0 | 2,000,000 | 0 | 0 | 0 | 30,000 | 04/01/2025 |
| 775109-BE-0 | ROGERS COMMUNICATIONS | 3.625 | 12/15/2025 | MATURED | | 6,143,000 | 6,143,000 | 6,039,353 | 6,128,442 | 0 | 14,558 | 0 | 14,558 | 0 | 6,143,000 | 0 | 0 | 0 | 228,827 | 12/15/2025 |
| 046353-AL-2 | ASTRAZENECA PLC | 3.375 | 11/16/2025 | MATURED | | 4,000,000 | 4,000,000 | 3,967,730 | 3,996,559 | 0 | 3,441 | 0 | 3,441 | 0 | 4,000,000 | 0 | 0 | 0 | 135,000 | 11/16/2025 |
| 05253J-AL-5 | AUST & NZ BANKING GROU | 3.700 | 11/16/2025 | MATURED | | 2,000,000 | 2,000,000 | 1,992,560 | 1,999,168 | 0 | 832 | 0 | 832 | 0 | 2,000,000 | 0 | 0 | 0 | 74,000 | 11/16/2025 |
| 06738E-AE-5 | BARCLAYS PLC | 3.650 | 03/16/2025 | MATURED | | 2,000,000 | 2,000,000 | 2,011,250 | 2,000,122 | 0 | (122) | 0 | (122) | 0 | 2,000,000 | 0 | 0 | 0 | 36,500 | 03/16/2025 |
| 05530Q-AK-6 | BAT INTL FINANCE (144A | 3.950 | 06/15/2025 | MATURED | | 1,000,000 | 1,000,000 | 996,970 | 999,803 | 0 | 197 | 0 | 197 | 0 | 1,000,000 | 0 | 0 | 0 | 19,750 | 06/15/2025 |
| 36164Q-6M-5 | GE CAPITAL INTL FUNDIN | 3.373 | 11/15/2025 | MATURED | | 4,496,000 | 4,496,000 | 4,546,040 | 4,500,935 | 0 | (4,935) | 0 | (4,935) | 0 | 4,496,000 | 0 | 0 | 0 | 151,650 | 11/15/2025 |
| 40049J-AV-9 | GRUPO TELEVISA SAB | 6.625 | 03/18/2025 | MATURED | | 3,634,000 | 3,634,000 | 4,202,744 | 3,650,020 | 0 | (16,020) | 0 | (16,020) | 0 | 3,634,000 | 0 | 0 | 0 | 120,376 | 03/18/2025 |
| 453140-AF-2 | IMPERIAL BRANDS FINANC | 4.250 | 07/21/2025 | MATURED | | 1,000,000 | 1,000,000 | 978,860 | 998,539 | 0 | 1,461 | 0 | 1,461 | 0 | 1,000,000 | 0 | 0 | 0 | 42,500 | 07/21/2025 |
| 47215T-AA-6 | JB Y CO SA DE CV (144A | 3.750 | 05/13/2025 | MATURED | | 1,500,000 | 1,500,000 | 1,485,075 | 1,499,235 | 0 | 765 | 0 | 765 | 0 | 1,500,000 | 0 | 0 | 0 | 28,125 | 05/13/2025 |
| 494386-AC-9 | KIMBERLY-CLARK DE MEXI | 3.250 | 03/12/2025 | MATURED | | 1,000,000 | 1,000,000 | 994,590 | 999,809 | 0 | 191 | 0 | 191 | 0 | 1,000,000 | 0 | 0 | 0 | 16,250 | 03/12/2025 |
| 50220P-AD-5 | LSEGA FINANCING PLC (1 | 2.500 | 03/13/2025 | TENDERED 88.56 | | 1,912,874 | 2,160,000 | 2,156,393 | 2,157,593 | 0 | 101 | 0 | 101 | 0 | 2,157,693 | 0 | (244,819) | (244,819) | 24,150 | 04/06/2031 |
| 58769J-AE-7 | MERCEDES-BENZ FINANCE | 4.950 | 03/30/2025 | MATURED | | 2,000,000 | 2,000,000 | 1,999,480 | 1,999,627 | 0 | 373 | 0 | 373 | 0 | 2,000,000 | 0 | 0 | 0 | 49,500 | 03/30/2025 |
| 638602-BP-6 | NATIONWIDE BUILDING SO | 3.900 | 07/21/2025 | MATURED | | 2,100,000 | 2,100,000 | 2,126,425 | 2,101,715 | 0 | (1,715) | 0 | (1,715) | 0 | 2,100,000 | 0 | 0 | 0 | 81,900 | 07/21/2025 |
| 65558R-AC-3 | NORDEA BANK ABP (144A) | 4.750 | 09/22/2025 | MATURED | | 5,000,000 | 5,000,000 | 4,933,500 | 4,982,275 | 0 | 17,725 | 0 | 17,725 | 0 | 5,000,000 | 0 | 0 | 0 | 237,500 | 09/22/2025 |
| 21688A-AE-2 | RABOBANK NEDERLAND NY | 3.375 | 05/21/2025 | MATURED | | 6,000,000 | 6,000,000 | 5,870,350 | 5,991,531 | 0 | 8,469 | 0 | 8,469 | 0 | 6,000,000 | 0 | 0 | 0 | 101,250 | 05/21/2025 |
| 77578J-AB-4 | ROLLS-ROYCE PLC (144A) | 3.625 | 10/14/2025 | MATURED | | 2,000,000 | 2,000,000 | 1,890,000 | 1,962,457 | 0 | 37,543 | 0 | 37,543 | 0 | 2,000,000 | 0 | 0 | 0 | 72,500 | 10/14/2025 |
| 822582-BD-3 | SHELL INTERNATIONAL FI | 3.250 | 05/11/2025 | MATURED | | 4,000,000 | 4,000,000 | 3,994,880 | 3,999,519 | 0 | 481 | 0 | 481 | 0 | 4,000,000 | 0 | 0 | 0 | 65,000 | 05/11/2025 |
| 82620K-AE-3 | SIEMENS FINANCIERINGSM | 3.250 | 05/27/2025 | MATURED | | 2,000,000 | 2,000,000 | 1,962,840 | 1,997,554 | 0 | 2,446 | 0 | 2,446 | 0 | 2,000,000 | 0 | 0 | 0 | 32,500 | 05/27/2025 |
| G77418-AA-8 | SVF II FINCO (CAYMAN) | 6.000 | 09/30/2025 | REDEEMED | | 34,357,976 | 34,357,976 | 34,357,976 | 34,357,976 | 0 | 0 | 0 | 0 | 0 | 34,357,976 | 0 | 0 | 0 | 1,525,751 | 12/23/2025 |
| 87969N-AD-7 | TELSTRA CORP LTD (144A | 3.125 | 04/07/2025 | MATURED | | 3,000,000 | 3,000,000 | 3,004,510 | 2,999,806 | 0 | 194 | 0 | 194 | 0 | 3,000,000 | 0 | 0 | 0 | 46,875 | 04/07/2025 |
| 88167A-AE-1 | TEVA PHARMACEUTICALS N | 3.150 | 06/03/2025 | TENDERED 98.15 | | 595,771 | 607,000 | 605,385 | 583,788 | 22,885 | 75 | 0 | 22,960 | 0 | 606,749 | 0 | (10,978) | (10,978) | 12,959 | 10/01/2026 |
| 90351D-AB-3 | UBS GROUP FUNDING (144 | 4.125 | 09/24/2025 | MATURED | | 3,000,000 | 3,000,000 | 3,030,840 | 3,002,699 | 0 | (2,699) | 0 | (2,699) | 0 | 3,000,000 | 0 | 0 | 0 | 123,750 | 09/24/2025 |
| 92857W-BJ-8 | VODAFONE GROUP PLC | 4.125 | 03/10/2025 | MAKE WHOLE CALL 100.00 | | 2,000,000 | 2,000,000 | 1,993,140 | 1,999,415 | 0 | 123 | 0 | 123 | 0 | 1,999,538 | 0 | 462 | 462 | 22,917 | 05/30/2025 |
| 0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated) | | | | | | 764,590,034 | 766,930,078 | 775,279,939 | 768,378,189 | 132,309 | (455,826) | 0 | (323,517) | 0 | 768,054,672 | 0 | (4,432,788) | (4,432,788) | 24,284,729 | XXX |
| Issuer credit obligations - other issuer credit obligations (unaffiliated) | | | | | | | | | | | | | | | | | | | | |
| 008058-AH-8 | ADVANTAGE CAPITAL 2021 | .000 | 03/01/2025 | TAX CREDIT - STATE | | 5,819 | 5,819 | 5,819 | 6,072 | 0 | (253) | 0 | (253) | 0 | 5,819 | 0 | 0 | 0 | 207 | 05/15/2029 |
| 008058-AH-8 | ADVANTAGE CAPITAL 2021 | .000 | 06/15/2025 | TAX CREDIT - STATE | | 29,374 | 29,374 | 29,374 | 30,651 | 0 | (1,277) | 0 | (1,277) | 0 | 29,374 | 0 | 0 | 0 | 1,506 | 05/15/2029 |
| 008058-AH-8 | ADVANTAGE CAPITAL 2021 | .000 | 09/15/2025 | TAX CREDIT - STATE | | 13,031 | 13,031 | 13,031 | 13,598 | 0 | (567) | 0 | (567) | 0 | 13,031 | 0 | 0 | 0 | 1,005 | 05/15/2029 |
| 0269999999. Subtotal - issuer credit obligations - other issuer credit obligations (unaffiliated) | | | | | | 48,224 | 48,224 | 48,224 | 50,322 | 0 | (2,097) | 0 | (2,097) | 0 | 48,224 | 0 | 0 | 0 | 2,718 | XXX |
| 0489999999. Total - issuer credit obligations (unaffiliated) | | | | | | 1,979,425,091 | 1,999,251,085 | 2,021,629,576 | 2,004,932,226 | 139,030 | 1,771,971 | 460,251 | 1,450,750 | 0 | 2,006,382,976 | 0 | (29,604,997) | (29,604,997) | 52,038,762 | XXX |
| 0499999999. Total - issuer credit obligations (affiliated) | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0509999997. Total - issuer credit obligations - Part 4 | | | | | | 1,979,425,091 | 1,999,251,085 | 2,021,629,576 | 2,004,932,226 | 139,030 | 1,771,971 | 460,251 | 1,450,750 | 0 | 2,006,382,976 | 0 | (29,604,997) | (29,604,997) | 52,038,762 | XXX |
| 0509999998. Total - issuer credit obligations - Part 5 | | | | | | 135,860,000 | 135,860,000 | 135,860,000 | 135,860,000 | 0 | 0 | 0 | 0 | 0 | 135,860,000 | 0 | 0 | 0 | 267,237 | XXX |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identi-fication | Description | 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 (10+11-12) | 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 |
| 0509999999. Total - issuer credit obligations | | | | | 2,115,285,091 | 2,135,111,085 | 2,157,489,576 | 2,140,792,226 | 139,030 | 1,771,971 | 460,251 | 1,450,750 | 0 | 2,142,242,976 | 0 | (29,604,997) | (29,604,997) | 52,305,999 | XXX |
| Asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC) | | | | | | | | | | | | | | | | | | | |
| 36225C-B7-0 | G2 (ARM) #80061 | 5.625 | 12/20/2025 | PAID ON PRINCIPAL | | 801 | 801 | 809 | 794 | 0 | 7 | 0 | 7 | 0 | 801 | 0 | 0 | 0 | 22 | 04/20/2027 |
| 36225C-CN-4 | G2 (ARM) #80076 | 5.625 | 12/20/2025 | PAID ON PRINCIPAL | | 1,053 | 1,053 | 1,065 | 1,044 | 0 | 9 | 0 | 9 | 0 | 1,053 | 0 | 0 | 0 | 25 | 05/20/2027 |
| 36225C-C9-5 | G2 (ARM) #80095 | 5.375 | 12/20/2025 | PAID ON PRINCIPAL | | 1,206 | 1,206 | 1,221 | 1,204 | 0 | 2 | 0 | 2 | 0 | 1,206 | 0 | 0 | 0 | 29 | 07/20/2027 |
| 36179M-E2-2 | GNMA II PASS #00MA0153 | 3.000 | 12/20/2025 | PAID ON PRINCIPAL | | 56,298 | 56,298 | 57,098 | 57,071 | 0 | (773) | 0 | (773) | 0 | 56,298 | 0 | 0 | 0 | 995 | 06/20/2042 |
| 36202C-3X-9 | GNMA II PASS #2614 | 6.000 | 12/20/2025 | PAID ON PRINCIPAL | | 3,080 | 3,080 | 2,985 | 3,045 | 0 | 35 | 0 | 35 | 0 | 3,080 | 0 | 0 | 0 | 83 | 07/20/2028 |
| 36202D-6D-8 | GNMA II PASS #3568 | 5.000 | 12/20/2025 | PAID ON PRINCIPAL | | 98,933 | 98,933 | 98,315 | 98,419 | 0 | 514 | 0 | 514 | 0 | 98,933 | 0 | 0 | 0 | 2,493 | 06/20/2034 |
| 36202E-BU-2 | GNMA II PASS #3651 | 5.000 | 12/20/2025 | PAID ON PRINCIPAL | | 211,609 | 211,609 | 210,287 | 210,503 | 0 | 1,106 | 0 | 1,106 | 0 | 211,609 | 0 | 0 | 0 | 5,252 | 12/20/2034 |
| 36202E-DD-8 | GNMA II PASS #3700 | 4.500 | 12/20/2025 | PAID ON PRINCIPAL | | 10,585 | 10,585 | 10,024 | 10,171 | 0 | 414 | 0 | 414 | 0 | 10,585 | 0 | 0 | 0 | 262 | 04/20/2035 |
| 36202E-ET-2 | GNMA II PASS #3746 | 4.500 | 12/20/2025 | PAID ON PRINCIPAL | | 68,861 | 68,861 | 65,628 | 66,323 | 0 | 2,538 | 0 | 2,538 | 0 | 68,861 | 0 | 0 | 0 | 1,154 | 08/20/2035 |
| 36202E-E7-0 | GNMA II PASS #3758 | 4.500 | 12/20/2025 | PAID ON PRINCIPAL | | 103,760 | 103,760 | 99,026 | 100,478 | 0 | 3,282 | 0 | 3,282 | 0 | 103,760 | 0 | 0 | 0 | 3,006 | 09/20/2035 |
| 36202E-E8-8 | GNMA II PASS #3759 | 5.000 | 12/20/2025 | PAID ON PRINCIPAL | | 51,946 | 51,946 | 51,792 | 51,796 | 0 | 150 | 0 | 150 | 0 | 51,946 | 0 | 0 | 0 | 1,315 | 09/20/2035 |
| 36202E-FL-8 | GNMA II PASS #3771 | 4.500 | 12/20/2025 | PAID ON PRINCIPAL | | 64,329 | 64,329 | 61,866 | 62,591 | 0 | 1,738 | 0 | 1,738 | 0 | 64,329 | 0 | 0 | 0 | 1,480 | 10/20/2035 |
| 36202E-F2-0 | GNMA II PASS #3785 | 5.000 | 12/20/2025 | PAID ON PRINCIPAL | | 162,678 | 162,678 | 159,246 | 159,998 | 0 | 2,680 | 0 | 2,680 | 0 | 162,678 | 0 | 0 | 0 | 4,392 | 11/20/2035 |
| 36202E-HF-9 | GNMA II PASS #3830 | 5.500 | 12/20/2025 | PAID ON PRINCIPAL | | 63,270 | 63,270 | 60,670 | 60,879 | 0 | 2,392 | 0 | 2,392 | 0 | 63,270 | 0 | 0 | 0 | 1,914 | 03/20/2036 |
| 3622AC-KH-2 | GNMA II PASS #7686696 | 5.000 | 12/20/2025 | PAID ON PRINCIPAL | | 1,692,230 | 1,692,230 | 1,679,274 | 1,679,904 | 0 | 12,326 | 0 | 12,326 | 0 | 1,692,230 | 0 | 0 | 0 | 57,623 | 03/20/2053 |
| 3622A2-6K-3 | GNMA II PASS #784474 | 3.500 | 12/20/2025 | PAID ON PRINCIPAL | | 544,738 | 544,738 | 549,504 | 551,516 | 0 | (6,778) | 0 | (6,778) | 0 | 544,738 | 0 | 0 | 0 | 10,984 | 02/20/2048 |
| 3622AB-4W-9 | GNMA II PASS #786337 | 4.500 | 12/20/2025 | PAID ON PRINCIPAL | | 1,679,760 | 1,679,760 | 1,634,223 | 1,636,099 | 0 | 43,662 | 0 | 43,662 | 0 | 1,679,760 | 0 | 0 | 0 | 42,803 | 09/20/2052 |
| 3622AB-5J-7 | GNMA II PASS #786349 | 4.500 | 12/20/2025 | PAID ON PRINCIPAL | | 2,196,315 | 2,196,315 | 2,117,042 | 2,120,565 | 0 | 75,751 | 0 | 75,751 | 0 | 2,196,315 | 0 | 0 | 0 | 54,924 | 08/20/2052 |
| 3622AC-JC-5 | GNMA II PASS #786659 | 5.000 | 12/20/2025 | PAID ON PRINCIPAL | | 2,002,826 | 2,002,826 | 2,004,156 | 2,003,380 | 0 | (554) | 0 | (554) | 0 | 2,002,826 | 0 | 0 | 0 | 60,927 | 04/20/2053 |
| 3622AC-JD-3 | GNMA II PASS #786660 | 5.500 | 12/20/2025 | PAID ON PRINCIPAL | | 2,128,530 | 2,128,530 | 2,134,517 | 2,133,573 | 0 | (5,042) | 0 | (5,042) | 0 | 2,128,530 | 0 | 0 | 0 | 68,395 | 04/20/2053 |
| 3622AC-JJ-0 | GNMA II PASS #786665 | 5.500 | 12/20/2025 | PAID ON PRINCIPAL | | 3,612,481 | 3,612,481 | 3,644,936 | 3,640,016 | 0 | (27,536) | 0 | (27,536) | 0 | 3,612,481 | 0 | 0 | 0 | 113,142 | 04/20/2053 |
| 3622AC-KV-1 | GNMA II PASS #786708 | 5.500 | 12/20/2025 | PAID ON PRINCIPAL | | 3,238,253 | 3,238,253 | 3,255,962 | 3,251,991 | 0 | (13,738) | 0 | (13,738) | 0 | 3,238,253 | 0 | 0 | 0 | 75,448 | 05/20/2053 |
| 3622AC-MU-1 | GNMA II PASS #786771 | 5.000 | 12/20/2025 | PAID ON PRINCIPAL | | 3,093,183 | 3,093,183 | 3,070,467 | 3,071,171 | 0 | 22,012 | 0 | 22,012 | 0 | 3,093,183 | 0 | 0 | 0 | 88,525 | 06/20/2053 |
| 3622AC-N9-7 | GNMA II PASS #786816 | 5.500 | 12/20/2025 | PAID ON PRINCIPAL | | 2,374,558 | 2,374,558 | 2,346,360 | 2,348,517 | 0 | 26,041 | 0 | 26,041 | 0 | 2,374,558 | 0 | 0 | 0 | 75,416 | 07/20/2053 |
| 3622AC-PQ-7 | GNMA II PASS #786831 | 5.500 | 12/20/2025 | PAID ON PRINCIPAL | | 2,001,651 | 2,001,651 | 1,945,120 | 1,949,302 | 0 | 52,350 | 0 | 52,350 | 0 | 2,001,651 | 0 | 0 | 0 | 66,338 | 07/20/2053 |
| 3622AC-XB-1 | GNMA II PASS #787074 | 5.500 | 12/20/2025 | PAID ON PRINCIPAL | | 1,970,674 | 1,970,674 | 1,972,522 | 1,972,329 | 0 | (1,654) | 0 | (1,654) | 0 | 1,970,674 | 0 | 0 | 0 | 63,997 | 08/20/2053 |
| 3622AD-CP-1 | GNMA II PASS #787378 | 5.500 | 12/20/2025 | PAID ON PRINCIPAL | | 2,127,584 | 2,127,584 | 2,130,909 | 2,130,707 | 0 | (3,123) | 0 | (3,123) | 0 | 2,127,584 | 0 | 0 | 0 | 75,584 | 04/20/2054 |
| 36179S-UT-2 | GNMA II PASS #MA4194 | 2.500 | 12/20/2025 | PAID ON PRINCIPAL | | 164,143 | 164,143 | 162,656 | 162,191 | 0 | 1,952 | 0 | 1,952 | 0 | 164,143 | 0 | 0 | 0 | 2,173 | 01/20/2047 |
| 36179T-G2-5 | GNMA II PASS #MA4717 | 2.500 | 12/20/2025 | PAID ON PRINCIPAL | | 198,969 | 198,969 | 197,291 | 197,045 | 0 | 1,924 | 0 | 1,924 | 0 | 198,969 | 0 | 0 | 0 | 3,666 | 09/20/2047 |
| 36179X-HY-5 | GNMA II PASS #MA8347 | 4.500 | 12/20/2025 | PAID ON PRINCIPAL | | 1,607,591 | 1,607,591 | 1,533,554 | 1,533,881 | 0 | 73,710 | 0 | 73,710 | 0 | 1,607,591 | 0 | 0 | 0 | 38,895 | 10/20/2052 |
| 36179X-LH-7 | GNMA II PASS #MA8428 | 5.000 | 12/20/2025 | PAID ON PRINCIPAL | | 2,381,842 | 2,381,842 | 2,342,672 | 2,344,682 | 0 | 37,160 | 0 | 37,160 | 0 | 2,381,842 | 0 | 0 | 0 | 64,115 | 11/20/2052 |
| 36179X-NG-7 | GNMA II PASS #MA8491 | 5.500 | 12/20/2025 | PAID ON PRINCIPAL | | 2,635,339 | 2,635,339 | 2,623,707 | 2,623,870 | 0 | 11,469 | 0 | 11,469 | 0 | 2,635,339 | 0 | 0 | 0 | 83,619 | 12/20/2052 |
| 36179X-NH-5 | GNMA II PASS #MA8492 | 6.000 | 12/20/2025 | PAID ON PRINCIPAL | | 3,247,448 | 3,247,448 | 3,258,357 | 3,259,833 | 0 | (12,386) | 0 | (12,386) | 0 | 3,247,448 | 0 | 0 | 0 | 111,782 | 12/20/2052 |
| 36179X-TA-4 | GNMA II PASS #MA8645 | 4.000 | 12/20/2025 | PAID ON PRINCIPAL | | 2,001,002 | 2,001,002 | 1,885,006 | 1,886,045 | 0 | 114,957 | 0 | 114,957 | 0 | 2,001,002 | 0 | 0 | 0 | 39,940 | 02/20/2053 |
| 36179X-VQ-6 | GNMA II PASS #MA8723 | 4.000 | 12/20/2025 | PAID ON PRINCIPAL | | 1,605,287 | 1,605,287 | 1,461,689 | 1,464,867 | 0 | 140,420 | 0 | 140,420 | 0 | 1,605,287 | 0 | 0 | 0 | 31,423 | 03/20/2053 |
| 36179X-VR-4 | GNMA II PASS #MA8724 | 4.500 | 12/20/2025 | PAID ON PRINCIPAL | | 823,320 | 823,320 | 784,533 | 784,680 | 0 | 38,640 | 0 | 38,640 | 0 | 823,320 | 0 | 0 | 0 | 20,457 | 03/20/2053 |
| 36179X-X3-5 | GNMA II PASS #MA8798 | 4.000 | 12/20/2025 | PAID ON PRINCIPAL | | 1,968,798 | 1,968,798 | 1,833,135 | 1,833,875 | 0 | 134,923 | 0 | 134,923 | 0 | 1,968,798 | 0 | 0 | 0 | 41,550 | 04/20/2053 |
| 36179X-X6-8 | GNMA II PASS #MA8801 | 5.500 | 12/20/2025 | PAID ON PRINCIPAL | | 3,308,454 | 3,308,454 | 3,308,324 | 3,307,515 | 0 | 939 | 0 | 939 | 0 | 3,308,454 | 0 | 0 | 0 | 106,007 | 04/20/2053 |
| 36179X-2L-9 | GNMA II PASS #MA8879 | 5.500 | 12/20/2025 | PAID ON PRINCIPAL | | 3,780,607 | 3,780,607 | 3,777,653 | 3,776,781 | 0 | 3,826 | 0 | 3,826 | 0 | 3,780,607 | 0 | 0 | 0 | 124,852 | 05/20/2053 |
| 36179X-5E-2 | GNMA II PASS #MA8945 | 4.000 | 12/20/2025 | PAID ON PRINCIPAL | | 2,096,275 | 2,096,275 | 1,961,819 | 1,962,402 | 0 | 133,874 | 0 | 133,874 | 0 | 2,096,275 | 0 | 0 | 0 | 41,654 | 06/20/2053 |
| 36179X-5G-7 | GNMA II PASS #MA8947 | 5.000 | 12/20/2025 | PAID ON PRINCIPAL | | 2,770,623 | 2,770,623 | 2,733,285 | 2,736,284 | 0 | 34,339 | 0 | 34,339 | 0 | 2,770,623 | 0 | 0 | 0 | 79,301 | 06/20/2053 |
| 36179Y-AP-9 | GNMA II PASS #MA9014 | 4.000 | 12/20/2025 | PAID ON PRINCIPAL | | 2,030,508 | 2,030,508 | 1,886,152 | 1,887,306 | 0 | 143,202 | 0 | 143,202 | 0 | 2,030,508 | 0 | 0 | 0 | 40,353 | 07/20/2053 |
| 36177P-CY-9 | GNMA PASS TH #00794586 | 3.500 | 12/15/2025 | PAID ON PRINCIPAL | | 54,506 | 54,506 | 56,814 | 57,676 | 0 | (3,170) | 0 | (3,170) | 0 | 54,506 | 0 | 0 | 0 | 1,039 | 03/15/2042 |
| 36213E-WV-4 | GNMA PASS TH #552460 | 6.000 | 12/15/2025 | PAID ON PRINCIPAL | | 1,665 | 1,665 | 1,617 | 1,626 | 0 | 40 | 0 | 40 | 0 | 1,665 | 0 | 0 | 0 | 55 | 03/15/2032 |
| 36201M-SA-1 | GNMA PASS TH #587413 | 5.500 | 12/15/2025 | PAID ON PRINCIPAL | | 1,920 | 1,920 | 1,962 | 1,952 | 0 | (32) | 0 | (32) | 0 | 1,920 | 0 | 0 | 0 | 44 | 11/15/2032 |
| 36201M-SJ-2 | GNMA PASS TH #587421 | 5.500 | 12/15/2025 | PAID ON PRINCIPAL | | 4,677 | 4,677 | 4,779 | 4,747 | 0 | (70) | 0 | (70) | 0 | 4,677 | 0 | 0 | 0 | 141 | 11/15/2032 |
| 36200M-YX-5 | GNMA PASS TH #604726 | 4.500 | 12/15/2025 | PAID ON PRINCIPAL | | 16,010 | 16,010 | 15,259 | 15,467 | 0 | 543 | 0 | 543 | 0 | 16,010 | 0 | 0 | 0 | 386 | 10/15/2033 |
| 36290R-YQ-0 | GNMA PASS TH #615519 | 4.500 | 12/15/2025 | PAID ON PRINCIPAL | | 18,102 | 18,102 | 17,055 | 17,432 | 0 | 669 | 0 | 669 | 0 | 18,102 | 0 | 0 | 0 | 394 | 09/15/2033 |
| 36290R-6X-6 | GNMA PASS TH #615686 | 4.500 | 12/15/2025 | PAID ON PRINCIPAL | | 7,057 | 7,057 | 6,649 | 6,792 | 0 | 264 | 0 | 264 | 0 | 7,057 | 0 | 0 | 0 | 201 | 10/15/2033 |
| 3620AQ-PR-8 | GNMA PASS TH #736732 | 4.500 | 12/15/2025 | PAID ON PRINCIPAL | | 20,333 | 20,333 | 20,426 | 20,464 | 0 | (131) | 0 | (131) | 0 | 20,333 | 0 | 0 | 0 | 435 | 05/15/2040 |
| 3620AW-FY-1 | GNMA PASS TH #741883 | 4.500 | 12/15/2025 | PAID ON PRINCIPAL | | 9,719 | 9,719 | 9,764 | 9,780 | 0 | (61) | 0 | (61) | 0 | 9,719 | 0 | 0 | 0 | 245 | 05/15/2040 |
| 38378A-CR-0 | GNR 2011-151 JY CMO | 3.000 | 12/20/2025 | PAID ON PRINCIPAL | | 280,226 | 280,226 | 281,189 | 280,635 | 0 | (410) | 0 | (410) | 0 | 280,226 | 0 | 0 | 0 | 4,607 | 02/20/2041 |
| 38375B-SF-0 | GNR 2012-H11 BA CMO | 2.000 | 07/20/2025 | PAID ON PRINCIPAL | | 1 | 1 | 1 | 1 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 05/20/2062 |
| 38375B-RQ-7 | GNR 2012-H12 HA CMO | 2.000 | 12/20/2025 | PAID ON PRINCIPAL | | 232 | 232 | 232 | 232 | 0 | 0 | 0 | 0 | 0 | 232 | 0 | 0 | 0 | 2 | 03/20/2062 |

# 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 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Description | | 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 (10+11-12) | 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 |
| 38375B-TF-9 | GNR 2012-H14 GA CMO | 2.000 | 12/20/2025 | PAID ON PRINCIPAL | | 238,576 | 238,576 | 238,054 | 238,164 | 0 | 412 | 0 | 412 | 0 | 238,576 | 0 | 0 | 0 | 4,650 | 06/20/2062 |
| 38375B-TA-0 | GNR 2012-H16 HA CMO | 2.000 | 12/20/2025 | PAID ON PRINCIPAL | | 107,663 | 107,663 | 107,975 | 107,551 | 0 | 112 | 0 | 112 | 0 | 107,663 | 0 | 0 | 0 | 436 | 07/20/2062 |
| 38376R-GW-0 | GNR 2015-H22 HA CMO | 2.550 | 12/20/2025 | PAID ON PRINCIPAL | | 3,666,269 | 3,666,269 | 3,653,580 | 3,660,222 | 0 | 6,047 | 0 | 6,047 | 0 | 3,666,269 | 0 | 0 | 0 | 41,594 | 08/20/2065 |
| 38376R-LX-2 | GNR 2015-H29 HA CMO | 2.500 | 12/20/2025 | PAID ON PRINCIPAL | | 1,403,475 | 1,403,475 | 1,393,826 | 1,400,591 | 0 | 2,884 | 0 | 2,884 | 0 | 1,403,475 | 0 | 0 | 0 | 15,831 | 09/20/2065 |
| 38375U-WW-6 | GNR 2016-H11 GA CMO | 2.000 | 12/20/2025 | PAID ON PRINCIPAL | | 2,792,680 | 2,792,680 | 2,699,300 | 2,768,089 | 0 | 24,591 | 0 | 24,591 | 0 | 2,792,680 | 0 | 0 | 0 | 30,576 | 04/20/2066 |
| 38376R-VM-5 | GNR 2016-H13 JA CMO | 2.000 | 12/20/2025 | PAID ON PRINCIPAL | | 2,709,017 | 2,709,017 | 2,587,111 | 2,679,563 | 0 | 29,454 | 0 | 29,454 | 0 | 2,709,017 | 0 | 0 | 0 | 26,852 | 06/20/2066 |
| 38376R-YG-5 | GNR 2016-H20 FN CMO | 4.864 | 12/20/2025 | PAID ON PRINCIPAL | | 3,271,908 | 3,271,908 | 3,265,773 | 3,424,315 | 0 | (152,407) | 0 | (152,407) | 0 | 3,271,908 | 0 | 0 | 0 | 80,085 | 09/20/2066 |
| 38376R-G7-5 | GNR 2016-H24 DA CMO | 2.500 | 12/20/2025 | PAID ON PRINCIPAL | | 3,778,265 | 3,778,265 | 3,696,787 | 3,757,397 | 0 | 20,869 | 0 | 20,869 | 0 | 3,778,265 | 0 | 0 | 0 | 39,774 | 09/20/2066 |
| 38375U-J9-2 | GNR 2017-H19 MA CMO | 2.500 | 12/20/2025 | PAID ON PRINCIPAL | | 2,849,483 | 2,849,483 | 2,826,331 | 2,840,325 | 0 | 9,158 | 0 | 9,158 | 0 | 2,849,483 | 0 | 0 | 0 | 41,662 | 04/20/2067 |
| 38380U-WQ-2 | GNR 2018-11 PA CMO | 3.000 | 12/20/2025 | PAID ON PRINCIPAL | | 289,151 | 289,151 | 287,802 | 287,881 | 0 | 1,270 | 0 | 1,270 | 0 | 289,151 | 0 | 0 | 0 | 4,901 | 12/20/2047 |
| 38381A-E2-8 | GNR 2018-151 P CMO | 3.500 | 12/20/2025 | PAID ON PRINCIPAL | | 376,704 | 376,704 | 375,644 | 375,711 | 0 | 993 | 0 | 993 | 0 | 376,704 | 0 | 0 | 0 | 7,341 | 01/20/2047 |
| 38384P-MW-7 | GNR 2024-101 EA CMO | 5.500 | 12/20/2025 | PAID ON PRINCIPAL | | 6,360,872 | 6,360,872 | 6,337,453 | 6,338,071 | 0 | 22,800 | 0 | 22,800 | 0 | 6,360,872 | 0 | 0 | 0 | 199,578 | 04/20/2052 |
| 38384M-X7-7 | GNR 2024-105 C CMO | 5.500 | 12/20/2025 | PAID ON PRINCIPAL | | 4,727,096 | 4,727,096 | 4,718,233 | 4,718,155 | 0 | 8,941 | 0 | 8,941 | 0 | 4,727,096 | 0 | 0 | 0 | 145,479 | 04/20/2054 |
| 38384U-HR-3 | GNR 2024-108 GC CMO | 5.500 | 12/20/2025 | PAID ON PRINCIPAL | | 8,145,947 | 8,145,947 | 8,129,400 | 8,128,719 | 0 | 17,228 | 0 | 17,228 | 0 | 8,145,947 | 0 | 0 | 0 | 252,129 | 06/20/2052 |
| 38384K-B2-6 | GNR 2024-51 P CMO | 5.000 | 12/20/2025 | PAID ON PRINCIPAL | | 1,012,866 | 1,012,866 | 985,250 | 987,099 | 0 | 25,767 | 0 | 25,767 | 0 | 1,012,866 | 0 | 0 | 0 | 30,072 | 07/20/2053 |
| 1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC) | | | | | | 102,325,818 | 102,325,818 | 100,833,125 | 101,263,298 | 0 | 1,062,520 | 0 | 1,062,520 | 0 | 102,325,818 | 0 | 0 | 0 | 2,634,819 | XXX |
| Asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC) | | | | | | | | | | | | | | | | | | | | |
| 36198V-KR-7 | GN AI8404 (PROJECT LOA | 3.310 | 12/15/2025 | PAID ON PRINCIPAL | | 850,799 | 850,799 | 897,061 | 868,303 | 0 | (17,504) | 0 | (17,504) | 0 | 850,799 | 0 | 0 | 0 | 15,337 | 05/15/2030 |
| 38379K-VJ-4 | GNR 2015-101 AB (PROJE | 2.400 | 08/16/2025 | PAID ON PRINCIPAL | | 100,300 | 100,300 | 100,323 | 100,202 | 0 | 97 | 0 | 97 | 0 | 100,300 | 0 | 0 | 0 | 947 | 07/16/2048 |
| 38379K-GA-0 | GNR 2015-32 AG (PROJEC | 2.300 | 12/16/2025 | PAID ON PRINCIPAL | | 155,084 | 155,084 | 153,449 | 153,715 | 0 | 1,369 | 0 | 1,369 | 0 | 155,084 | 0 | 0 | 0 | 1,995 | 02/16/2049 |
| 38379U-PD-2 | GNR 2016-50 A (PROJECT | 2.300 | 12/16/2025 | PAID ON PRINCIPAL | | 147,455 | 147,455 | 147,870 | 147,444 | 0 | 12 | 0 | 12 | 0 | 147,455 | 0 | 0 | 0 | 2,119 | 07/16/2052 |
| 38379U-SP-2 | GNR 2016-64 CA (PROJEC | 2.300 | 12/16/2025 | PAID ON PRINCIPAL | | 77,356 | 77,356 | 77,477 | 77,354 | 0 | 1 | 0 | 1 | 0 | 77,356 | 0 | 0 | 0 | 911 | 03/16/2045 |
| 38379U-XR-2 | GNR 2016-98 AF (PROJEC | 2.350 | 12/16/2025 | PAID ON PRINCIPAL | | 248,507 | 248,507 | 242,595 | 242,554 | 0 | 5,952 | 0 | 5,952 | 0 | 248,507 | 0 | 0 | 0 | 3,337 | 03/16/2057 |
| 38379R-V6-7 | GNR 2017-124 AB (PROJE | 2.650 | 12/16/2025 | PAID ON PRINCIPAL | | 2,149,682 | 2,149,682 | 2,143,972 | 2,144,315 | 0 | 5,367 | 0 | 5,367 | 0 | 2,149,682 | 0 | 0 | 0 | 50,281 | 08/16/2057 |
| 38379R-4V-2 | GNR 2017-143 AC (PROJE | 2.600 | 12/16/2025 | PAID ON PRINCIPAL | | 1,288,590 | 1,288,590 | 1,285,482 | 1,285,633 | 0 | 2,958 | 0 | 2,958 | 0 | 1,288,590 | 0 | 0 | 0 | 11,068 | 07/16/2057 |
| 38380J-FU-7 | GNR 2017-171 AC (PROJE | 2.500 | 12/16/2025 | PAID ON PRINCIPAL | | 181,962 | 181,962 | 178,672 | 178,942 | 0 | 3,020 | 0 | 3,020 | 0 | 181,962 | 0 | 0 | 0 | 2,500 | 09/16/2054 |
| 38380J-HP-6 | GNR 2017-181 AG (PROJE | 2.600 | 12/16/2025 | PAID ON PRINCIPAL | | 310,096 | 310,096 | 304,076 | 304,877 | 0 | 5,219 | 0 | 5,219 | 0 | 310,096 | 0 | 0 | 0 | 4,390 | 02/16/2059 |
| 38380J-GM-4 | GNR 2017-185 AC (PROJE | 2.600 | 12/16/2025 | PAID ON PRINCIPAL | | 97,453 | 97,453 | 94,740 | 94,451 | 0 | 3,001 | 0 | 3,001 | 0 | 97,453 | 0 | 0 | 0 | 1,380 | 03/16/2058 |
| 38379U-7A-8 | GNR 2017-30 AB (PROJEC | 2.400 | 12/16/2025 | PAID ON PRINCIPAL | | 79,740 | 79,740 | 78,416 | 78,571 | 0 | 1,169 | 0 | 1,169 | 0 | 79,740 | 0 | 0 | 0 | 1,042 | 03/16/2051 |
| 38380J-KW-7 | GNR 2018-4 AE (PROJECT | 2.450 | 12/16/2025 | PAID ON PRINCIPAL | | 103,870 | 103,870 | 101,541 | 101,827 | 0 | 2,043 | 0 | 2,043 | 0 | 103,870 | 0 | 0 | 0 | 1,386 | 08/16/2058 |
| 38380J-MC-9 | GNR 2018-9 AB (PROJEC | 2.500 | 12/16/2025 | PAID ON PRINCIPAL | | 118,163 | 118,163 | 114,600 | 115,062 | 0 | 3,101 | 0 | 3,101 | 0 | 118,163 | 0 | 0 | 0 | 1,608 | 05/16/2058 |
| 38381L-KQ-4 | GNR 2024-124 A (PROJEC | 4.250 | 12/16/2025 | PAID ON PRINCIPAL | | 201,831 | 201,831 | 193,695 | 194,160 | 0 | 7,671 | 0 | 7,671 | 0 | 201,831 | 0 | 0 | 0 | 4,905 | 01/16/2059 |
| 38381L-SS-2 | GNR 2024-139 AC (PROJE | 5.000 | 12/16/2025 | PAID ON PRINCIPAL | | 157,133 | 157,133 | 155,869 | 155,885 | 0 | 1,248 | 0 | 1,248 | 0 | 157,133 | 0 | 0 | 0 | 5,306 | 03/16/2058 |
| 38384Y-3P-4 | GNR 2024-192 AB (PROJE | 5.250 | 12/16/2025 | PAID ON PRINCIPAL | | 666,878 | 666,878 | 666,149 | 666,140 | 0 | 738 | 0 | 738 | 0 | 666,878 | 0 | 0 | 0 | 15,452 | 08/16/2065 |
| 38381J-6N-2 | GNR 2024-36 A (PROJECT | 4.500 | 12/16/2025 | PAID ON PRINCIPAL | | 808,220 | 808,220 | 787,477 | 789,019 | 0 | 19,201 | 0 | 19,201 | 0 | 808,220 | 0 | 0 | 0 | 11,533 | 07/20/2054 |
| 83162C-TY-9 | SBAP 2011-20D 1 | 4.050 | 10/01/2025 | PAID ON PRINCIPAL | | 37,088 | 37,088 | 37,088 | 36,941 | 0 | 146 | 0 | 146 | 0 | 37,088 | 0 | 0 | 0 | 1,141 | 04/01/2031 |
| 83162C-UG-6 | SBAP 2011-20I 1 | 2.850 | 09/01/2025 | PAID ON PRINCIPAL | | 149,205 | 149,205 | 149,438 | 149,246 | 0 | (42) | 0 | (42) | 0 | 149,205 | 0 | 0 | 0 | 3,094 | 09/01/2031 |
| 83162C-UU-5 | SBAP 2012-20E 1 | 2.380 | 11/01/2025 | PAID ON PRINCIPAL | | 229,852 | 229,852 | 229,852 | 229,427 | 0 | 425 | 0 | 425 | 0 | 229,852 | 0 | 0 | 0 | 4,162 | 05/01/2032 |
| 83162C-UV-3 | SBAP 2012-20F 1 | 2.420 | 12/01/2025 | PAID ON PRINCIPAL | | 77,051 | 77,051 | 77,164 | 76,947 | 0 | 104 | 0 | 104 | 0 | 77,051 | 0 | 0 | 0 | 1,364 | 06/01/2032 |
| 83162C-XA-6 | SBAP 2015-20E 1 | 2.770 | 11/01/2025 | PAID ON PRINCIPAL | | 441,318 | 441,318 | 441,093 | 439,018 | 0 | 2,299 | 0 | 2,299 | 0 | 441,318 | 0 | 0 | 0 | 8,458 | 05/01/2035 |
| 83162C-XB-4 | SBAP 2015-20F 1 | 2.980 | 12/01/2025 | PAID ON PRINCIPAL | | 231,978 | 231,978 | 234,660 | 232,902 | 0 | (923) | 0 | (923) | 0 | 231,978 | 0 | 0 | 0 | 5,470 | 06/01/2035 |
| 83162C-XD-0 | SBAP 2015-20G 1 | 2.880 | 07/01/2025 | PAID ON PRINCIPAL | | 191,874 | 191,874 | 191,619 | 191,017 | 0 | 857 | 0 | 857 | 0 | 191,874 | 0 | 0 | 0 | 4,145 | 07/01/2035 |
| 83162C-XK-4 | SBAP 2015-20K 1 | 2.700 | 11/01/2025 | PAID ON PRINCIPAL | | 234,375 | 234,375 | 234,375 | 233,535 | 0 | 841 | 0 | 841 | 0 | 234,375 | 0 | 0 | 0 | 4,733 | 11/01/2035 |
| 83162C-XZ-1 | SBAP 2016-10E 1 | 1.800 | 09/01/2025 | PAID ON PRINCIPAL | | 228,946 | 228,946 | 228,946 | 228,898 | 0 | 48 | 0 | 48 | 0 | 228,946 | 0 | 0 | 0 | 3,129 | 09/01/2026 |
| 83162C-YE-7 | SBAP 2016-20L 1 | 2.810 | 12/01/2025 | PAID ON PRINCIPAL | | 422,421 | 422,421 | 422,421 | 420,714 | 0 | 1,707 | 0 | 1,707 | 0 | 422,421 | 0 | 0 | 0 | 9,159 | 12/01/2036 |
| 83162C-YL-1 | SBAP 2017-10B 1 | 2.630 | 09/01/2025 | PAID ON PRINCIPAL | | 174,795 | 174,795 | 174,795 | 174,684 | 0 | 111 | 0 | 111 | 0 | 174,795 | 0 | 0 | 0 | 3,153 | 03/01/2027 |
| 83162C-YV-9 | SBAP 2017-10E 1 | 1.980 | 09/01/2025 | PAID ON PRINCIPAL | | 180,365 | 180,365 | 180,365 | 180,300 | 0 | 65 | 0 | 65 | 0 | 180,365 | 0 | 0 | 0 | 2,600 | 09/01/2027 |
| 83162C-YG-2 | SBAP 2017-20A 1 | 2.800 | 07/01/2025 | PAID ON PRINCIPAL | | 238,927 | 238,927 | 238,927 | 238,120 | 0 | 807 | 0 | 807 | 0 | 238,927 | 0 | 0 | 0 | 5,159 | 01/01/2037 |
| 83162C-YM-9 | SBAP 2017-20C 1 | 3.040 | 09/01/2025 | PAID ON PRINCIPAL | | 484,937 | 484,937 | 484,937 | 481,936 | 0 | 3,001 | 0 | 3,001 | 0 | 484,937 | 0 | 0 | 0 | 11,033 | 03/01/2037 |
| 83162C-YN-7 | SBAP 2017-20D 1 | 2.840 | 10/01/2025 | PAID ON PRINCIPAL | | 971,724 | 971,724 | 972,214 | 968,431 | 0 | 3,292 | 0 | 3,292 | 0 | 971,724 | 0 | 0 | 0 | 21,754 | 04/01/2037 |
| 83162C-YR-8 | SBAP 2017-20F 1 | 2.810 | 12/01/2025 | PAID ON PRINCIPAL | | 855,841 | 855,841 | 855,841 | 852,553 | 0 | 3,289 | 0 | 3,289 | 0 | 855,841 | 0 | 0 | 0 | 17,629 | 06/01/2037 |
| 83162C-YT-4 | SBAP 2017-20G 1 | 2.980 | 07/01/2025 | PAID ON PRINCIPAL | | 493,193 | 493,193 | 500,158 | 496,634 | 0 | (3,441) | 0 | (3,441) | 0 | 493,193 | 0 | 0 | 0 | 11,255 | 07/01/2037 |
| 83162C-YW-7 | SBAP 2017-20I 1 | 2.590 | 09/01/2025 | PAID ON PRINCIPAL | | 1,665,698 | 1,665,698 | 1,665,698 | 1,658,869 | 0 | 6,829 | 0 | 6,829 | 0 | 1,665,698 | 0 | 0 | 0 | 35,353 | 09/01/2037 |
| 83162C-ZA-4 | SBAP 2017-20L 1 | 2.780 | 12/01/2025 | PAID ON PRINCIPAL | | 561,543 | 561,543 | 558,691 | 556,844 | 0 | 4,699 | 0 | 4,699 | 0 | 561,543 | 0 | 0 | 0 | 12,076 | 12/01/2037 |
| 83162C-ZC-0 | SBAP 2018-20A 1 | 2.920 | 07/01/2025 | PAID ON PRINCIPAL | | 333,529 | 333,529 | 333,529 | 332,386 | 0 | 1,143 | 0 | 1,143 | 0 | 333,529 | 0 | 0 | 0 | 7,130 | 01/01/2038 |

# 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 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Description | 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 (10+11-12) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 83162C-ZF-3 | SBAP 2018-20B 1 3.220 | 08/01/2025 | PAID ON PRINCIPAL | | 258,255 | 258,255 | 256,722 | 255,714 | 0 | 2,541 | 0 | 2,541 | 0 | 258,255 | 0 | 0 | 0 | 5,482 | 02/01/2038 |
| 83162C-ZJ-5 | SBAP 2018-20D 1 3.310 | 10/01/2025 | PAID ON PRINCIPAL | | 428,126 | 428,126 | 428,126 | 426,104 | 0 | 2,022 | 0 | 2,022 | 0 | 428,126 | 0 | 0 | 0 | 9,507 | 04/01/2038 |
| 83162C-B3-6 | SBAP 2019-20C 1 3.200 | 09/01/2025 | PAID ON PRINCIPAL | | 323,490 | 323,490 | 323,490 | 322,117 | 0 | 1,373 | 0 | 1,373 | 0 | 323,490 | 0 | 0 | 0 | 8,000 | 03/01/2039 |
| 83162C-C3-5 | SBAP 2019-25F 1 2.770 | 12/01/2025 | PAID ON PRINCIPAL | | 689,161 | 689,161 | 689,161 | 686,933 | 0 | 2,227 | 0 | 2,227 | 0 | 689,161 | 0 | 0 | 0 | 15,211 | 06/01/2044 |
| 831641-FH-3 | SBIC 2017-10A 1 2.845 | 09/10/2025 | PAID ON PRINCIPAL | | 559,515 | 559,515 | 559,930 | 559,539 | 0 | (23) | 0 | (23) | 0 | 559,515 | 0 | 0 | 0 | 13,641 | 03/10/2027 |
| 831641-FK-6 | SBIC 2018-10A 1 3.187 | 09/10/2025 | PAID ON PRINCIPAL | | 442,913 | 442,913 | 442,913 | 442,770 | 0 | 143 | 0 | 143 | 0 | 442,913 | 0 | 0 | 0 | 10,549 | 03/10/2028 |
| 831641-FM-2 | SBIC 2019-10A 1 3.113 | 09/10/2025 | PAID ON PRINCIPAL | | 1,155,608 | 1,155,608 | 1,155,608 | 1,155,301 | 0 | 307 | 0 | 307 | 0 | 1,155,608 | 0 | 0 | 0 | 26,880 | 03/10/2029 |
| 831641-FP-5 | SBIC 2020-10A 1 2.078 | 09/10/2025 | PAID ON PRINCIPAL | | 1,012,513 | 1,012,513 | 1,012,513 | 1,012,260 | 0 | 253 | 0 | 253 | 0 | 1,012,513 | 0 | 0 | 0 | 14,537 | 03/10/2030 |
| 1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC) | | | | | 20,817,360 | 20,817,360 | 20,803,738 | 20,738,595 | 0 | 78,765 | 0 | 78,765 | 0 | 20,817,360 | 0 | 0 | 0 | 411,302 | XXX |
| Asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC) | | | | | | | | | | | | | | | | | | | |
| 3128JM-QF-7 | FH (3/1 ARM) #1B2353 6.521 | 12/15/2025 | PAID ON PRINCIPAL | | 53,370 | 53,370 | 53,035 | 53,173 | 0 | 197 | 0 | 197 | 0 | 53,370 | 0 | 0 | 0 | 3,306 | 09/15/2035 |
| 3128JM-SB-4 | FH (3/1 ARM) #1B2413 6.304 | 12/15/2025 | PAID ON PRINCIPAL | | 78,000 | 78,000 | 77,817 | 77,706 | 0 | 294 | 0 | 294 | 0 | 78,000 | 0 | 0 | 0 | 2,810 | 10/15/2035 |
| 31296J-2J-4 | FHLMC GOLD P #A10777 5.500 | 12/15/2025 | PAID ON PRINCIPAL | | 338 | 338 | 331 | 332 | 0 | 7 | 0 | 7 | 0 | 338 | 0 | 0 | 0 | 10 | 07/15/2033 |
| 31296J-4V-5 | FHLMC GOLD P #A10836 5.500 | 12/15/2025 | PAID ON PRINCIPAL | | 3,962 | 3,962 | 3,879 | 3,918 | 0 | 44 | 0 | 44 | 0 | 3,962 | 0 | 0 | 0 | 119 | 07/15/2033 |
| 31296K-BK-8 | FHLMC GOLD P #A10942 5.500 | 12/15/2025 | PAID ON PRINCIPAL | | 4,837 | 4,837 | 4,736 | 4,767 | 0 | 71 | 0 | 71 | 0 | 4,837 | 0 | 0 | 0 | 45 | 07/15/2033 |
| 31296K-NR-0 | FHLMC GOLD P #A11300 5.500 | 12/15/2025 | PAID ON PRINCIPAL | | 3,786 | 3,786 | 3,707 | 3,726 | 0 | 61 | 0 | 61 | 0 | 3,786 | 0 | 0 | 0 | 91 | 07/15/2033 |
| 31296K-QD-8 | FHLMC GOLD P #A11352 5.500 | 12/15/2025 | PAID ON PRINCIPAL | | 2,538 | 2,538 | 2,485 | 2,498 | 0 | 40 | 0 | 40 | 0 | 2,538 | 0 | 0 | 0 | 113 | 07/15/2033 |
| 31296K-TN-3 | FHLMC GOLD P #A11457 5.500 | 12/15/2025 | PAID ON PRINCIPAL | | 12,500 | 12,500 | 12,238 | 12,291 | 0 | 209 | 0 | 209 | 0 | 12,500 | 0 | 0 | 0 | 361 | 07/15/2033 |
| 31296K-4R-1 | FHLMC GOLD P #A11732 5.000 | 12/15/2025 | PAID ON PRINCIPAL | | 38,098 | 38,098 | 37,860 | 37,934 | 0 | 164 | 0 | 164 | 0 | 38,098 | 0 | 0 | 0 | 1,142 | 08/15/2033 |
| 31296L-KZ-3 | FHLMC GOLD P #A12112 5.500 | 12/15/2025 | PAID ON PRINCIPAL | | 7,084 | 7,084 | 6,935 | 7,009 | 0 | 74 | 0 | 74 | 0 | 7,084 | 0 | 0 | 0 | 196 | 08/15/2033 |
| 31296L-WL-1 | FHLMC GOLD P #A12451 5.500 | 12/15/2025 | PAID ON PRINCIPAL | | 266 | 266 | 261 | 261 | 0 | 5 | 0 | 5 | 0 | 266 | 0 | 0 | 0 | 8 | 08/15/2033 |
| 31296L-ZL-8 | FHLMC GOLD P #A12547 5.500 | 12/15/2025 | PAID ON PRINCIPAL | | 551 | 551 | 539 | 543 | 0 | 8 | 0 | 8 | 0 | 551 | 0 | 0 | 0 | 16 | 08/15/2033 |
| 31296M-6K-0 | FHLMC GOLD P #A13574 5.000 | 12/15/2025 | PAID ON PRINCIPAL | | 17,299 | 17,299 | 17,191 | 17,218 | 0 | 81 | 0 | 81 | 0 | 17,299 | 0 | 0 | 0 | 499 | 09/15/2033 |
| 31296N-EJ-2 | FHLMC GOLD P #A13737 5.000 | 12/15/2025 | PAID ON PRINCIPAL | | 1,966 | 1,966 | 1,954 | 1,957 | 0 | 9 | 0 | 9 | 0 | 1,966 | 0 | 0 | 0 | 51 | 09/15/2033 |
| 31292G-6T-8 | FHLMC GOLD P #C00882 7.500 | 12/15/2025 | PAID ON PRINCIPAL | | 1,546 | 1,546 | 1,626 | 1,653 | 0 | (108) | 0 | (108) | 0 | 1,546 | 0 | 0 | 0 | 55 | 11/15/2029 |
| 31292H-G5-7 | FHLMC GOLD P #C01120 7.000 | 12/15/2025 | PAID ON PRINCIPAL | | 1,037 | 1,037 | 1,210 | 1,126 | 0 | (89) | 0 | (89) | 0 | 1,037 | 0 | 0 | 0 | 36 | 01/15/2031 |
| 31292H-XK-5 | FHLMC GOLD P #C01582 5.500 | 12/15/2025 | PAID ON PRINCIPAL | | 10,095 | 10,095 | 9,883 | 9,938 | 0 | 157 | 0 | 157 | 0 | 10,095 | 0 | 0 | 0 | 299 | 07/15/2033 |
| 31287T-DJ-1 | FHLMC GOLD P #C67305 7.000 | 12/15/2025 | PAID ON PRINCIPAL | | 5,137 | 5,137 | 5,418 | 5,617 | 0 | (480) | 0 | (480) | 0 | 5,137 | 0 | 0 | 0 | 197 | 05/15/2032 |
| 31287T-SE-6 | FHLMC GOLD P #C67717 7.000 | 12/15/2025 | PAID ON PRINCIPAL | | 1,072 | 1,072 | 1,128 | 1,117 | 0 | (45) | 0 | (45) | 0 | 1,072 | 0 | 0 | 0 | 41 | 06/15/2032 |
| 31287V-GQ-7 | FHLMC GOLD P #C69207 7.000 | 12/15/2025 | PAID ON PRINCIPAL | | 5,112 | 5,112 | 5,392 | 5,739 | 0 | (627) | 0 | (627) | 0 | 5,112 | 0 | 0 | 0 | 196 | 07/15/2032 |
| 31288D-AJ-8 | FHLMC GOLD P #C74509 5.500 | 12/15/2025 | PAID ON PRINCIPAL | | 469 | 469 | 459 | 461 | 0 | 8 | 0 | 8 | 0 | 469 | 0 | 0 | 0 | 14 | 12/15/2032 |
| 31288E-4Z-7 | FHLMC GOLD P #C76240 5.500 | 12/15/2025 | PAID ON PRINCIPAL | | 948 | 948 | 951 | 949 | 0 | (1) | 0 | (1) | 0 | 948 | 0 | 0 | 0 | 29 | 02/15/2033 |
| 31288J-EY-8 | FHLMC GOLD P #C79151 5.500 | 12/15/2025 | PAID ON PRINCIPAL | | 4,733 | 4,733 | 4,748 | 4,733 | 0 | 0 | 0 | 0 | 0 | 4,733 | 0 | 0 | 0 | 139 | 04/15/2033 |
| 31288J-WV-4 | FHLMC GOLD P #C79660 5.500 | 12/15/2025 | PAID ON PRINCIPAL | | 1,499 | 1,499 | 1,504 | 1,502 | 0 | (3) | 0 | (3) | 0 | 1,499 | 0 | 0 | 0 | 45 | 04/15/2033 |
| 31294M-GB-1 | FHLMC GOLD P #E02894 3.500 | 12/15/2025 | PAID ON PRINCIPAL | | 100,009 | 100,009 | 100,184 | 99,935 | 0 | 74 | 0 | 74 | 0 | 100,009 | 0 | 0 | 0 | 1,797 | 05/15/2026 |
| 31283H-LC-7 | FHLMC GOLD P #G01223 7.000 | 12/15/2025 | PAID ON PRINCIPAL | | 790 | 790 | 831 | 840 | 0 | (50) | 0 | (50) | 0 | 790 | 0 | 0 | 0 | 30 | 10/15/2029 |
| 31283H-N4-3 | FHLMC GOLD P #G01311 7.000 | 12/15/2025 | PAID ON PRINCIPAL | | 2,172 | 2,172 | 2,302 | 2,367 | 0 | (195) | 0 | (195) | 0 | 2,172 | 0 | 0 | 0 | 79 | 09/15/2031 |
| 31283H-WY-7 | FHLMC GOLD P #G01563 5.500 | 12/15/2025 | PAID ON PRINCIPAL | | 6,587 | 6,587 | 6,471 | 6,498 | 0 | 90 | 0 | 90 | 0 | 6,587 | 0 | 0 | 0 | 195 | 06/15/2033 |
| 3128LX-DE-7 | FHLMC GOLD P #G01901 4.000 | 12/15/2025 | PAID ON PRINCIPAL | | 92,257 | 92,257 | 81,936 | 86,199 | 0 | 6,058 | 0 | 6,058 | 0 | 92,257 | 0 | 0 | 0 | 1,981 | 05/15/2034 |
| 3128MJ-FH-8 | FHLMC GOLD P #G08167 5.500 | 12/15/2025 | PAID ON PRINCIPAL | | 18,613 | 18,613 | 18,338 | 18,335 | 0 | 278 | 0 | 278 | 0 | 18,613 | 0 | 0 | 0 | 622 | 12/15/2036 |
| 3128MJ-S6-8 | FHLMC GOLD P #G08540 3.000 | 12/15/2025 | PAID ON PRINCIPAL | | 184,646 | 184,646 | 177,008 | 177,835 | 0 | 6,811 | 0 | 6,811 | 0 | 184,646 | 0 | 0 | 0 | 3,063 | 08/15/2043 |
| 3128MJ-TL-4 | FHLMC GOLD P #G08554 3.500 | 12/15/2025 | PAID ON PRINCIPAL | | 231,999 | 231,999 | 230,005 | 229,432 | 0 | 2,567 | 0 | 2,567 | 0 | 231,999 | 0 | 0 | 0 | 4,073 | 10/15/2043 |
| 3128MJ-ZF-0 | FHLMC GOLD P #G08741 3.000 | 12/15/2025 | PAID ON PRINCIPAL | | 95,013 | 95,013 | 94,486 | 94,396 | 0 | 617 | 0 | 617 | 0 | 95,013 | 0 | 0 | 0 | 1,587 | 01/15/2047 |
| 3132J4-KR-9 | FHLMC GOLD P #G31003 2.500 | 12/15/2025 | PAID ON PRINCIPAL | | 675,450 | 675,450 | 667,580 | 666,720 | 0 | 8,730 | 0 | 8,730 | 0 | 675,450 | 0 | 0 | 0 | 9,375 | 03/15/2037 |
| 31335A-YU-6 | FHLMC GOLD P #G60723 3.000 | 12/15/2025 | PAID ON PRINCIPAL | | 123,404 | 123,404 | 125,428 | 125,934 | 0 | (2,530) | 0 | (2,530) | 0 | 123,404 | 0 | 0 | 0 | 2,003 | 10/15/2046 |
| 31335A-2P-2 | FHLMC GOLD P #G60782 3.000 | 12/15/2025 | PAID ON PRINCIPAL | | 251,555 | 251,555 | 249,275 | 249,487 | 0 | 2,068 | 0 | 2,068 | 0 | 251,555 | 0 | 0 | 0 | 3,257 | 10/15/2046 |
| 31335B-CW-4 | FHLMC GOLD P #G60985 3.000 | 12/15/2025 | PAID ON PRINCIPAL | | 377,852 | 377,852 | 382,900 | 383,920 | 0 | (6,067) | 0 | (6,067) | 0 | 377,852 | 0 | 0 | 0 | 6,234 | 07/15/2047 |
| 3128PT-3L-7 | FHLMC GOLD P #J14403 3.500 | 12/15/2025 | PAID ON PRINCIPAL | | 36,254 | 36,254 | 36,072 | 36,188 | 0 | 65 | 0 | 65 | 0 | 36,254 | 0 | 0 | 0 | 638 | 02/15/2026 |
| 3132KE-EH-4 | FHLMC GOLD P #V60136 2.500 | 12/15/2025 | PAID ON PRINCIPAL | | 331,741 | 331,741 | 333,867 | 332,112 | 0 | (370) | 0 | (370) | 0 | 331,741 | 0 | 0 | 0 | 4,037 | 06/15/2028 |
| 3133B3-CY-1 | FHLMC PASS T #QD5487 3.000 | 12/25/2025 | PAID ON PRINCIPAL | | 607,530 | 607,530 | 573,262 | 572,247 | 0 | 35,284 | 0 | 35,284 | 0 | 607,530 | 0 | 0 | 0 | 11,320 | 01/25/2052 |
| 3133BH-A2-2 | FHLMC PASS T #QE7225 4.500 | 12/25/2025 | PAID ON PRINCIPAL | | 1,347,693 | 1,347,693 | 1,306,841 | 1,307,975 | 0 | 39,718 | 0 | 39,718 | 0 | 1,347,693 | 0 | 0 | 0 | 28,607 | 08/25/2052 |
| 3133G6-MR-3 | FHLMC PASS T #QN0368 2.500 | 12/25/2025 | PAID ON PRINCIPAL | | 610,459 | 610,459 | 619,950 | 619,243 | 0 | (8,784) | 0 | (8,784) | 0 | 610,459 | 0 | 0 | 0 | 8,732 | 08/25/2034 |
| 3133KG-4K-1 | FHLMC PASS T #RA1726 2.500 | 12/25/2025 | PAID ON PRINCIPAL | | 425,892 | 425,892 | 423,330 | 423,350 | 0 | 2,542 | 0 | 2,542 | 0 | 425,892 | 0 | 0 | 0 | 5,475 | 11/25/2049 |
| 3133KL-WB-9 | FHLMC PASS T #RA5142 2.500 | 12/25/2025 | PAID ON PRINCIPAL | | 1,722,111 | 1,722,111 | 1,570,619 | 1,580,617 | 0 | 141,493 | 0 | 141,493 | 0 | 1,722,111 | 0 | 0 | 0 | 24,169 | 05/25/2051 |
| 3133KN-SG-9 | FHLMC PASS T #RA6819 2.500 | 12/25/2025 | PAID ON PRINCIPAL | | 1,970,918 | 1,970,918 | 1,781,525 | 1,793,682 | 0 | 177,236 | 0 | 177,236 | 0 | 1,970,918 | 0 | 0 | 0 | 26,974 | 02/25/2052 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identi-fication | Description | 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 (10+11-12) | 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 |
| 3133KN-4F-7 | FHLMC PASS T #RA7122 3.500 | 12/25/2025 | PAID ON PRINCIPAL | | 1,561,691 | 1,561,691 | 1,405,888 | 1,405,420 | 0 | 156,271 | 0 | 156,271 | 0 | 1,561,691 | 0 | 0 | 0 | 27,090 | 04/25/2052 |
| 3133KP-P3-6 | FHLMC PASS T #RA7642 4.500 | 12/25/2025 | PAID ON PRINCIPAL | | 1,215,106 | 1,215,106 | 1,148,655 | 1,151,298 | 0 | 63,809 | 0 | 63,809 | 0 | 1,215,106 | 0 | 0 | 0 | 31,753 | 08/25/2052 |
| 3133KP-YY-8 | FHLMC PASS T #RA7927 4.500 | 12/25/2025 | PAID ON PRINCIPAL | | 1,713,876 | 1,713,876 | 1,597,720 | 1,598,520 | 0 | 115,355 | 0 | 115,355 | 0 | 1,713,876 | 0 | 0 | 0 | 46,183 | 09/25/2052 |
| 3133KP-Y3-6 | FHLMC PASS T #RA7930 4.500 | 12/25/2025 | PAID ON PRINCIPAL | | 1,143,108 | 1,143,108 | 1,075,594 | 1,079,434 | 0 | 63,674 | 0 | 63,674 | 0 | 1,143,108 | 0 | 0 | 0 | 31,977 | 09/25/2052 |
| 3133KP-ZA-9 | FHLMC PASS T #RA7937 5.000 | 12/25/2025 | PAID ON PRINCIPAL | | 1,052,986 | 1,052,986 | 1,049,531 | 1,049,529 | 0 | 3,458 | 0 | 3,458 | 0 | 1,052,986 | 0 | 0 | 0 | 31,780 | 09/25/2052 |
| 3133KQ-EV-4 | FHLMC PASS T #RA8248 5.000 | 12/25/2025 | PAID ON PRINCIPAL | | 1,897,243 | 1,897,243 | 1,896,057 | 1,895,997 | 0 | 1,246 | 0 | 1,246 | 0 | 1,897,243 | 0 | 0 | 0 | 50,881 | 11/25/2052 |
| 3133KQ-E2-8 | FHLMC PASS T #RA8253 5.500 | 12/25/2025 | PAID ON PRINCIPAL | | 1,393,118 | 1,393,118 | 1,407,485 | 1,406,107 | 0 | (12,989) | 0 | (12,989) | 0 | 1,393,118 | 0 | 0 | 0 | 42,405 | 12/25/2052 |
| 3133KQ-VF-0 | FHLMC PASS T #RA8714 4.500 | 12/25/2025 | PAID ON PRINCIPAL | | 1,096,378 | 1,096,378 | 1,074,879 | 1,075,145 | 0 | 21,233 | 0 | 21,233 | 0 | 1,096,378 | 0 | 0 | 0 | 29,629 | 04/25/2053 |
| 3133KQ-VG-8 | FHLMC PASS T #RA8715 5.000 | 12/25/2025 | PAID ON PRINCIPAL | | 1,192,205 | 1,192,205 | 1,178,793 | 1,179,804 | 0 | 12,402 | 0 | 12,402 | 0 | 1,192,205 | 0 | 0 | 0 | 33,712 | 04/25/2053 |
| 3133KR-B3-7 | FHLMC PASS T #RA9058 5.500 | 12/25/2025 | PAID ON PRINCIPAL | | 2,681,744 | 2,681,744 | 2,667,079 | 2,667,430 | 0 | 14,315 | 0 | 14,315 | 0 | 2,681,744 | 0 | 0 | 0 | 81,587 | 05/25/2053 |
| 3133KR-B6-0 | FHLMC PASS T #RA9061 5.500 | 12/25/2025 | PAID ON PRINCIPAL | | 986,499 | 986,499 | 984,881 | 984,681 | 0 | 1,818 | 0 | 1,818 | 0 | 986,499 | 0 | 0 | 0 | 31,467 | 05/25/2053 |
| 3133KR-FA-7 | FHLMC PASS T #RA9161 5.500 | 12/25/2025 | PAID ON PRINCIPAL | | 1,242,948 | 1,242,948 | 1,248,095 | 1,247,349 | 0 | (4,401) | 0 | (4,401) | 0 | 1,242,948 | 0 | 0 | 0 | 37,010 | 06/25/2053 |
| 3133KR-MV-3 | FHLMC PASS T #RA9372 5.500 | 12/25/2025 | PAID ON PRINCIPAL | | 1,057,496 | 1,057,496 | 1,065,014 | 1,064,391 | 0 | (6,896) | 0 | (6,896) | 0 | 1,057,496 | 0 | 0 | 0 | 32,671 | 07/25/2053 |
| 3133KR-5T-7 | FHLMC PASS T #RA9858 6.000 | 12/25/2025 | PAID ON PRINCIPAL | | 1,431,085 | 1,431,085 | 1,422,141 | 1,422,424 | 0 | 8,662 | 0 | 8,662 | 0 | 1,431,085 | 0 | 0 | 0 | 42,880 | 09/25/2053 |
| 3132DN-F4-0 | FHLMC PASS T #SD1087 3.500 | 12/25/2025 | PAID ON PRINCIPAL | | 1,903,545 | 1,903,545 | 1,772,974 | 1,775,640 | 0 | 127,905 | 0 | 127,905 | 0 | 1,903,545 | 0 | 0 | 0 | 35,344 | 06/25/2052 |
| 3132DP-BM-9 | FHLMC PASS T #SD1844 3.000 | 12/25/2025 | PAID ON PRINCIPAL | | 1,892,763 | 1,892,763 | 1,629,255 | 1,635,048 | 0 | 257,715 | 0 | 257,715 | 0 | 1,892,763 | 0 | 0 | 0 | 30,045 | 06/25/2052 |
| 3132DP-SK-5 | FHLMC PASS T #SD2322 4.500 | 12/25/2025 | PAID ON PRINCIPAL | | 2,578,519 | 2,578,519 | 2,444,356 | 2,450,408 | 0 | 128,112 | 0 | 128,112 | 0 | 2,578,519 | 0 | 0 | 0 | 65,692 | 09/25/2052 |
| 3132DP-6Z-6 | FHLMC PASS T #SD2688 5.500 | 12/25/2025 | PAID ON PRINCIPAL | | 1,403,953 | 1,403,953 | 1,424,026 | 1,422,047 | 0 | (18,093) | 0 | (18,093) | 0 | 1,403,953 | 0 | 0 | 0 | 41,340 | 04/25/2053 |
| 3132DQ-LX-2 | FHLMC PASS T #SD3042 5.000 | 12/25/2025 | PAID ON PRINCIPAL | | 1,920,986 | 1,920,986 | 1,845,347 | 1,848,428 | 0 | 72,558 | 0 | 72,558 | 0 | 1,920,986 | 0 | 0 | 0 | 45,553 | 05/25/2053 |
| 3132DQ-M2-9 | FHLMC PASS T #SD3077 5.500 | 12/25/2025 | PAID ON PRINCIPAL | | 2,495,868 | 2,495,868 | 2,502,107 | 2,500,945 | 0 | (5,078) | 0 | (5,078) | 0 | 2,495,868 | 0 | 0 | 0 | 81,324 | 06/25/2053 |
| 3132DQ-QS-8 | FHLMC PASS T #SD3165 5.000 | 12/25/2025 | PAID ON PRINCIPAL | | 2,154,267 | 2,154,267 | 2,114,547 | 2,114,888 | 0 | 39,379 | 0 | 39,379 | 0 | 2,154,267 | 0 | 0 | 0 | 60,059 | 08/25/2052 |
| 3132DQ-V7-8 | FHLMC PASS T #SD3338 5.500 | 12/25/2025 | PAID ON PRINCIPAL | | 1,624,702 | 1,624,702 | 1,633,587 | 1,632,463 | 0 | (7,761) | 0 | (7,761) | 0 | 1,624,702 | 0 | 0 | 0 | 49,841 | 06/25/2053 |
| 3132DQ-XJ-0 | FHLMC PASS T #SD3381 5.000 | 12/25/2025 | PAID ON PRINCIPAL | | 945,624 | 945,624 | 925,086 | 925,213 | 0 | 20,410 | 0 | 20,410 | 0 | 945,624 | 0 | 0 | 0 | 28,487 | 07/25/2053 |
| 3132DQ-Z9-0 | FHLMC PASS T #SD3468 4.000 | 12/25/2025 | PAID ON PRINCIPAL | | 1,997,829 | 1,997,829 | 1,862,508 | 1,868,919 | 0 | 128,910 | 0 | 128,910 | 0 | 1,997,829 | 0 | 0 | 0 | 46,186 | 07/25/2047 |
| 3132E0-DB-5 | FHLMC PASS T #SD3698 6.000 | 12/25/2025 | PAID ON PRINCIPAL | | 1,811,038 | 1,811,038 | 1,811,109 | 1,810,352 | 0 | 686 | 0 | 686 | 0 | 1,811,038 | 0 | 0 | 0 | 59,045 | 08/25/2053 |
| 3132E0-KV-3 | FHLMC PASS T #SD3908 6.000 | 12/25/2025 | PAID ON PRINCIPAL | | 1,561,277 | 1,561,277 | 1,548,592 | 1,549,021 | 0 | 12,257 | 0 | 12,257 | 0 | 1,561,277 | 0 | 0 | 0 | 47,549 | 09/25/2053 |
| 3132E0-QC-9 | FHLMC PASS T #SD4051 5.000 | 12/25/2025 | PAID ON PRINCIPAL | | 927,634 | 927,634 | 904,878 | 905,342 | 0 | 22,292 | 0 | 22,292 | 0 | 927,634 | 0 | 0 | 0 | 24,950 | 10/25/2052 |
| 3132DS-GV-8 | FHLMC PASS T #SD4712 4.500 | 12/25/2025 | PAID ON PRINCIPAL | | 997,248 | 997,248 | 968,810 | 969,426 | 0 | 27,822 | 0 | 27,822 | 0 | 997,248 | 0 | 0 | 0 | 23,157 | 12/25/2052 |
| 3132DS-3L-4 | FHLMC PASS T #SD5303 6.000 | 12/25/2025 | PAID ON PRINCIPAL | | 2,107,632 | 2,107,632 | 2,097,341 | 2,097,446 | 0 | 10,186 | 0 | 10,186 | 0 | 2,107,632 | 0 | 0 | 0 | 76,757 | 04/25/2054 |
| 3132DT-3X-6 | FHLMC PASS T #SD6214 4.500 | 12/25/2025 | PAID ON PRINCIPAL | | 1,576,599 | 1,576,599 | 1,516,183 | 1,516,792 | 0 | 59,807 | 0 | 59,807 | 0 | 1,576,599 | 0 | 0 | 0 | 34,206 | 11/25/2053 |
| 3132DU-NW-3 | FHLMC PASS T #SD6705 4.500 | 12/25/2025 | PAID ON PRINCIPAL | | 1,466,789 | 1,466,789 | 1,389,496 | 1,389,942 | 0 | 76,847 | 0 | 76,847 | 0 | 1,466,789 | 0 | 0 | 0 | 36,444 | 02/25/2053 |
| 3132DU-PV-3 | FHLMC PASS T #SD6736 4.500 | 12/25/2025 | PAID ON PRINCIPAL | | 1,700,775 | 1,700,775 | 1,616,799 | 1,616,950 | 0 | 83,825 | 0 | 83,825 | 0 | 1,700,775 | 0 | 0 | 0 | 41,843 | 11/25/2053 |
| 3132DU-RW-9 | FHLMC PASS T #SD6801 5.000 | 12/25/2025 | PAID ON PRINCIPAL | | 1,306,843 | 1,306,843 | 1,278,358 | 1,278,524 | 0 | 28,319 | 0 | 28,319 | 0 | 1,306,843 | 0 | 0 | 0 | 34,161 | 10/25/2054 |
| 3132DU-3D-7 | FHLMC PASS T #SD7096 5.000 | 12/25/2025 | PAID ON PRINCIPAL | | 690,289 | 690,289 | 680,393 | 680,440 | 0 | 9,849 | 0 | 9,849 | 0 | 690,289 | 0 | 0 | 0 | 18,908 | 11/25/2054 |
| 3132DV-MC-6 | FHLMC PASS T #SD7555 3.000 | 12/25/2025 | PAID ON PRINCIPAL | | 927,804 | 927,804 | 765,584 | 768,406 | 0 | 159,399 | 0 | 159,399 | 0 | 927,804 | 0 | 0 | 0 | 14,931 | 08/25/2052 |
| 3132DV-MD-4 | FHLMC PASS T #SD7556 3.000 | 12/25/2025 | PAID ON PRINCIPAL | | 993,490 | 993,490 | 827,779 | 830,305 | 0 | 163,185 | 0 | 163,185 | 0 | 993,490 | 0 | 0 | 0 | 16,402 | 08/25/2052 |
| 3132DV-MM-4 | FHLMC PASS T #SD7564 5.000 | 12/25/2025 | PAID ON PRINCIPAL | | 3,304,212 | 3,304,212 | 3,294,403 | 3,294,337 | 0 | 9,875 | 0 | 9,875 | 0 | 3,304,212 | 0 | 0 | 0 | 92,528 | 06/25/2053 |
| 3132DW-DL-4 | FHLMC PASS T #SD8207 3.500 | 12/25/2025 | PAID ON PRINCIPAL | | 916,688 | 916,688 | 820,937 | 821,756 | 0 | 94,932 | 0 | 94,932 | 0 | 916,688 | 0 | 0 | 0 | 17,796 | 04/25/2052 |
| 3132DW-D8-3 | FHLMC PASS T #SD8227 4.000 | 12/25/2025 | PAID ON PRINCIPAL | | 1,602,943 | 1,602,943 | 1,501,757 | 1,502,515 | 0 | 100,428 | 0 | 100,428 | 0 | 1,602,943 | 0 | 0 | 0 | 35,310 | 07/25/2052 |
| 3132DW-ES-8 | FHLMC PASS T #SD8245 4.500 | 12/25/2025 | PAID ON PRINCIPAL | | 3,405,614 | 3,405,614 | 3,241,216 | 3,249,431 | 0 | 156,183 | 0 | 156,183 | 0 | 3,405,614 | 0 | 0 | 0 | 85,830 | 09/25/2052 |
| 3132DW-E5-8 | FHLMC PASS T #SD8256 4.000 | 12/25/2025 | PAID ON PRINCIPAL | | 1,277,267 | 1,277,267 | 1,197,238 | 1,197,789 | 0 | 79,478 | 0 | 79,478 | 0 | 1,277,267 | 0 | 0 | 0 | 27,481 | 10/25/2052 |
| 3132DW-E7-4 | FHLMC PASS T #SD8258 5.000 | 12/25/2025 | PAID ON PRINCIPAL | | 1,920,102 | 1,920,102 | 1,900,150 | 1,900,969 | 0 | 19,133 | 0 | 19,133 | 0 | 1,920,102 | 0 | 0 | 0 | 52,769 | 10/25/2052 |
| 3132DW-FF-5 | FHLMC PASS T #SD8266 4.500 | 12/25/2025 | PAID ON PRINCIPAL | | 2,798,968 | 2,798,968 | 2,694,990 | 2,699,987 | 0 | 98,981 | 0 | 98,981 | 0 | 2,798,968 | 0 | 0 | 0 | 71,202 | 11/25/2052 |
| 3132DW-FG-3 | FHLMC PASS T #SD8267 5.000 | 12/25/2025 | PAID ON PRINCIPAL | | 786,347 | 786,347 | 775,535 | 776,052 | 0 | 10,295 | 0 | 10,295 | 0 | 786,347 | 0 | 0 | 0 | 21,899 | 11/25/2052 |
| 3132DW-FR-9 | FHLMC PASS T #SD8276 5.000 | 12/25/2025 | PAID ON PRINCIPAL | | 893,318 | 893,318 | 870,462 | 871,665 | 0 | 21,653 | 0 | 21,653 | 0 | 893,318 | 0 | 0 | 0 | 25,454 | 12/25/2052 |
| 3132DW-F6-5 | FHLMC PASS T #SD8289 5.500 | 12/25/2025 | PAID ON PRINCIPAL | | 2,160,448 | 2,160,448 | 2,186,103 | 2,183,766 | 0 | (23,319) | 0 | (23,319) | 0 | 2,160,448 | 0 | 0 | 0 | 71,370 | 01/25/2053 |
| 3132DW-GR-8 | FHLMC PASS T #SD8308 5.500 | 12/25/2025 | PAID ON PRINCIPAL | | 2,410,115 | 2,410,115 | 2,432,145 | 2,429,957 | 0 | (19,842) | 0 | (19,842) | 0 | 2,410,115 | 0 | 0 | 0 | 77,501 | 03/25/2053 |
| 3132DW-G2-3 | FHLMC PASS T #SD8317 6.000 | 12/25/2025 | PAID ON PRINCIPAL | | 2,555,266 | 2,555,266 | 2,599,385 | 2,594,820 | 0 | (39,553) | 0 | (39,553) | 0 | 2,555,266 | 0 | 0 | 0 | 87,939 | 04/25/2053 |
| 3132DW-HD-8 | FHLMC PASS T #SD8328 4.500 | 12/25/2025 | PAID ON PRINCIPAL | | 1,071,160 | 1,071,160 | 1,043,544 | 1,045,386 | 0 | 25,773 | 0 | 25,773 | 0 | 1,071,160 | 0 | 0 | 0 | 26,246 | 06/25/2053 |
| 3132DW-HG-1 | FHLMC PASS T #SD8331 5.500 | 12/25/2025 | PAID ON PRINCIPAL | | 3,063,719 | 3,063,719 | 3,086,936 | 3,084,800 | 0 | (21,081) | 0 | (21,081) | 0 | 3,063,719 | 0 | 0 | 0 | 104,801 | 06/25/2053 |
| 3132DW-HS-5 | FHLMC PASS T #SD8341 5.000 | 12/25/2025 | PAID ON PRINCIPAL | | 1,285,235 | 1,285,235 | 1,249,038 | 1,249,365 | 0 | 35,870 | 0 | 35,870 | 0 | 1,285,235 | 0 | 0 | 0 | 37,244 | 07/25/2053 |
| 3132DW-JF-1 | FHLMC PASS T #SD8362 5.500 | 12/25/2025 | PAID ON PRINCIPAL | | 2,002,610 | 2,002,610 | 1,995,179 | 1,995,171 | 0 | 7,439 | 0 | 7,439 | 0 | 2,002,610 | 0 | 0 | 0 | 72,280 | 09/25/2053 |
| 3132A5-FW-0 | FHLMC PASS T #ZS4681 2.500 | 12/25/2025 | PAID ON PRINCIPAL | | 132,267 | 132,267 | 131,441 | 133,650 | 0 | (1,383) | 0 | (1,383) | 0 | 132,267 | 0 | 0 | 0 | 1,793 | 10/25/2046 |
| 3132A5-F9-1 | FHLMC PASS T #ZS4692 2.500 | 12/25/2025 | PAID ON PRINCIPAL | | 146,077 | 146,077 | 146,682 | 148,869 | 0 | (2,792) | 0 | (2,792) | 0 | 146,077 | 0 | 0 | 0 | 1,938 | 12/25/2046 |
| 3132AE-KL-9 | FHLMC PASS T #ZT2099 3.000 | 12/25/2025 | PAID ON PRINCIPAL | | 120,462 | 120,462 | 122,297 | 123,286 | 0 | (2,824) | 0 | (2,824) | 0 | 120,462 | 0 | 0 | 0 | 2,151 | 11/25/2046 |
| 3133TQ-ZU-4 | FHR 2274 KC CMO 6.500 | 12/15/2025 | PAID ON PRINCIPAL | | 28,641 | 28,641 | 28,579 | 28,572 | 0 | 69 | 0 | 69 | 0 | 28,641 | 0 | 0 | 0 | 1,013 | 01/15/2031 |
| 31339N-AG-1 | FHR 2400 MK CMO 6.500 | 12/15/2025 | PAID ON PRINCIPAL | | 81,265 | 81,265 | 80,148 | 80,701 | 0 | 565 | 0 | 565 | 0 | 81,265 | 0 | 0 | 0 | 2,725 | 01/15/2032 |
| 31339N-F2-7 | FHR 2413 MH CMO 6.500 | 12/15/2025 | PAID ON PRINCIPAL | | 154,240 | 154,240 | 152,119 | 153,124 | 0 | 1,116 | 0 | 1,116 | 0 | 154,240 | 0 | 0 | 0 | 4,919 | 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 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Description | 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 (10+11-12) | 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 |
| 31339D-GP-7 | FHR 2422 CH CMO 6.500 | 12/15/2025 | PAID ON PRINCIPAL | | 45,761 | 45,761 | 44,817 | 45,422 | 0 | 338 | 0 | 338 | 0 | 45,761 | 0 | 0 | 0 | 961 | 02/15/2032 |
| 3137A0-UA-1 | FHR 3713 PA CMO 2.000 | 06/15/2025 | PAID ON PRINCIPAL | | 403,804 | 403,804 | 400,207 | 403,292 | 0 | 512 | 0 | 512 | 0 | 403,804 | 0 | 0 | 0 | 2,300 | 02/15/2040 |
| 3137AW-QW-8 | FHR 4148 AB CMO 1.500 | 12/15/2025 | PAID ON PRINCIPAL | | 463,825 | 463,825 | 451,143 | 458,881 | 0 | 4,944 | 0 | 4,944 | 0 | 463,825 | 0 | 0 | 0 | 3,578 | 12/15/2027 |
| 3137FC-AD-6 | FHR 4735 MA CMO 3.000 | 12/15/2025 | PAID ON PRINCIPAL | | 370,670 | 370,670 | 374,767 | 372,210 | 0 | (1,541) | 0 | (1,541) | 0 | 370,670 | 0 | 0 | 0 | 6,096 | 08/15/2045 |
| 3137FD-BP-6 | FHR 4745 E CMO 3.000 | 12/15/2025 | PAID ON PRINCIPAL | | 528,437 | 528,437 | 528,878 | 529,346 | 0 | (908) | 0 | (908) | 0 | 528,437 | 0 | 0 | 0 | 9,773 | 01/15/2048 |
| 3137FD-V9-0 | FHR 4753 BK CMO 3.000 | 12/15/2025 | PAID ON PRINCIPAL | | 277,829 | 277,829 | 275,697 | 274,964 | 0 | 2,865 | 0 | 2,865 | 0 | 277,829 | 0 | 0 | 0 | 3,816 | 01/15/2048 |
| 3137FN-RS-1 | FHR 4909 GD CMO 2.500 | 12/25/2025 | PAID ON PRINCIPAL | | 376,023 | 376,023 | 379,342 | 382,024 | 0 | (6,001) | 0 | (6,001) | 0 | 376,023 | 0 | 0 | 0 | 5,712 | 03/25/2049 |
| 3137FN-ZQ-6 | FHR 4922 NG CMO 2.500 | 12/25/2025 | PAID ON PRINCIPAL | | 138,663 | 138,663 | 138,663 | 138,924 | 0 | (261) | 0 | (261) | 0 | 138,663 | 0 | 0 | 0 | 2,095 | 04/25/2049 |
| 3137HC-2Q-4 | FHR 5402 BA CMO 5.000 | 12/25/2025 | PAID ON PRINCIPAL | | 6,006,134 | 6,006,134 | 5,907,596 | 5,913,157 | 0 | 92,977 | 0 | 92,977 | 0 | 6,006,134 | 0 | 0 | 0 | 198,542 | 01/25/2045 |
| 3137HC-LD-2 | FHR 5407 DA CMO 5.500 | 12/25/2025 | PAID ON PRINCIPAL | | 4,075,217 | 4,075,217 | 4,017,432 | 4,020,017 | 0 | 55,199 | 0 | 55,199 | 0 | 4,075,217 | 0 | 0 | 0 | 138,852 | 11/25/2049 |
| 3137HC-VE-9 | FHR 5413 JA CMO 5.500 | 12/25/2025 | PAID ON PRINCIPAL | | 4,975,154 | 4,975,154 | 4,914,131 | 4,919,280 | 0 | 55,874 | 0 | 55,874 | 0 | 4,975,154 | 0 | 0 | 0 | 163,940 | 01/25/2050 |
| 3137HD-5Q-9 | FHR 5416 CD CMO 5.000 | 12/25/2025 | PAID ON PRINCIPAL | | 3,299,832 | 3,299,832 | 3,219,270 | 3,224,745 | 0 | 75,087 | 0 | 75,087 | 0 | 3,299,832 | 0 | 0 | 0 | 90,526 | 07/25/2047 |
| 3137HC-ZF-2 | FHR 5421 A CMO 5.500 | 12/25/2025 | PAID ON PRINCIPAL | | 1,829,723 | 1,829,723 | 1,807,995 | 1,808,612 | 0 | 21,111 | 0 | 21,111 | 0 | 1,829,723 | 0 | 0 | 0 | 65,806 | 02/25/2052 |
| 3137HH-BC-4 | FHR 5468H CMO 5.000 | 12/25/2025 | PAID ON PRINCIPAL | | 658,715 | 658,715 | 651,442 | 651,571 | 0 | 7,144 | 0 | 7,144 | 0 | 658,715 | 0 | 0 | 0 | 20,308 | 05/25/2054 |
| 3137HH-H8-7 | FHR 5469 QA CMO 4.500 | 12/25/2025 | PAID ON PRINCIPAL | | 337,430 | 337,430 | 330,141 | 330,283 | 0 | 7,147 | 0 | 7,147 | 0 | 337,430 | 0 | 0 | 0 | 9,039 | 11/25/2054 |
| 3132HT-K8-8 | FHS 300 300 CMO 3.000 | 12/15/2025 | PAID ON PRINCIPAL | | 189,412 | 189,412 | 188,199 | 187,953 | 0 | 1,460 | 0 | 1,460 | 0 | 189,412 | 0 | 0 | 0 | 3,310 | 01/15/2043 |
| 31406L-MX-3 | FN (10/1 ARM #813174 6.760 | 12/25/2025 | PAID ON PRINCIPAL | | 1,446 | 1,446 | 1,459 | 1,443 | 0 | 3 | 0 | 3 | 0 | 1,446 | 0 | 0 | 0 | 52 | 02/25/2035 |
| 31407B-VG-1 | FN (10/1 ARM #826015 6.156 | 12/25/2025 | PAID ON PRINCIPAL | | 9,293 | 9,293 | 9,298 | 9,265 | 0 | 28 | 0 | 28 | 0 | 9,293 | 0 | 0 | 0 | 361 | 07/25/2035 |
| 31407B-2G-3 | FN (10/1 ARM #826175 7.705 | 02/25/2025 | PAID ON PRINCIPAL | | 64,577 | 64,577 | 64,778 | 64,447 | 0 | 130 | 0 | 130 | 0 | 64,577 | 0 | 0 | 0 | 826 | 07/25/2035 |
| 31407C-HK-6 | FN (10/1 ARM #826534 6.490 | 12/25/2025 | PAID ON PRINCIPAL | | 13,854 | 13,854 | 13,875 | 13,823 | 0 | 31 | 0 | 31 | 0 | 13,854 | 0 | 0 | 0 | 566 | 07/25/2035 |
| 31407J-XF-4 | FN (10/1 ARM #832378 6.201 | 12/25/2025 | PAID ON PRINCIPAL | | 20,998 | 20,998 | 20,668 | 20,851 | 0 | 148 | 0 | 148 | 0 | 20,998 | 0 | 0 | 0 | 843 | 08/25/2035 |
| 31402R-NZ-8 | FN (3/1 ARM) #735808 6.202 | 12/25/2025 | PAID ON PRINCIPAL | | 81,159 | 81,159 | 80,791 | 80,820 | 0 | 339 | 0 | 339 | 0 | 81,159 | 0 | 0 | 0 | 3,736 | 08/25/2035 |
| 31406M-6S-0 | FN (3/1 ARM) #814581 6.512 | 12/25/2025 | PAID ON PRINCIPAL | | 165,711 | 165,711 | 164,901 | 164,953 | 0 | 758 | 0 | 758 | 0 | 165,711 | 0 | 0 | 0 | 6,102 | 04/25/2035 |
| 31406W-LD-4 | FN (3/1 ARM) #822124 6.236 | 12/25/2025 | PAID ON PRINCIPAL | | 21,289 | 21,289 | 21,193 | 21,189 | 0 | 100 | 0 | 100 | 0 | 21,289 | 0 | 0 | 0 | 799 | 06/25/2035 |
| 31407C-D8-7 | FN (3/1 ARM) #826427 6.479 | 12/25/2025 | PAID ON PRINCIPAL | | 15,312 | 15,312 | 15,205 | 15,194 | 0 | 118 | 0 | 118 | 0 | 15,312 | 0 | 0 | 0 | 617 | 07/25/2035 |
| 31407F-ML-1 | FN (3/1 ARM) #829363 6.375 | 12/25/2025 | PAID ON PRINCIPAL | | 15,126 | 15,126 | 15,058 | 15,096 | 0 | 30 | 0 | 30 | 0 | 15,126 | 0 | 0 | 0 | 604 | 10/25/2035 |
| 31403K-3F-8 | FN (5/1 ARM) #751498 5.840 | 12/25/2025 | PAID ON PRINCIPAL | | 5,422 | 5,422 | 5,385 | 5,410 | 0 | 13 | 0 | 13 | 0 | 5,422 | 0 | 0 | 0 | 239 | 11/25/2033 |
| 31403V-G4-5 | FN (5/1 ARM) #759019 5.965 | 12/25/2025 | PAID ON PRINCIPAL | | 12,654 | 12,654 | 12,541 | 12,608 | 0 | 46 | 0 | 46 | 0 | 12,654 | 0 | 0 | 0 | 469 | 01/25/2034 |
| 31392B-6U-5 | FNGT 2002-T4 A2 CMO 7.000 | 12/25/2025 | PAID ON PRINCIPAL | | 9,215 | 9,215 | 9,530 | 9,180 | 0 | 35 | 0 | 35 | 0 | 9,215 | 0 | 0 | 0 | 332 | 12/25/2041 |
| 31371H-FM-5 | FNMA PASS TH #252272 6.000 | 12/25/2025 | PAID ON PRINCIPAL | | 8,933 | 8,933 | 8,850 | 8,881 | 0 | 52 | 0 | 52 | 0 | 8,933 | 0 | 0 | 0 | 271 | 01/25/2029 |
| 31371H-KR-8 | FNMA PASS TH #252404 6.000 | 12/25/2025 | PAID ON PRINCIPAL | | 335 | 335 | 330 | 332 | 0 | 3 | 0 | 3 | 0 | 335 | 0 | 0 | 0 | 10 | 03/25/2029 |
| 31371K-3A-7 | FNMA PASS TH #254693 5.500 | 12/25/2025 | PAID ON PRINCIPAL | | 13,630 | 13,630 | 13,605 | 13,599 | 0 | 31 | 0 | 31 | 0 | 13,630 | 0 | 0 | 0 | 410 | 04/25/2033 |
| 31371L-FY-0 | FNMA PASS TH #254983 5.500 | 12/25/2025 | PAID ON PRINCIPAL | | 572 | 572 | 571 | 571 | 0 | 1 | 0 | 1 | 0 | 572 | 0 | 0 | 0 | 16 | 12/25/2033 |
| 31376K-B2-1 | FNMA PASS TH #357457 5.500 | 12/25/2025 | PAID ON PRINCIPAL | | 303,807 | 303,807 | 303,239 | 303,081 | 0 | 727 | 0 | 727 | 0 | 303,807 | 0 | 0 | 0 | 9,826 | 11/25/2033 |
| 31385W-2N-8 | FNMA PASS TH #555281 6.000 | 12/25/2025 | PAID ON PRINCIPAL | | 5,308 | 5,308 | 5,449 | 5,468 | 0 | (161) | 0 | (161) | 0 | 5,308 | 0 | 0 | 0 | 169 | 03/25/2033 |
| 31385X-F9-3 | FNMA PASS TH #555592 5.500 | 12/25/2025 | PAID ON PRINCIPAL | | 7,746 | 7,746 | 7,732 | 7,729 | 0 | 17 | 0 | 17 | 0 | 7,746 | 0 | 0 | 0 | 234 | 07/25/2033 |
| 31401W-AP-4 | FNMA PASS TH #720114 5.500 | 12/25/2025 | PAID ON PRINCIPAL | | 10,639 | 10,639 | 10,619 | 10,614 | 0 | 25 | 0 | 25 | 0 | 10,639 | 0 | 0 | 0 | 229 | 07/25/2033 |
| 31401X-UH-8 | FNMA PASS TH #721584 5.500 | 12/25/2025 | PAID ON PRINCIPAL | | 6,770 | 6,770 | 6,757 | 6,757 | 0 | 13 | 0 | 13 | 0 | 6,770 | 0 | 0 | 0 | 205 | 07/25/2033 |
| 31401Y-FH-3 | FNMA PASS TH #722068 5.500 | 12/25/2025 | PAID ON PRINCIPAL | | 17,587 | 17,587 | 17,554 | 17,547 | 0 | 40 | 0 | 40 | 0 | 17,587 | 0 | 0 | 0 | 402 | 07/25/2033 |
| 31401Y-LS-2 | FNMA PASS TH #722237 5.500 | 12/25/2025 | PAID ON PRINCIPAL | | 8,445 | 8,445 | 8,429 | 8,425 | 0 | 19 | 0 | 19 | 0 | 8,445 | 0 | 0 | 0 | 254 | 07/25/2033 |
| 31402B-FR-0 | FNMA PASS TH #723876 5.500 | 12/25/2025 | PAID ON PRINCIPAL | | 2,800 | 2,800 | 2,795 | 2,795 | 0 | 5 | 0 | 5 | 0 | 2,800 | 0 | 0 | 0 | 88 | 07/25/2033 |
| 31402D-C4-0 | FNMA PASS TH #725591 5.000 | 12/25/2025 | PAID ON PRINCIPAL | | 19,814 | 19,814 | 19,037 | 19,232 | 0 | 582 | 0 | 582 | 0 | 19,814 | 0 | 0 | 0 | 549 | 07/25/2034 |
| 31402G-PK-3 | FNMA PASS TH #728626 4.500 | 12/25/2025 | PAID ON PRINCIPAL | | 3,140 | 3,140 | 2,832 | 2,958 | 0 | 181 | 0 | 181 | 0 | 3,140 | 0 | 0 | 0 | 79 | 08/25/2033 |
| 31402H-VV-0 | FNMA PASS TH #729728 5.500 | 12/25/2025 | PAID ON PRINCIPAL | | 13,247 | 13,247 | 13,222 | 13,216 | 0 | 31 | 0 | 31 | 0 | 13,247 | 0 | 0 | 0 | 381 | 07/25/2033 |
| 31402J-RE-9 | FNMA PASS TH #730485 4.500 | 12/25/2025 | PAID ON PRINCIPAL | | 3,572 | 3,572 | 3,272 | 3,418 | 0 | 153 | 0 | 153 | 0 | 3,572 | 0 | 0 | 0 | 88 | 08/25/2033 |
| 31402J-4W-4 | FNMA PASS TH #730837 5.500 | 12/25/2025 | PAID ON PRINCIPAL | | 10,366 | 10,366 | 10,347 | 10,343 | 0 | 24 | 0 | 24 | 0 | 10,366 | 0 | 0 | 0 | 311 | 07/25/2033 |
| 31402V-UR-9 | FNMA PASS TH #739592 5.500 | 12/25/2025 | PAID ON PRINCIPAL | | 946 | 946 | 944 | 944 | 0 | 2 | 0 | 2 | 0 | 946 | 0 | 0 | 0 | 28 | 09/25/2033 |
| 31402W-NN-4 | FNMA PASS TH #740297 5.500 | 12/25/2025 | PAID ON PRINCIPAL | | 49,712 | 49,712 | 49,618 | 49,595 | 0 | 117 | 0 | 117 | 0 | 49,712 | 0 | 0 | 0 | 1,495 | 10/25/2033 |
| 31403C-WE-7 | FNMA PASS TH #745045 4.500 | 12/25/2025 | PAID ON PRINCIPAL | | 130,533 | 130,533 | 122,294 | 124,598 | 0 | 5,935 | 0 | 5,935 | 0 | 130,533 | 0 | 0 | 0 | 3,211 | 12/25/2034 |
| 31404J-MA-0 | FNMA PASS TH #769953 5.000 | 12/25/2025 | PAID ON PRINCIPAL | | 1,466 | 1,466 | 1,465 | 1,464 | 0 | 2 | 0 | 2 | 0 | 1,466 | 0 | 0 | 0 | 37 | 03/25/2034 |
| 31404Y-YE-6 | FNMA PASS TH #782909 5.000 | 12/25/2025 | PAID ON PRINCIPAL | | 16,969 | 16,969 | 16,293 | 16,452 | 0 | 516 | 0 | 516 | 0 | 16,969 | 0 | 0 | 0 | 387 | 06/25/2034 |
| 31406V-2P-0 | FNMA PASS TH #821682 5.000 | 12/25/2025 | PAID ON PRINCIPAL | | 50,127 | 50,127 | 49,672 | 49,730 | 0 | 398 | 0 | 398 | 0 | 50,127 | 0 | 0 | 0 | 1,003 | 06/25/2035 |
| 31410F-V3-6 | FNMA PASS TH #888134 5.000 | 12/25/2025 | PAID ON PRINCIPAL | | 123,557 | 123,557 | 119,243 | 119,027 | 0 | 4,530 | 0 | 4,530 | 0 | 123,557 | 0 | 0 | 0 | 3,339 | 02/25/2037 |
| 31410K-PV-0 | FNMA PASS TH #889736 5.000 | 12/25/2025 | PAID ON PRINCIPAL | | 29,544 | 29,544 | 27,794 | 28,039 | 0 | 1,505 | 0 | 1,505 | 0 | 29,544 | 0 | 0 | 0 | 761 | 12/25/2033 |
| 3138AE-LY-7 | FNMA PASS TH #AI1242 3.500 | 12/25/2025 | PAID ON PRINCIPAL | | 39,113 | 39,113 | 39,000 | 39,019 | 0 | 95 | 0 | 95 | 0 | 39,113 | 0 | 0 | 0 | 673 | 04/25/2026 |
| 3138WF-KG-0 | FNMA PASS TH #AS5694 3.000 | 12/25/2025 | PAID ON PRINCIPAL | | 158,629 | 158,629 | 157,266 | 156,622 | 0 | 2,007 | 0 | 2,007 | 0 | 158,629 | 0 | 0 | 0 | 2,629 | 08/25/2045 |
| 3138X2-06-4 | FNMA PASS TH #AU3176 3.000 | 12/25/2025 | PAID ON PRINCIPAL | | 342,215 | 342,215 | 347,241 | 347,949 | 0 | (5,734) | 0 | (5,734) | 0 | 342,215 | 0 | 0 | 0 | 5,544 | 08/25/2043 |
| 3138Y9-M4-7 | FNMA PASS TH #AX7578 3.000 | 12/25/2025 | PAID ON PRINCIPAL | | 61,700 | 61,700 | 61,738 | 61,789 | 0 | (90) | 0 | (90) | 0 | 61,700 | 0 | 0 | 0 | 1,000 | 01/25/2045 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identi-fication | Description | 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 (10+11-12) | 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 |
| 3140J9-EJ-6 | FNMA PASS TH #BM4636 2.500 | 12/25/2025 | PAID ON PRINCIPAL | | 271,038 | 271,038 | 268,328 | 267,685 | 0 | 3,353 | 0 | 3,353 | 0 | 271,038 | 0 | 0 | 0 | 3,497 | 11/25/2047 |
| 3140JA-CD-8 | FNMA PASS TH #BM5467 3.000 | 12/25/2025 | PAID ON PRINCIPAL | | 368,689 | 368,689 | 366,730 | 366,527 | 0 | 2,162 | 0 | 2,162 | 0 | 368,689 | 0 | 0 | 0 | 5,846 | 11/25/2047 |
| 3140JA-GR-3 | FNMA PASS TH #BM5607 3.000 | 12/25/2025 | PAID ON PRINCIPAL | | 378,886 | 378,886 | 378,442 | 378,523 | 0 | 363 | 0 | 363 | 0 | 378,886 | 0 | 0 | 0 | 6,185 | 11/25/2046 |
| 3140MM-5R-5 | FNMA PASS TH #BV8055 4.500 | 12/25/2025 | PAID ON PRINCIPAL | | 1,405,144 | 1,405,144 | 1,304,588 | 1,307,857 | 0 | 97,287 | 0 | 97,287 | 0 | 1,405,144 | 0 | 0 | 0 | 43,906 | 09/25/2052 |
| 3140QL-HU-3 | FNMA PASS TH #CB1142 3.000 | 12/25/2025 | PAID ON PRINCIPAL | | 1,621,297 | 1,621,297 | 1,363,663 | 1,369,683 | 0 | 251,614 | 0 | 251,614 | 0 | 1,621,297 | 0 | 0 | 0 | 24,467 | 07/25/2051 |
| 3140QN-QW-5 | FNMA PASS TH #CB3168 3.000 | 12/25/2025 | PAID ON PRINCIPAL | | 1,018,922 | 1,018,922 | 921,169 | 921,522 | 0 | 97,400 | 0 | 97,400 | 0 | 1,018,922 | 0 | 0 | 0 | 16,738 | 03/25/2052 |
| 3140QP-SU-2 | FNMA PASS TH #CB4130 4.500 | 12/25/2025 | PAID ON PRINCIPAL | | 1,023,702 | 1,023,702 | 994,990 | 995,699 | 0 | 28,003 | 0 | 28,003 | 0 | 1,023,702 | 0 | 0 | 0 | 24,213 | 07/25/2052 |
| 3140QP-2J-5 | FNMA PASS TH #CB4376 4.000 | 12/25/2025 | PAID ON PRINCIPAL | | 1,608,727 | 1,608,727 | 1,536,837 | 1,537,814 | 0 | 70,913 | 0 | 70,913 | 0 | 1,608,727 | 0 | 0 | 0 | 33,252 | 08/25/2052 |
| 3140QQ-J2-2 | FNMA PASS TH #CB4780 5.000 | 12/25/2025 | PAID ON PRINCIPAL | | 1,766,422 | 1,766,422 | 1,753,105 | 1,753,100 | 0 | 13,322 | 0 | 13,322 | 0 | 1,766,422 | 0 | 0 | 0 | 50,819 | 10/25/2052 |
| 3140QQ-LA-1 | FNMA PASS TH #CB4820 4.500 | 12/25/2025 | PAID ON PRINCIPAL | | 1,820,991 | 1,820,991 | 1,785,425 | 1,785,811 | 0 | 35,180 | 0 | 35,180 | 0 | 1,820,991 | 0 | 0 | 0 | 44,545 | 10/25/2052 |
| 3140QQ-LH-6 | FNMA PASS TH #CB4827 4.500 | 12/25/2025 | PAID ON PRINCIPAL | | 769,879 | 769,879 | 732,167 | 732,392 | 0 | 37,487 | 0 | 37,487 | 0 | 769,879 | 0 | 0 | 0 | 20,778 | 10/25/2052 |
| 3140QQ-LP-8 | FNMA PASS TH #CB4833 5.000 | 12/25/2025 | PAID ON PRINCIPAL | | 612,006 | 612,006 | 607,511 | 607,729 | 0 | 4,277 | 0 | 4,277 | 0 | 612,006 | 0 | 0 | 0 | 16,335 | 10/25/2052 |
| 3140QQ-LZ-6 | FNMA PASS TH #CB4843 5.500 | 12/25/2025 | PAID ON PRINCIPAL | | 1,241,831 | 1,241,831 | 1,240,666 | 1,240,628 | 0 | 1,203 | 0 | 1,203 | 0 | 1,241,831 | 0 | 0 | 0 | 39,951 | 10/25/2052 |
| 3140QQ-L9-4 | FNMA PASS TH #CB4851 4.500 | 12/25/2025 | PAID ON PRINCIPAL | | 1,262,248 | 1,262,248 | 1,231,235 | 1,231,689 | 0 | 30,560 | 0 | 30,560 | 0 | 1,262,248 | 0 | 0 | 0 | 28,892 | 10/25/2052 |
| 3140QQ-QY-4 | FNMA PASS TH #CB4970 5.500 | 12/25/2025 | PAID ON PRINCIPAL | | 2,320,447 | 2,320,447 | 2,310,658 | 2,310,688 | 0 | 9,759 | 0 | 9,759 | 0 | 2,320,447 | 0 | 0 | 0 | 79,020 | 10/25/2052 |
| 3140QQ-UN-3 | FNMA PASS TH #CB5088 5.500 | 12/25/2025 | PAID ON PRINCIPAL | | 2,721,040 | 2,721,040 | 2,685,752 | 2,687,264 | 0 | 33,776 | 0 | 33,776 | 0 | 2,721,040 | 0 | 0 | 0 | 85,429 | 11/25/2052 |
| 3140QQ-3C-7 | FNMA PASS TH #CB5294 5.500 | 12/25/2025 | PAID ON PRINCIPAL | | 2,418,928 | 2,418,928 | 2,403,054 | 2,402,987 | 0 | 15,941 | 0 | 15,941 | 0 | 2,418,928 | 0 | 0 | 0 | 81,711 | 11/25/2052 |
| 3140QR-KF-9 | FNMA PASS TH #CB5693 5.500 | 12/25/2025 | PAID ON PRINCIPAL | | 1,026,707 | 1,026,707 | 1,001,521 | 1,002,438 | 0 | 24,269 | 0 | 24,269 | 0 | 1,026,707 | 0 | 0 | 0 | 30,534 | 02/25/2053 |
| 3140QS-QH-7 | FNMA PASS TH #CB6755 6.000 | 12/25/2025 | PAID ON PRINCIPAL | | 3,375,375 | 3,375,375 | 3,389,219 | 3,386,754 | 0 | (11,380) | 0 | (11,380) | 0 | 3,375,375 | 0 | 0 | 0 | 116,043 | 07/25/2053 |
| 3140QS-T8-4 | FNMA PASS TH #CB6874 6.000 | 12/25/2025 | PAID ON PRINCIPAL | | 4,088,876 | 4,088,876 | 4,089,514 | 4,087,553 | 0 | 1,322 | 0 | 1,322 | 0 | 4,088,876 | 0 | 0 | 0 | 140,853 | 08/25/2053 |
| 3140QT-ED-7 | FNMA PASS TH #CB7331 5.500 | 12/25/2025 | PAID ON PRINCIPAL | | 1,437,969 | 1,437,969 | 1,419,995 | 1,420,466 | 0 | 17,503 | 0 | 17,503 | 0 | 1,437,969 | 0 | 0 | 0 | 49,426 | 10/25/2053 |
| 3140QV-KW-3 | FNMA PASS TH #CB9308 5.000 | 12/25/2025 | PAID ON PRINCIPAL | | 1,200,265 | 1,200,265 | 1,172,837 | 1,172,989 | 0 | 27,275 | 0 | 27,275 | 0 | 1,200,265 | 0 | 0 | 0 | 32,888 | 10/25/2054 |
| 3140QV-QQ-0 | FNMA PASS TH #CB9462 5.000 | 12/25/2025 | PAID ON PRINCIPAL | | 793,047 | 793,047 | 778,983 | 779,076 | 0 | 13,971 | 0 | 13,971 | 0 | 793,047 | 0 | 0 | 0 | 22,949 | 11/25/2054 |
| 3140XD-KE-5 | FNMA PASS TH #FM9292 3.000 | 12/25/2025 | PAID ON PRINCIPAL | | 1,686,070 | 1,686,070 | 1,391,732 | 1,399,686 | 0 | 286,384 | 0 | 286,384 | 0 | 1,686,070 | 0 | 0 | 0 | 29,913 | 11/25/2051 |
| 3140XE-C7-7 | FNMA PASS TH #FM9993 3.500 | 12/25/2025 | PAID ON PRINCIPAL | | 885,575 | 885,575 | 852,366 | 852,017 | 0 | 33,557 | 0 | 33,557 | 0 | 885,575 | 0 | 0 | 0 | 17,564 | 07/25/2051 |
| 3140XG-CW-7 | FNMA PASS TH #FS0984 3.000 | 12/25/2025 | PAID ON PRINCIPAL | | 2,215,084 | 2,215,084 | 1,863,439 | 1,870,075 | 0 | 345,009 | 0 | 345,009 | 0 | 2,215,084 | 0 | 0 | 0 | 37,176 | 04/25/2052 |
| 3140XG-G4-5 | FNMA PASS TH #FS1118 3.500 | 12/25/2025 | PAID ON PRINCIPAL | | 1,142,692 | 1,142,692 | 1,036,636 | 1,036,288 | 0 | 106,404 | 0 | 106,404 | 0 | 1,142,692 | 0 | 0 | 0 | 20,491 | 03/25/2052 |
| 3140XH-WY-9 | FNMA PASS TH #FS2462 3.000 | 12/25/2025 | PAID ON PRINCIPAL | | 2,201,772 | 2,201,772 | 1,902,813 | 1,905,818 | 0 | 295,954 | 0 | 295,954 | 0 | 2,201,772 | 0 | 0 | 0 | 36,634 | 02/25/2052 |
| 3140XH-ZH-3 | FNMA PASS TH #FS2543 3.500 | 12/25/2025 | PAID ON PRINCIPAL | | 495,222 | 495,222 | 471,699 | 471,405 | 0 | 23,817 | 0 | 23,817 | 0 | 495,222 | 0 | 0 | 0 | 9,000 | 05/25/2051 |
| 3140XJ-YX-5 | FNMA PASS TH #FS3425 4.500 | 12/25/2025 | PAID ON PRINCIPAL | | 1,173,498 | 1,173,498 | 1,149,111 | 1,149,429 | 0 | 24,069 | 0 | 24,069 | 0 | 1,173,498 | 0 | 0 | 0 | 26,477 | 09/25/2052 |
| 3140XK-S9-2 | FNMA PASS TH #FS4143 5.500 | 12/25/2025 | PAID ON PRINCIPAL | | 763,517 | 763,517 | 773,538 | 773,097 | 0 | (9,580) | 0 | (9,580) | 0 | 763,517 | 0 | 0 | 0 | 23,682 | 03/25/2053 |
| 3140XL-E3-8 | FNMA PASS TH #FS4653 5.500 | 12/25/2025 | PAID ON PRINCIPAL | | 1,978,581 | 1,978,581 | 1,975,953 | 1,975,661 | 0 | 2,920 | 0 | 2,920 | 0 | 1,978,581 | 0 | 0 | 0 | 61,394 | 05/25/2053 |
| 3140XL-LW-6 | FNMA PASS TH #FS4840 5.500 | 12/25/2025 | PAID ON PRINCIPAL | | 2,181,490 | 2,181,490 | 2,168,879 | 2,168,944 | 0 | 12,546 | 0 | 12,546 | 0 | 2,181,490 | 0 | 0 | 0 | 71,184 | 05/25/2053 |
| 3140XL-XJ-2 | FNMA PASS TH #FS5180 5.000 | 12/25/2025 | PAID ON PRINCIPAL | | 1,461,126 | 1,461,126 | 1,400,398 | 1,401,859 | 0 | 59,267 | 0 | 59,267 | 0 | 1,461,126 | 0 | 0 | 0 | 40,264 | 09/25/2052 |
| 3140XM-MW-3 | FNMA PASS TH #FS5772 5.000 | 12/25/2025 | PAID ON PRINCIPAL | | 2,783,072 | 2,783,072 | 2,680,990 | 2,683,920 | 0 | 99,152 | 0 | 99,152 | 0 | 2,783,072 | 0 | 0 | 0 | 81,328 | 06/25/2053 |
| 3140XM-YL-4 | FNMA PASS TH #FS6114 3.500 | 12/25/2025 | PAID ON PRINCIPAL | | 1,591,975 | 1,591,975 | 1,392,480 | 1,397,935 | 0 | 194,040 | 0 | 194,040 | 0 | 1,591,975 | 0 | 0 | 0 | 29,903 | 08/25/2052 |
| 3140XM-5S-1 | FNMA PASS TH #FS6256 3.500 | 12/25/2025 | PAID ON PRINCIPAL | | 1,349,353 | 1,349,353 | 1,193,334 | 1,196,191 | 0 | 153,162 | 0 | 153,162 | 0 | 1,349,353 | 0 | 0 | 0 | 24,727 | 08/25/2052 |
| 3140XN-KM-5 | FNMA PASS TH #FS6599 3.500 | 12/25/2025 | PAID ON PRINCIPAL | | 1,816,052 | 1,816,052 | 1,684,672 | 1,686,242 | 0 | 129,810 | 0 | 129,810 | 0 | 1,816,052 | 0 | 0 | 0 | 35,259 | 09/25/2052 |
| 3140XP-FA-2 | FNMA PASS TH #FS7360 5.500 | 12/25/2025 | PAID ON PRINCIPAL | | 2,102,171 | 2,102,171 | 2,100,857 | 2,100,603 | 0 | 1,567 | 0 | 1,567 | 0 | 2,102,171 | 0 | 0 | 0 | 66,427 | 09/25/2053 |
| 3140XQ-JE-8 | FNMA PASS TH #FS8360 3.500 | 12/25/2025 | PAID ON PRINCIPAL | | 1,825,618 | 1,825,618 | 1,685,987 | 1,688,182 | 0 | 137,436 | 0 | 137,436 | 0 | 1,825,618 | 0 | 0 | 0 | 34,162 | 09/25/2052 |
| 3140XQ-NC-7 | FNMA PASS TH #FS8486 4.500 | 12/25/2025 | PAID ON PRINCIPAL | | 875,227 | 875,227 | 857,244 | 857,517 | 0 | 17,711 | 0 | 17,711 | 0 | 875,227 | 0 | 0 | 0 | 23,269 | 12/25/2052 |
| 3140XQ-SA-6 | FNMA PASS TH #FS8612 4.500 | 12/25/2025 | PAID ON PRINCIPAL | | 1,723,351 | 1,723,351 | 1,640,684 | 1,641,545 | 0 | 81,806 | 0 | 81,806 | 0 | 1,723,351 | 0 | 0 | 0 | 45,058 | 10/25/2052 |
| 3140XR-PR-0 | FNMA PASS TH #FS9431 4.500 | 12/25/2025 | PAID ON PRINCIPAL | | 1,326,316 | 1,326,316 | 1,270,984 | 1,271,512 | 0 | 54,805 | 0 | 54,805 | 0 | 1,326,316 | 0 | 0 | 0 | 29,918 | 04/25/2053 |
| 3140XR-P5-8 | FNMA PASS TH #FS9443 4.500 | 12/25/2025 | PAID ON PRINCIPAL | | 1,078,126 | 1,078,126 | 1,021,103 | 1,021,429 | 0 | 56,697 | 0 | 56,697 | 0 | 1,078,126 | 0 | 0 | 0 | 27,418 | 02/25/2054 |
| 3140XR-RD-9 | FNMA PASS TH #FS9483 5.000 | 12/25/2025 | PAID ON PRINCIPAL | | 1,671,892 | 1,671,892 | 1,628,789 | 1,629,244 | 0 | 42,648 | 0 | 42,648 | 0 | 1,671,892 | 0 | 0 | 0 | 46,647 | 09/25/2053 |
| 3140XR-R6-4 | FNMA PASS TH #FS9508 4.500 | 12/25/2025 | PAID ON PRINCIPAL | | 735,620 | 735,620 | 699,069 | 699,339 | 0 | 36,281 | 0 | 36,281 | 0 | 735,620 | 0 | 0 | 0 | 18,817 | 03/25/2054 |
| 3140XR-SM-8 | FNMA PASS TH #FS9523 4.000 | 12/25/2025 | PAID ON PRINCIPAL | | 1,737,364 | 1,737,364 | 1,625,793 | 1,625,873 | 0 | 111,492 | 0 | 111,492 | 0 | 1,737,364 | 0 | 0 | 0 | 37,966 | 04/25/2054 |
| 3140XR-UD-5 | FNMA PASS TH #FS9579 4.500 | 12/25/2025 | PAID ON PRINCIPAL | | 878,062 | 878,062 | 837,726 | 838,052 | 0 | 40,010 | 0 | 40,010 | 0 | 878,062 | 0 | 0 | 0 | 20,895 | 12/25/2053 |
| 31418D-CX-8 | FNMA PASS TH #MA3685 3.000 | 12/25/2025 | PAID ON PRINCIPAL | | 52,313 | 52,313 | 51,863 | 51,284 | 0 | 1,029 | 0 | 1,029 | 0 | 52,313 | 0 | 0 | 0 | 866 | 06/25/2049 |
| 31418E-CA-6 | FNMA PASS TH #MA4564 3.000 | 12/25/2025 | PAID ON PRINCIPAL | | 963,527 | 963,527 | 833,526 | 834,559 | 0 | 128,968 | 0 | 128,968 | 0 | 963,527 | 0 | 0 | 0 | 15,392 | 03/25/2052 |
| 31418E-DE-7 | FNMA PASS TH #MA4600 3.500 | 12/25/2025 | PAID ON PRINCIPAL | | 1,263,688 | 1,263,688 | 1,132,285 | 1,133,484 | 0 | 130,204 | 0 | 130,204 | 0 | 1,263,688 | 0 | 0 | 0 | 24,230 | 05/25/2052 |
| 31418E-ES-5 | FNMA PASS TH #MA4644 4.000 | 12/25/2025 | PAID ON PRINCIPAL | | 1,086,928 | 1,086,928 | 983,500 | 985,721 | 0 | 101,207 | 0 | 101,207 | 0 | 1,086,928 | 0 | 0 | 0 | 23,577 | 05/25/2052 |
| 31418E-HK-9 | FNMA PASS TH #MA4733 4.500 | 12/25/2025 | PAID ON PRINCIPAL | | 678,859 | 678,859 | 640,355 | 640,947 | 0 | 37,913 | 0 | 37,913 | 0 | 678,859 | 0 | 0 | 0 | 17,078 | 09/25/2052 |
| 31418E-J7-6 | FNMA PASS TH #MA4785 5.000 | 12/25/2025 | PAID ON PRINCIPAL | | 2,048,258 | 2,048,258 | 1,993,641 | 1,994,183 | 0 | 54,074 | 0 | 54,074 | 0 | 2,048,258 | 0 | 0 | 0 | 54,737 | 10/25/2052 |
| 31418E-KS-8 | FNMA PASS TH #MA4804 4.000 | 12/25/2025 | PAID ON PRINCIPAL | | 2,314,100 | 2,314,100 | 2,134,253 | 2,135,194 | 0 | 178,907 | 0 | 178,907 | 0 | 2,314,100 | 0 | 0 | 0 | 51,383 | 11/25/2052 |
| 31418E-KV-1 | FNMA PASS TH #MA4807 5.500 | 12/25/2025 | PAID ON PRINCIPAL | | 926,681 | 926,681 | 932,908 | 932,244 | 0 | (5,562) | 0 | (5,562) | 0 | 926,681 | 0 | 0 | 0 | 29,688 | 11/25/2052 |
| 31418E-PA-2 | FNMA PASS TH #MA4916 4.000 | 12/25/2025 | PAID ON PRINCIPAL | | 1,038,196 | 1,038,196 | 982,150 | 983,167 | 0 | 55,029 | 0 | 55,029 | 0 | 1,038,196 | 0 | 0 | 0 | 22,831 | 02/25/2053 |
| 31418E-QL-7 | FNMA PASS TH #MA4958 4.500 | 12/25/2025 | PAID ON PRINCIPAL | | 2,085,121 | 2,085,121 | 1,982,219 | 1,983,342 | 0 | 101,779 | 0 | 101,779 | 0 | 2,085,121 | 0 | 0 | 0 | 47,788 | 03/25/2053 |

# SCHEDULE D - PART 4

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

| 1 | 2 | | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identi-fication | Description | | 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 (10+11-12) | 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 |
| 31418E-Q8-6 | FNMA PASS TH #MA4978 | 5.000 | 12/25/2025 | PAID ON PRINCIPAL | | 1,659,048 | 1,659,048 | 1,599,945 | 1,602,730 | 0 | 56,318 | 0 | 56,318 | 0 | 1,659,048 | 0 | 0 | 0 | 47,497 | 04/25/2053 |
| 31418E-R6-9 | FNMA PASS TH #MA5008 | 4.500 | 12/25/2025 | PAID ON PRINCIPAL | | 1,723,453 | 1,723,453 | 1,684,944 | 1,685,603 | 0 | 37,849 | 0 | 37,849 | 0 | 1,723,453 | 0 | 0 | 0 | 41,482 | 05/25/2053 |
| 31418E-R7-7 | FNMA PASS TH #MA5009 | 5.000 | 12/25/2025 | PAID ON PRINCIPAL | | 1,221,260 | 1,221,260 | 1,217,349 | 1,217,346 | 0 | 3,914 | 0 | 3,914 | 0 | 1,221,260 | 0 | 0 | 0 | 35,140 | 05/25/2053 |
| 31418E-S5-0 | FNMA PASS TH #MA5039 | 5.500 | 12/25/2025 | PAID ON PRINCIPAL | | 2,774,945 | 2,774,945 | 2,759,661 | 2,759,715 | 0 | 15,230 | 0 | 15,230 | 0 | 2,774,945 | 0 | 0 | 0 | 94,987 | 06/25/2053 |
| 31418E-S6-8 | FNMA PASS TH #MA5040 | 6.000 | 12/25/2025 | PAID ON PRINCIPAL | | 2,747,823 | 2,747,823 | 2,761,992 | 2,762,058 | 0 | (14,235) | 0 | (14,235) | 0 | 2,747,823 | 0 | 0 | 0 | 103,004 | 06/25/2053 |
| 31418E-T4-2 | FNMA PASS TH #MA5070 | 4.500 | 12/25/2025 | PAID ON PRINCIPAL | | 2,142,659 | 2,142,659 | 2,015,021 | 2,022,641 | 0 | 120,018 | 0 | 120,018 | 0 | 2,142,659 | 0 | 0 | 0 | 54,185 | 07/25/2053 |
| 31418E-T5-9 | FNMA PASS TH #MA5071 | 5.000 | 12/25/2025 | PAID ON PRINCIPAL | | 2,003,745 | 2,003,745 | 1,989,812 | 1,989,921 | 0 | 13,824 | 0 | 13,824 | 0 | 2,003,745 | 0 | 0 | 0 | 59,650 | 07/25/2053 |
| 31418E-T7-5 | FNMA PASS TH #MA5073 | 6.000 | 12/25/2025 | PAID ON PRINCIPAL | | 1,674,052 | 1,674,052 | 1,668,298 | 1,668,264 | 0 | 5,788 | 0 | 5,788 | 0 | 1,674,052 | 0 | 0 | 0 | 66,249 | 07/25/2053 |
| 31418E-VA-5 | FNMA PASS TH #MA5108 | 6.000 | 12/25/2025 | PAID ON PRINCIPAL | | 4,512,693 | 4,512,693 | 4,495,770 | 4,495,659 | 0 | 17,034 | 0 | 17,034 | 0 | 4,512,693 | 0 | 0 | 0 | 175,068 | 08/25/2053 |
| 31418E-VD-9 | FNMA PASS TH #MA5111 | 5.500 | 12/25/2025 | PAID ON PRINCIPAL | | 3,064,028 | 3,064,028 | 3,077,194 | 3,077,495 | 0 | (13,467) | 0 | (13,467) | 0 | 3,064,028 | 0 | 0 | 0 | 89,565 | 08/25/2038 |
| 31418E-V6-4 | FNMA PASS TH #MA5136 | 4.500 | 12/25/2025 | PAID ON PRINCIPAL | | 872,125 | 872,125 | 826,236 | 826,671 | 0 | 45,454 | 0 | 45,454 | 0 | 872,125 | 0 | 0 | 0 | 22,363 | 09/25/2053 |
| 31418E-V8-0 | FNMA PASS TH #MA5138 | 5.500 | 12/25/2025 | PAID ON PRINCIPAL | | 2,217,612 | 2,217,612 | 2,188,853 | 2,189,041 | 0 | 28,571 | 0 | 28,571 | 0 | 2,217,612 | 0 | 0 | 0 | 78,481 | 09/25/2053 |
| 31418E-WZ-9 | FNMA PASS TH #MA5163 | 4.500 | 12/25/2025 | PAID ON PRINCIPAL | | 1,133,560 | 1,133,560 | 1,073,163 | 1,073,739 | 0 | 59,822 | 0 | 59,822 | 0 | 1,133,560 | 0 | 0 | 0 | 29,250 | 10/25/2053 |
| 3136A8-4G-2 | FNR 2012-112 DA CMO | 3.000 | 12/25/2025 | PAID ON PRINCIPAL | | 283,984 | 283,984 | 282,099 | 281,756 | 0 | 2,228 | 0 | 2,228 | 0 | 283,984 | 0 | 0 | 0 | 5,060 | 10/25/2042 |
| 3136AT-4R-2 | FNR 2016-71 QM CMO | 3.000 | 12/25/2025 | PAID ON PRINCIPAL | | 54,688 | 54,688 | 53,944 | 53,431 | 0 | 1,257 | 0 | 1,257 | 0 | 54,688 | 0 | 0 | 0 | 956 | 10/25/2046 |
| 3136AQ-5Y-2 | FNR 2016-9 D CMO | 3.000 | 12/25/2025 | PAID ON PRINCIPAL | | 234,704 | 234,704 | 232,572 | 232,304 | 0 | 2,400 | 0 | 2,400 | 0 | 234,704 | 0 | 0 | 0 | 3,861 | 03/25/2046 |
| 3136B4-6P-8 | FNR 2019-33 CMO | 2.500 | 12/25/2025 | PAID ON PRINCIPAL | | 413,268 | 413,268 | 412,105 | 412,041 | 0 | 1,227 | 0 | 1,227 | 0 | 413,268 | 0 | 0 | 0 | 5,566 | 12/25/2048 |
| 3136B7-DH-1 | FNR 2019-64 A CMO | 2.500 | 12/25/2025 | PAID ON PRINCIPAL | | 344,343 | 344,343 | 349,077 | 350,866 | 0 | (6,523) | 0 | (6,523) | 0 | 344,343 | 0 | 0 | 0 | 4,610 | 08/25/2051 |
| 3136B7-ZR-5 | FNR 2019-69 JA CMO | 2.500 | 12/25/2025 | PAID ON PRINCIPAL | | 577,894 | 577,894 | 575,004 | 573,782 | 0 | 4,112 | 0 | 4,112 | 0 | 577,894 | 0 | 0 | 0 | 7,296 | 12/25/2049 |
| 3136B7-VD-0 | FNR 2019-74 C CMO | 2.500 | 12/25/2025 | PAID ON PRINCIPAL | | 176,493 | 176,493 | 175,217 | 174,687 | 0 | 1,805 | 0 | 1,805 | 0 | 176,493 | 0 | 0 | 0 | 2,604 | 12/25/2049 |
| 3136BP-U7-4 | FNR 2023-11 EA CMO | 5.500 | 12/25/2025 | PAID ON PRINCIPAL | | 3,592,949 | 3,592,949 | 3,587,476 | 3,586,240 | 0 | 6,709 | 0 | 6,709 | 0 | 3,592,949 | 0 | 0 | 0 | 115,264 | 02/25/2045 |
| 3136BP-WR-8 | FNR 2023-14 ED CMO | 5.500 | 12/25/2025 | PAID ON PRINCIPAL | | 3,946,386 | 3,946,386 | 3,948,621 | 3,946,429 | 0 | (43) | 0 | (43) | 0 | 3,946,386 | 0 | 0 | 0 | 126,827 | 08/25/2047 |
| 3136BP-X7-1 | FNR 2023-17 DA CMO | 5.500 | 12/25/2025 | PAID ON PRINCIPAL | | 4,352,591 | 4,352,591 | 4,351,401 | 4,348,512 | 0 | 4,079 | 0 | 4,079 | 0 | 4,352,591 | 0 | 0 | 0 | 141,505 | 09/25/2049 |
| 3136BP-WJ-6 | FNR 2023-7 CA CMO | 5.000 | 12/25/2025 | PAID ON PRINCIPAL | | 3,493,207 | 3,493,207 | 3,467,281 | 3,469,456 | 0 | 23,751 | 0 | 23,751 | 0 | 3,493,207 | 0 | 0 | 0 | 98,400 | 08/25/2045 |
| 3136BR-UC-9 | FNR 2024-21 BA CMO | 5.500 | 12/25/2025 | PAID ON PRINCIPAL | | 4,292,410 | 4,292,410 | 4,253,510 | 4,255,763 | 0 | 36,647 | 0 | 36,647 | 0 | 4,292,410 | 0 | 0 | 0 | 146,261 | 11/25/2046 |
| 3136BR-SR-9 | FNR 2024-23 BA CMO | 5.500 | 12/25/2025 | PAID ON PRINCIPAL | | 7,365,366 | 7,365,366 | 7,292,863 | 7,298,878 | 0 | 66,488 | 0 | 66,488 | 0 | 7,365,366 | 0 | 0 | 0 | 235,945 | 04/25/2050 |
| 3136BR-2R-7 | FNR 2024-30 BA CMO | 5.500 | 12/25/2025 | PAID ON PRINCIPAL | | 7,965,627 | 7,965,627 | 7,878,503 | 7,880,510 | 0 | 85,117 | 0 | 85,117 | 0 | 7,965,627 | 0 | 0 | 0 | 269,592 | 12/25/2047 |
| 3136BT-JX-2 | FNR 2024-85 AN (CMO) | 5.000 | 12/25/2025 | PAID ON PRINCIPAL | | 1,289,530 | 1,289,530 | 1,265,704 | 1,266,036 | 0 | 23,495 | 0 | 23,495 | 0 | 1,289,530 | 0 | 0 | 0 | 39,104 | 11/25/2054 |
| 31393R-GG-9 | FSPC T-56 A5 CMO | 5.231 | 12/25/2025 | PAID ON PRINCIPAL | | 234,959 | 234,959 | 228,425 | 228,487 | 0 | 6,472 | 0 | 6,472 | 0 | 234,959 | 0 | 0 | 0 | 7,107 | 05/25/2043 |
| 3137G1-AA-5 | FWLS 2015-SC01 1A CMO | 3.500 | 12/25/2025 | PAID ON PRINCIPAL | | 77,520 | 77,520 | 78,804 | 77,374 | 0 | 147 | 0 | 147 | 0 | 77,520 | 0 | 0 | 0 | 1,995 | 05/25/2045 |
| 3137G1-AL-1 | FWLS 2015-SC02 2A CMO | 3.500 | 12/25/2025 | PAID ON PRINCIPAL | | 72,793 | 72,793 | 73,714 | 72,648 | 0 | 145 | 0 | 145 | 0 | 72,793 | 0 | 0 | 0 | 1,385 | 09/25/2045 |
| 3137G1-AV-9 | FWLS 2016-SC01 1A CMO | 3.000 | 12/25/2025 | PAID ON PRINCIPAL | | 33,110 | 33,110 | 33,648 | 34,483 | 0 | (1,373) | 0 | (1,373) | 0 | 33,110 | 0 | 0 | 0 | 599 | 07/25/2046 |
| 3137G1-AW-7 | FWLS 2016-SC01 2A CMO | 3.500 | 12/25/2025 | PAID ON PRINCIPAL | | 26,064 | 26,064 | 26,764 | 28,108 | 0 | (2,044) | 0 | (2,044) | 0 | 26,064 | 0 | 0 | 0 | 515 | 07/25/2046 |
| 3137G1-BK-2 | FWLS 2017-SC01 1A CMO | 3.000 | 12/25/2025 | PAID ON PRINCIPAL | | 322,236 | 322,236 | 311,108 | 302,049 | 0 | 20,186 | 0 | 20,186 | 0 | 322,236 | 0 | 0 | 0 | 6,306 | 12/25/2046 |
| 3137G1-BL-0 | FWLS 2017-SC01 2A CMO | 3.500 | 12/25/2025 | PAID ON PRINCIPAL | | 132,225 | 132,225 | 131,801 | 131,676 | 0 | 549 | 0 | 549 | 0 | 132,225 | 0 | 0 | 0 | 2,835 | 12/25/2046 |
| 35563P-BE-8 | SCRT 2017-2 HT CMO | 3.000 | 12/25/2025 | PAID ON PRINCIPAL | | 129,272 | 129,272 | 127,282 | 128,689 | 0 | 583 | 0 | 583 | 0 | 129,272 | 0 | 0 | 0 | 2,095 | 08/25/2056 |
| 35563P-DD-8 | SCRT 2017-4 HT CMO | 3.250 | 12/25/2025 | PAID ON PRINCIPAL | | 285,820 | 285,820 | 285,094 | 288,006 | 0 | (2,186) | 0 | (2,186) | 0 | 285,820 | 0 | 0 | 0 | 5,333 | 06/25/2057 |
| 1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC) | | | | | | 274,224,390 | 274,224,390 | 266,349,930 | 266,525,026 | 0 | 7,699,363 | 0 | 7,699,363 | 0 | 274,224,390 | 0 | 0 | 0 | 7,622,687 | XXX |
| Asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated) | | | | | | | | | | | | | | | | | | | | |
| 00842A-AD-1 | ABMT 2015-4 A4 CMO (14 | 3.500 | 12/25/2025 | PAID ON PRINCIPAL | | 41,101 | 41,101 | 40,998 | 40,896 | 0 | 204 | 0 | 204 | 0 | 41,101 | 0 | 0 | 0 | 984 | 06/25/2045 |
| 00842V-AC-7 | ABMT 2016-3 A3 CMO (14 | 3.500 | 12/25/2025 | PAID ON PRINCIPAL | | 23,780 | 23,780 | 24,434 | 23,896 | 0 | (116) | 0 | (116) | 0 | 23,780 | 0 | 0 | 0 | 448 | 08/25/2046 |
| 004375-CE-9 | ACCR 2004-4 A2C | 4.846 | 12/26/2025 | PAID ON PRINCIPAL | | 42,633 | 42,633 | 40,981 | 42,756 | 0 | (123) | 0 | (123) | 0 | 42,633 | 0 | 0 | 0 | 1,356 | 01/25/2035 |
| 004375-CF-6 | ACCR 2004-4 A2D | 4.546 | 12/26/2025 | PAID ON PRINCIPAL | | 289,516 | 289,516 | 246,632 | 290,059 | 0 | (543) | 0 | (543) | 0 | 289,516 | 0 | 0 | 0 | 8,670 | 01/25/2035 |
| 007036-QM-1 | ARMT 2005-8 4A21 CMO | 4.410 | 09/25/2025 | PAID ON PRINCIPAL | | 681 | 681 | 619 | 394 | 0 | 288 | 0 | 288 | 0 | 681 | 0 | 0 | 0 | 24 | 11/25/2035 |
| 07386H-SW-2 | BALTA 2005-4 22A2 CMO | 4.931 | 12/25/2025 | PAID ON PRINCIPAL | | 21,979 | 21,979 | 11,649 | 4,333 | 0 | 17,646 | 0 | 17,646 | 0 | 21,979 | 0 | 0 | 0 | 523 | 05/25/2035 |
| 06050H-D3-9 | BOAMS 2003-B 2A2 CMO | 5.692 | 12/25/2025 | PAID ON PRINCIPAL | | 181 | 181 | 174 | 169 | 7 | 5 | 0 | 12 | 0 | 181 | 0 | 0 | 0 | 10 | 03/25/2033 |
| 05948X-BV-2 | BOAMS 2003-D 2A4 CMO | 7.022 | 12/25/2025 | PAID ON PRINCIPAL | | 23 | 23 | 23 | 23 | 0 | 1 | 0 | 1 | 0 | 23 | 0 | 0 | 0 | 1 | 05/25/2033 |
| 05949C-EL-6 | BOAMS 2005-G 4A1 CMO | 3.482 | 12/25/2025 | PAID ON PRINCIPAL | | 3,963 | 3,963 | 3,691 | 3,661 | 0 | 301 | 0 | 301 | 0 | 3,963 | 0 | 0 | 0 | 75 | 08/25/2035 |
| 05949C-KS-4 | BOAMS 2005-J 2A3 CMO | 5.105 | 12/25/2025 | PAID ON PRINCIPAL | | 6,559 | 6,559 | 6,251 | 5,080 | 0 | 1,479 | 0 | 1,479 | 0 | 6,559 | 0 | 0 | 0 | 141 | 11/25/2035 |
| 05949C-KS-4 | BOAMS 2005-J 2A3 CMO | 5.105 | 12/25/2025 | WRITTEN OFF | | 0 | 211 | 201 | 163 | 0 | 1 | 0 | 1 | 0 | 164 | 0 | (164) | (164) | 6 | 11/25/2035 |
| 05952H-AZ-2 | BOAMS 2007-1 1A24 CMO | 6.000 | 12/25/2025 | PAID ON PRINCIPAL | | 5,414 | 5,414 | 5,008 | 2,569 | 0 | 2,845 | 0 | 2,845 | 0 | 5,414 | 0 | 0 | 0 | 177 | 03/25/2037 |
| 05952H-AZ-2 | BOAMS 2007-1 1A24 CMO | 6.000 | 12/25/2025 | WRITTEN OFF | | 0 | 7,150 | 6,614 | 3,393 | 0 | 23 | 0 | 23 | 0 | 3,416 | 0 | (3,416) | (3,416) | 233 | 03/25/2037 |
| 07384M-F8-0 | BSARM 2004-1 11A1 CMO | 5.160 | 12/25/2025 | PAID ON PRINCIPAL | | 201,100 | 201,100 | 164,525 | 155,229 | 0 | 45,871 | 0 | 45,871 | 0 | 201,100 | 0 | 0 | 0 | 5,361 | 04/25/2034 |
| 07387A-FX-8 | BSARM 2005-12 12A1 CMO | 5.329 | 12/25/2025 | PAID ON PRINCIPAL | | 19,751 | 19,751 | 12,246 | 3,827 | 0 | 15,924 | 0 | 15,924 | 0 | 19,751 | 0 | 0 | 0 | 612 | 02/25/2036 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identi-fication | Description | 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 (10+11-12) | 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 |
| 07387A-FX-8 | BSARM 2005-12 12A1 CMO 5.329 | 11/25/2025 | RECOVERY OF PAR WRITE-OFF | | 0 | (280) | (174) | (54) | 0 | 5 | 0 | 5 | 0 | (49) | 0 | 49 | 49 | 0 | 02/25/2036 |
| 07387A-FX-8 | BSARM 2005-12 12A1 CMO 5.329 | 12/25/2025 | WRITTEN OFF | | 0 | 1,291 | 801 | 250 | 0 | (14) | 0 | (14) | 0 | 237 | 0 | (237) | (237) | 33 | 02/25/2036 |
| 07401C-AV-5 | BSARM 2007-4 22A1 CMO 4.244 | 12/25/2025 | PAID ON PRINCIPAL | | 29,220 | 29,220 | 21,038 | 12,351 | 0 | 16,869 | 0 | 16,869 | 0 | 29,220 | 0 | 0 | 0 | 677 | 06/25/2047 |
| 07401C-AV-5 | BSARM 2007-4 22A1 CMO 4.244 | 12/25/2025 | WRITTEN OFF | | 0 | 698 | 502 | 295 | 0 | (1) | 0 | (1) | 0 | 294 | 0 | (294) | (294) | 17 | 06/25/2047 |
| 16162W-QJ-1 | CHASE 2005-A2 3A2 CMO 4.391 | 12/25/2025 | PAID ON PRINCIPAL | | 54,164 | 54,164 | 46,416 | 20,242 | 0 | 33,922 | 0 | 33,922 | 0 | 54,164 | 0 | 0 | 0 | 1,572 | 01/25/2036 |
| 16162W-QJ-1 | CHASE 2005-A2 3A2 CMO 4.391 | 10/25/2025 | RECOVERY OF PAR WRITE-OFF | | 0 | (1,853) | (1,588) | (693) | 0 | 57 | 0 | 57 | 0 | (635) | 0 | 635 | 635 | 0 | 01/25/2036 |
| 16162W-QJ-1 | CHASE 2005-A2 3A2 CMO 4.391 | 11/25/2025 | WRITTEN OFF | | 0 | 21 | 18 | 8 | 0 | 0 | 0 | 0 | 0 | 8 | 0 | (8) | (8) | 0 | 01/25/2036 |
| 161929-BH-6 | CHASE 2024-2 A4A (144A 6.000 | 12/25/2025 | PAID ON PRINCIPAL | | 6,675,940 | 6,675,940 | 6,594,491 | 6,630,632 | 0 | 45,308 | 0 | 45,308 | 0 | 6,675,940 | 0 | 0 | 0 | 232,154 | 02/25/2055 |
| 16159H-AA-5 | CHASE 2024-3 A2 CMO (1 6.000 | 12/25/2025 | PAID ON PRINCIPAL | | 1,325,166 | 1,325,166 | 1,320,404 | 1,320,406 | 0 | 4,760 | 0 | 4,760 | 0 | 1,325,166 | 0 | 0 | 0 | 47,971 | 02/25/2055 |
| 16159N-AD-6 | CHASE 2024-4 A4 CMO (1 6.000 | 12/25/2025 | PAID ON PRINCIPAL | | 6,469,204 | 6,469,204 | 6,393,077 | 6,395,453 | 0 | 73,750 | 0 | 73,750 | 0 | 6,469,204 | 0 | 0 | 0 | 236,752 | 03/25/2055 |
| 16159Q-AD-9 | CHASE 2024-5 A4 CMO (1 6.000 | 12/25/2025 | PAID ON PRINCIPAL | | 7,234,731 | 7,234,731 | 7,201,742 | 7,202,145 | 0 | 32,586 | 0 | 32,586 | 0 | 7,234,731 | 0 | 0 | 0 | 255,685 | 04/25/2055 |
| 12568P-AA-1 | CIM 2020-J2 A1 CMO (14 2.500 | 12/25/2025 | PAID ON PRINCIPAL | | 331,377 | 331,377 | 261,063 | 264,835 | 0 | 66,541 | 0 | 66,541 | 0 | 331,377 | 0 | 0 | 0 | 4,470 | 01/25/2051 |
| 17321L-AA-7 | CMLTI 2013-J1 A1 CMO ( 3.500 | 12/25/2025 | PAID ON PRINCIPAL | | 446,817 | 446,817 | 454,078 | 448,309 | 0 | (1,492) | 0 | (1,492) | 0 | 446,817 | 0 | 0 | 0 | 10,485 | 10/25/2043 |
| 17330B-AX-8 | CMLTI 2021-J3 A3A CMO 2.500 | 12/25/2025 | PAID ON PRINCIPAL | | 1,012,635 | 1,012,635 | 1,025,610 | 1,024,473 | 0 | (11,837) | 0 | (11,837) | 0 | 1,012,635 | 0 | 0 | 0 | 14,987 | 09/25/2051 |
| 17332C-BP-0 | CMLTI 2024-1 A7A CMO ( 6.000 | 12/25/2025 | PAID ON PRINCIPAL | | 7,265,516 | 7,265,516 | 7,248,388 | 7,248,709 | 0 | 16,807 | 0 | 16,807 | 0 | 7,265,516 | 0 | 0 | 0 | 238,485 | 07/25/2054 |
| 17310B-AD-6 | CMSI 2006-3 1A4 CMO 6.000 | 12/25/2025 | PAID ON PRINCIPAL | | 50,914 | 50,914 | 46,453 | 31,613 | 0 | 19,300 | 0 | 19,300 | 0 | 50,914 | 0 | 0 | 0 | 1,419 | 06/25/2036 |
| 17310B-AD-6 | CMSI 2006-3 1A4 CMO 6.000 | 12/25/2025 | WRITTEN OFF | | 0 | 17,607 | 16,064 | 10,932 | 0 | (103) | 0 | (103) | 0 | 10,829 | 0 | (10,829) | (10,829) | 567 | 06/25/2036 |
| 17312K-AB-8 | CMSI 2007-5 1A2 CMO 6.000 | 12/25/2025 | PAID ON PRINCIPAL | | 1,177 | 1,177 | 1,053 | 83 | 0 | 1,094 | 0 | 1,094 | 0 | 1,177 | 0 | 0 | 0 | 37 | 06/25/2037 |
| 17312K-AB-8 | CMSI 2007-5 1A2 CMO 6.000 | 12/25/2025 | WRITTEN OFF | | 0 | 348 | 312 | 25 | 0 | (1) | 0 | (1) | 0 | 23 | 0 | (23) | (23) | 11 | 06/25/2037 |
| 17312D-AA-6 | CMSI 2007-8 1A1 CMO 6.000 | 12/25/2025 | PAID ON PRINCIPAL | | 32,844 | 32,844 | 22,005 | 15,265 | 0 | 17,578 | 0 | 17,578 | 0 | 32,844 | 0 | 0 | 0 | 1,576 | 09/25/2037 |
| 12628K-AA-0 | CSAB 2006-3 A1A CMO 6.000 | 12/25/2025 | PAID ON PRINCIPAL | | 9,303 | 9,303 | 6,439 | 463 | 0 | 8,840 | 0 | 8,840 | 0 | 9,303 | 0 | 0 | 0 | 35 | 11/25/2036 |
| 22540V-6Q-0 | CSFB 2002-19 2M1 CMO 7.000 | 12/25/2025 | PAID ON PRINCIPAL | | 7,835 | 7,835 | 5,822 | 1,813 | 0 | 6,022 | 0 | 6,022 | 0 | 7,835 | 0 | 0 | 0 | 160 | 06/25/2032 |
| 22541Q-4A-7 | CSFB 2003-29 4A1 CMO 6.000 | 12/25/2025 | PAID ON PRINCIPAL | | 21,155 | 21,155 | 21,935 | 21,090 | 0 | 65 | 0 | 65 | 0 | 21,155 | 0 | 0 | 0 | 750 | 12/25/2033 |
| 225458-G2-8 | CSFB 2005-7 3A1 CMO 5.000 | 02/25/2025 | PAID ON PRINCIPAL | | 16 | 16 | 14 | 0 | 0 | 16 | 0 | 16 | 0 | 16 | 0 | 0 | 0 | 0 | 08/25/2020 |
| 12647M-BW-4 | CSMC 2013-6 2A3 CMO 3.500 | 12/25/2025 | PAID ON PRINCIPAL | | 39,249 | 39,249 | 38,531 | 38,589 | 0 | 660 | 0 | 660 | 0 | 39,249 | 0 | 0 | 0 | 821 | 08/25/2043 |
| 12647P-AJ-7 | CSMC 2013-7 A10 CMO 3.500 | 12/25/2025 | PAID ON PRINCIPAL | | 761,034 | 761,034 | 750,094 | 750,622 | 0 | 10,412 | 0 | 10,412 | 0 | 761,034 | 0 | 0 | 0 | 13,396 | 08/25/2043 |
| 12649X-AQ-2 | CSMC 2015-3 A9 CMO 3.500 | 12/25/2025 | PAID ON PRINCIPAL | | 33,923 | 33,923 | 34,432 | 33,857 | 0 | 66 | 0 | 66 | 0 | 33,923 | 0 | 0 | 0 | 675 | 03/25/2045 |
| 12594X-AA-2 | CSMC 2017-HL1 A1 CMO 3.500 | 12/25/2025 | PAID ON PRINCIPAL | | 72,877 | 72,877 | 74,323 | 73,625 | 0 | (748) | 0 | (748) | 0 | 72,877 | 0 | 0 | 0 | 1,522 | 06/25/2047 |
| 12669G-5U-1 | CWHL 2005-17 1A8 CMO 5.500 | 12/25/2025 | PAID ON PRINCIPAL | | 15,451 | 15,451 | 13,544 | 461 | 0 | 14,990 | 0 | 14,990 | 0 | 15,451 | 0 | 0 | 0 | 468 | 09/25/2035 |
| 12669G-5U-1 | CWHL 2005-17 1A8 CMO 5.500 | 07/25/2025 | RECOVERY OF PAR WRITE-OFF | | 0 | (50) | (44) | (1) | 0 | 1 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 09/25/2035 |
| 126694-PG-7 | CWHL 2005-28 A2 CMO 5.500 | 12/25/2025 | PAID ON PRINCIPAL | | 2,218 | 2,218 | 2,206 | 449 | 0 | 1,769 | 0 | 1,769 | 0 | 2,218 | 0 | 0 | 0 | 56 | 12/25/2035 |
| 12543W-AJ-7 | CWHL 2006-18 2A7 CMO 6.000 | 05/25/2025 | PAID ON PRINCIPAL | | 13,664 | 13,664 | 12,230 | 2,922 | 0 | 10,743 | 0 | 10,743 | 0 | 13,664 | 0 | 0 | 0 | 372 | 12/25/2036 |
| 12543W-AJ-7 | CWHL 2006-18 2A7 CMO 6.000 | 08/25/2025 | WRITTEN OFF | | 0 | 19 | 17 | 4 | 0 | 0 | 0 | 0 | 0 | 4 | 0 | (4) | (4) | 1 | 12/25/2036 |
| 126671-PV-2 | CWL 2002-S1 A5 6.460 | 11/25/2025 | PAID ON PRINCIPAL | | 158 | 158 | 166 | 157 | 0 | 0 | 0 | 0 | 0 | 158 | 0 | 0 | 0 | 4 | 05/25/2032 |
| 126671-PV-2 | CWL 2002-S1 A5 6.460 | 11/25/2025 | WRITTEN OFF | | 0 | 9 | 10 | 9 | 0 | 0 | 0 | 0 | 0 | 9 | 0 | (9) | (9) | 1 | 05/25/2032 |
| 126671-RX-6 | CWL 2002-S3 M1 4.800 | 06/25/2025 | PAID ON PRINCIPAL | | 65 | 65 | 59 | 18 | 0 | 47 | 0 | 47 | 0 | 65 | 0 | 0 | 0 | 7 | 05/25/2032 |
| 126673-TD-4 | CWL 2004-S1 A3 5.115 | 12/25/2025 | PAID ON PRINCIPAL | | 15,835 | 15,835 | 14,410 | 14,915 | 0 | 920 | 0 | 920 | 0 | 15,835 | 0 | 0 | 0 | 482 | 02/25/2035 |
| 29977K-AA-1 | EVER 2013-2 A CMO (144 3.000 | 12/25/2025 | PAID ON PRINCIPAL | | 189,371 | 189,371 | 187,830 | 188,153 | 0 | 1,219 | 0 | 1,219 | 0 | 189,371 | 0 | 0 | 0 | 3,547 | 06/25/2043 |
| 33852J-AA-6 | FSMT 2021-7 A1 CMO (14 2.500 | 12/25/2025 | PAID ON PRINCIPAL | | 358,297 | 358,297 | 363,616 | 363,202 | 0 | (4,905) | 0 | (4,905) | 0 | 358,297 | 0 | 0 | 0 | 4,665 | 08/25/2051 |
| 33852J-AE-8 | FSMT 2021-7 A5 CMO (14 2.500 | 12/25/2025 | PAID ON PRINCIPAL | | 1,308,132 | 1,308,132 | 1,119,730 | 1,140,386 | 0 | 167,745 | 0 | 167,745 | 0 | 1,308,132 | 0 | 0 | 0 | 17,031 | 08/25/2051 |
| 36185M-EB-4 | GMACM 2006-J1 A1 CMO 5.750 | 12/25/2025 | PAID ON PRINCIPAL | | 7,047 | 7,047 | 5,083 | 1,005 | 0 | 6,042 | 0 | 6,042 | 0 | 7,047 | 0 | 0 | 0 | 259 | 04/25/2036 |
| 36185M-EB-4 | GMACM 2006-J1 A1 CMO 5.750 | 10/25/2025 | RECOVERY OF PAR WRITE-OFF | | 0 | (108) | (78) | (15) | 0 | 0 | 0 | 0 | 0 | (15) | 0 | 15 | 15 | 0 | 04/25/2036 |
| 36185M-EB-4 | GMACM 2006-J1 A1 CMO 5.750 | 12/25/2025 | WRITTEN OFF | | 0 | 1,706 | 1,230 | 243 | 0 | (4) | 0 | (4) | 0 | 240 | 0 | (240) | (240) | 52 | 04/25/2036 |
| 36228F-YS-9 | GSAMP 2003-SEA2 A1 (AM 4.421 | 12/25/2025 | PAID ON PRINCIPAL | | 108,157 | 108,157 | 93,555 | 99,381 | 0 | 8,775 | 0 | 8,775 | 0 | 108,157 | 0 | 0 | 0 | 2,966 | 07/25/2033 |
| 36242D-HQ-9 | GSAMP 2004-AHL M1 4.821 | 12/26/2025 | PAID ON PRINCIPAL | | 177,810 | 177,810 | 135,246 | 163,217 | 0 | 14,593 | 0 | 14,593 | 0 | 177,810 | 0 | 0 | 0 | 2,993 | 08/25/2034 |
| 36263V-AB-3 | GSMBS 2021-PJ11 A2 CMO 2.500 | 12/25/2025 | PAID ON PRINCIPAL | | 300,141 | 300,141 | 259,458 | 262,599 | 0 | 37,542 | 0 | 37,542 | 0 | 300,141 | 0 | 0 | 0 | 4,036 | 04/25/2052 |
| 36264P-AH-2 | GSMBS 2021-PJ4 A8 CMO 2.500 | 12/25/2025 | PAID ON PRINCIPAL | | 349,167 | 349,167 | 342,511 | 343,297 | 0 | 5,870 | 0 | 5,870 | 0 | 349,167 | 0 | 0 | 0 | 5,000 | 09/25/2051 |
| 36261H-AB-6 | GSMBS 2021-PJ5 A2 CMO 2.500 | 12/25/2025 | PAID ON PRINCIPAL | | 105,874 | 105,874 | 107,330 | 107,204 | 0 | (1,330) | 0 | (1,330) | 0 | 105,874 | 0 | 0 | 0 | 1,489 | 10/25/2051 |
| 36262L-AB-6 | GSMBS 2021-PJ6 A2 CMO 2.500 | 12/25/2025 | PAID ON PRINCIPAL | | 82,737 | 82,737 | 70,637 | 71,497 | 0 | 11,240 | 0 | 11,240 | 0 | 82,737 | 0 | 0 | 0 | 1,201 | 11/25/2051 |
| 36262C-AB-6 | GSMBS 2021-PJ7 A2 CMO 2.500 | 12/25/2025 | PAID ON PRINCIPAL | | 421,746 | 421,746 | 400,679 | 402,236 | 0 | 19,509 | 0 | 19,509 | 0 | 421,746 | 0 | 0 | 0 | 5,816 | 01/25/2052 |
| 36262W-AB-2 | GSMBS 2021-PJ8 A2 CMO 2.500 | 12/25/2025 | PAID ON PRINCIPAL | | 756,315 | 756,315 | 769,668 | 769,074 | 0 | (12,760) | 0 | (12,760) | 0 | 756,315 | 0 | 0 | 0 | 9,400 | 01/25/2052 |
| 36263C-AA-7 | GSMBS 2021-PJ9 A1 CMO 2.000 | 12/25/2025 | PAID ON PRINCIPAL | | 813,900 | 813,900 | 633,062 | 635,058 | 0 | 178,842 | 0 | 178,842 | 0 | 813,900 | 0 | 0 | 0 | 8,566 | 02/25/2052 |
| 362924-BK-7 | GSMBS 2022-PJ3 A24 CMO 3.000 | 12/25/2025 | PAID ON PRINCIPAL | | 750,266 | 750,266 | 736,668 | 737,800 | 0 | 12,466 | 0 | 12,466 | 0 | 750,266 | 0 | 0 | 0 | 12,126 | 08/25/2052 |
| 362924-AJ-1 | GSMBS 2022-PJ3 A6 CMO 3.000 | 12/25/2025 | PAID ON PRINCIPAL | | 1,758,436 | 1,758,436 | 1,693,044 | 1,695,717 | 0 | 62,720 | 0 | 62,720 | 0 | 1,758,436 | 0 | 0 | 0 | 28,420 | 08/25/2052 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identi-fication | Description | 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 (10+11-12) | 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 |
| 36270F-AD-5 | GSMBS 2023-PJ3 A3 CMO 5.000 | 12/25/2025 | PAID ON PRINCIPAL | | 3,646,557 | 3,646,557 | 3,499,555 | 3,503,477 | 0 | 143,080 | 0 | 143,080 | 0 | 3,646,557 | 0 | 0 | 0 | 82,073 | 10/27/2053 |
| 36269X-AZ-0 | GSMBS 2024-PJ5 A15 CMO 6.000 | 12/25/2025 | PAID ON PRINCIPAL | | 10,123,836 | 10,123,836 | 10,044,599 | 10,044,545 | 0 | 79,291 | 0 | 79,291 | 0 | 10,123,836 | 0 | 0 | 0 | 324,120 | 09/25/2054 |
| 466247-LU-5 | JPMMT 2005-A1 4A1 CMO 6.740 | 12/25/2025 | PAID ON PRINCIPAL | | 65,159 | 65,159 | 65,081 | 64,696 | 0 | 463 | 0 | 463 | 0 | 65,159 | 0 | 0 | 0 | 2,428 | 02/25/2035 |
| 466247-YK-3 | JPMMT 2005-A8 1A3 CMO 4.837 | 12/25/2025 | PAID ON PRINCIPAL | | 45,421 | 45,421 | 41,965 | 27,872 | 0 | 17,549 | 0 | 17,549 | 0 | 45,421 | 0 | 0 | 0 | 948 | 11/25/2035 |
| 466247-YK-3 | JPMMT 2005-A8 1A3 CMO 4.837 | 12/25/2025 | RECOVERY OF PAR WRITE-OFF | | 0 | (80) | (74) | (49) | 0 | 0 | 0 | 0 | 0 | (49) | 0 | 49 | 49 | 0 | 11/25/2035 |
| 466247-YK-3 | JPMMT 2005-A8 1A3 CMO 4.837 | 11/25/2025 | WRITTEN OFF | | 0 | 16,248 | 15,012 | 9,970 | 0 | 19 | 0 | 19 | 0 | 9,990 | 0 | (9,990) | (9,990) | 282 | 11/25/2035 |
| 46629C-AK-3 | JPMMT 2006-A5 3A4 CMO 4.823 | 12/25/2025 | PAID ON PRINCIPAL | | 31,954 | 31,954 | 22,713 | 11,414 | 0 | 20,540 | 0 | 20,540 | 0 | 31,954 | 0 | 0 | 0 | 966 | 08/25/2036 |
| 46629C-AK-3 | JPMMT 2006-A5 3A4 CMO 4.823 | 10/25/2025 | RECOVERY OF PAR WRITE-OFF | | 0 | (14) | (10) | (5) | 0 | 0 | 0 | 0 | 0 | (5) | 0 | 5 | 5 | 0 | 08/25/2036 |
| 46629D-AK-1 | JPMMT 2006-A7 2A2 CMO 4.397 | 12/25/2025 | PAID ON PRINCIPAL | | 17,370 | 17,370 | 14,664 | 5,854 | 0 | 11,516 | 0 | 11,516 | 0 | 17,370 | 0 | 0 | 0 | 342 | 01/25/2037 |
| 46629D-AK-1 | JPMMT 2006-A7 2A2 CMO 4.397 | 11/25/2025 | WRITTEN OFF | | 0 | 1,209 | 1,021 | 408 | 0 | (1) | 0 | (1) | 0 | 406 | 0 | (406) | (406) | 42 | 01/25/2037 |
| 46630P-AZ-8 | JPMMT 2007-A2 4A1M CMO 4.734 | 12/25/2025 | PAID ON PRINCIPAL | | 23,995 | 23,995 | 23,421 | 8,537 | 0 | 15,457 | 0 | 15,457 | 0 | 23,995 | 0 | 0 | 0 | 677 | 04/25/2037 |
| 46644V-BK-1 | JPMMT 2015-4 2A3 CMO ( 3.000 | 12/25/2025 | PAID ON PRINCIPAL | | 276,371 | 276,371 | 275,809 | 275,814 | 0 | 556 | 0 | 556 | 0 | 276,371 | 0 | 0 | 0 | 4,711 | 06/25/2045 |
| 46646B-AC-2 | JPMMT 2016-1 A3 CMO (1 3.500 | 12/25/2025 | PAID ON PRINCIPAL | | 44,114 | 44,114 | 45,231 | 44,833 | 0 | (718) | 0 | (718) | 0 | 44,114 | 0 | 0 | 0 | 936 | 05/25/2046 |
| 46648C-AB-0 | JPMMT 2017-1 A2 CMO (1 3.500 | 12/25/2025 | PAID ON PRINCIPAL | | 156,634 | 156,634 | 157,662 | 157,537 | 0 | (903) | 0 | (903) | 0 | 156,634 | 0 | 0 | 0 | 3,245 | 01/25/2047 |
| 46648H-AC-7 | JPMMT 2017-2 A3 CMO (1 3.500 | 12/25/2025 | PAID ON PRINCIPAL | | 44,501 | 44,501 | 45,270 | 45,041 | 0 | (539) | 0 | (539) | 0 | 44,501 | 0 | 0 | 0 | 888 | 05/25/2047 |
| 46647S-AE-0 | JPMMT 2017-3 1A3 CMO ( 3.500 | 12/25/2025 | PAID ON PRINCIPAL | | 110,892 | 110,892 | 113,205 | 111,829 | 0 | (938) | 0 | (938) | 0 | 110,892 | 0 | 0 | 0 | 2,069 | 08/25/2047 |
| 46649H-AC-6 | JPMMT 2017-6 A3 CMO (1 3.500 | 12/25/2025 | PAID ON PRINCIPAL | | 75,498 | 75,498 | 76,530 | 76,436 | 0 | (938) | 0 | (938) | 0 | 75,498 | 0 | 0 | 0 | 1,306 | 12/25/2048 |
| 46654A-AC-3 | JPMMT 2021-10 A3 CMO ( 2.500 | 12/25/2025 | PAID ON PRINCIPAL | | 448,758 | 448,758 | 458,189 | 457,730 | 0 | (8,972) | 0 | (8,972) | 0 | 448,758 | 0 | 0 | 0 | 6,229 | 12/25/2051 |
| 46654A-AF-6 | JPMMT 2021-10 A4 CMO ( 2.500 | 12/25/2025 | PAID ON PRINCIPAL | | 212,316 | 212,316 | 193,871 | 195,612 | 0 | 16,704 | 0 | 16,704 | 0 | 212,316 | 0 | 0 | 0 | 2,947 | 12/25/2051 |
| 46592W-AC-0 | JPMMT 2021-12 A3 CMO ( 2.500 | 12/25/2025 | PAID ON PRINCIPAL | | 780,228 | 780,228 | 786,567 | 786,759 | 0 | (6,532) | 0 | (6,532) | 0 | 780,228 | 0 | 0 | 0 | 10,529 | 02/25/2052 |
| 46592X-AF-1 | JPMMT 2021-13 A4 CMO ( 2.500 | 12/25/2025 | PAID ON PRINCIPAL | | 373,502 | 373,502 | 322,379 | 328,254 | 0 | 45,248 | 0 | 45,248 | 0 | 373,502 | 0 | 0 | 0 | 5,166 | 04/25/2052 |
| 46592N-AF-3 | JPMMT 2021-7 A4 CMO (1 2.500 | 12/25/2025 | PAID ON PRINCIPAL | | 1,175,703 | 1,175,703 | 1,018,591 | 1,035,352 | 0 | 140,351 | 0 | 140,351 | 0 | 1,175,703 | 0 | 0 | 0 | 15,579 | 11/25/2051 |
| 46654W-AC-5 | JPMMT 2022-1 A2 CMO (1 3.000 | 12/25/2025 | PAID ON PRINCIPAL | | 596,579 | 596,579 | 587,910 | 588,271 | 0 | 8,308 | 0 | 8,308 | 0 | 596,579 | 0 | 0 | 0 | 9,208 | 07/25/2052 |
| 46655V-AC-6 | JPMMT 2022-8 A3 CMO (1 4.000 | 12/25/2025 | PAID ON PRINCIPAL | | 1,014,588 | 1,014,588 | 981,139 | 982,496 | 0 | 32,093 | 0 | 32,093 | 0 | 1,014,588 | 0 | 0 | 0 | 25,579 | 01/25/2053 |
| 46657Q-AE-1 | JPMMT 2024-3 A3 CMO (1 3.000 | 12/25/2025 | PAID ON PRINCIPAL | | 1,976,265 | 1,976,265 | 1,652,034 | 1,655,714 | 0 | 320,552 | 0 | 320,552 | 0 | 1,976,265 | 0 | 0 | 0 | 35,015 | 05/25/2054 |
| 585495-AA-2 | MELLO 2021-MTG1 A1 CMO 2.500 | 12/25/2025 | PAID ON PRINCIPAL | | 678,606 | 678,606 | 523,587 | 528,436 | 0 | 150,169 | 0 | 150,169 | 0 | 678,606 | 0 | 0 | 0 | 10,558 | 04/25/2051 |
| 60416R-AG-7 | MINNESOTA ST HSG PROJ- 3.220 | 06/26/2025 | PAID ON PRINCIPAL | | 36,135 | 36,135 | 36,135 | 36,135 | 0 | 0 | 0 | 0 | 0 | 36,135 | 0 | 0 | 0 | 344 | 01/01/2034 |
| 60416R-AG-7 | MINNESOTA ST HSG PROJ- 3.220 | 12/26/2025 | PAID ON PRINCIPAL | | 36,439 | 36,439 | 36,439 | 36,439 | 0 | 0 | 0 | 0 | 0 | 36,439 | 0 | 0 | 0 | 943 | 01/01/2034 |
| 61772L-AJ-0 | MSRM 2021-2 A3 CMO (14 2.500 | 12/25/2025 | PAID ON PRINCIPAL | | 192,602 | 192,602 | 195,250 | 195,218 | 0 | (2,616) | 0 | (2,616) | 0 | 192,602 | 0 | 0 | 0 | 2,722 | 05/25/2051 |
| 67400A-AC-6 | OAKS 2015-2 A3 CMO (14 3.500 | 12/25/2025 | PAID ON PRINCIPAL | | 36,722 | 36,722 | 36,797 | 36,640 | 0 | 82 | 0 | 82 | 0 | 36,722 | 0 | 0 | 0 | 690 | 10/25/2045 |
| 67116W-AB-5 | OBX 2022-J1 A2 CMO (14 2.500 | 12/25/2025 | PAID ON PRINCIPAL | | 1,310,560 | 1,310,560 | 1,054,591 | 1,059,328 | 0 | 251,232 | 0 | 251,232 | 0 | 1,310,560 | 0 | 0 | 0 | 17,090 | 02/25/2052 |
| 67115Q-AA-1 | OBX 2022-J2 A1 CMO (14 3.500 | 12/25/2025 | PAID ON PRINCIPAL | | 2,369,568 | 2,369,568 | 2,063,746 | 2,068,103 | 0 | 301,465 | 0 | 301,465 | 0 | 2,369,568 | 0 | 0 | 0 | 47,278 | 08/25/2052 |
| 67647V-AD-1 | OCMT 2021-3 A4 CMO (14 2.500 | 12/25/2025 | PAID ON PRINCIPAL | | 592,276 | 592,276 | 509,866 | 518,232 | 0 | 74,043 | 0 | 74,043 | 0 | 592,276 | 0 | 0 | 0 | 8,285 | 06/25/2051 |
| 67647E-AD-9 | OCMT 2021-5 A4 CMO (14 2.500 | 12/25/2025 | PAID ON PRINCIPAL | | 739,382 | 739,382 | 635,117 | 647,362 | 0 | 92,019 | 0 | 92,019 | 0 | 739,382 | 0 | 0 | 0 | 9,843 | 10/25/2051 |
| 74160M-JZ-6 | PRIME 2005-4 1A3 CMO 5.000 | 12/25/2025 | PAID ON PRINCIPAL | | 170 | 170 | 170 | 170 | 0 | 1 | 0 | 1 | 0 | 170 | 0 | 0 | 0 | 7 | 01/25/2055 |
| 74160M-KC-5 | PRIME 2005-4 1A6 CMO 5.250 | 12/25/2025 | PAID ON PRINCIPAL | | 540 | 540 | 541 | 538 | 0 | 2 | 0 | 2 | 0 | 540 | 0 | 0 | 0 | 23 | 01/25/2055 |
| 693650-AL-7 | PSMC 2021-1 A11 CMO (1 2.500 | 12/25/2025 | PAID ON PRINCIPAL | | 475,129 | 475,129 | 409,688 | 414,105 | 0 | 61,025 | 0 | 61,025 | 0 | 475,129 | 0 | 0 | 0 | 6,047 | 03/25/2051 |
| 69376C-AC-8 | PSMC 2021-2 A3 CMO (14 2.500 | 12/25/2025 | PAID ON PRINCIPAL | | 1,534,863 | 1,534,863 | 1,307,484 | 1,351,598 | 0 | 183,264 | 0 | 183,264 | 0 | 1,534,863 | 0 | 0 | 0 | 21,453 | 05/25/2051 |
| 69376D-AA-0 | PSMC 2021-3 A1 CMO (14 2.500 | 12/25/2025 | PAID ON PRINCIPAL | | 1,330,474 | 1,330,474 | 1,347,936 | 1,347,583 | 0 | (17,109) | 0 | (17,109) | 0 | 1,330,474 | 0 | 0 | 0 | 17,921 | 08/25/2051 |
| 69376D-AC-6 | PSMC 2021-3 A3 CMO (14 2.500 | 12/25/2025 | PAID ON PRINCIPAL | | 647,497 | 647,497 | 597,721 | 602,957 | 0 | 44,541 | 0 | 44,541 | 0 | 647,497 | 0 | 0 | 0 | 8,722 | 08/25/2051 |
| 45660N-PZ-2 | RAST 2003-A5 A1 CMO 5.500 | 12/25/2025 | PAID ON PRINCIPAL | | 69,969 | 69,969 | 66,441 | 58,651 | 0 | 11,317 | 0 | 11,317 | 0 | 69,969 | 0 | 0 | 0 | 2,120 | 06/25/2033 |
| 749389-AA-0 | RCKT 2020-1 A1 CMO (14 3.000 | 12/25/2025 | PAID ON PRINCIPAL | | 258,125 | 258,125 | 260,988 | 264,747 | 0 | (6,622) | 0 | (6,622) | 0 | 258,125 | 0 | 0 | 0 | 3,983 | 02/25/2050 |
| 74936R-AA-2 | RCKT 2021-2 A1 CMO (14 2.500 | 12/25/2025 | PAID ON PRINCIPAL | | 214,697 | 214,697 | 217,146 | 216,975 | 0 | (2,278) | 0 | (2,278) | 0 | 214,697 | 0 | 0 | 0 | 2,905 | 06/25/2051 |
| 749384-AA-1 | RCKT 2021-5 A1 CMO (14 2.500 | 12/25/2025 | PAID ON PRINCIPAL | | 1,582,483 | 1,582,483 | 1,316,947 | 1,318,521 | 0 | 263,963 | 0 | 263,963 | 0 | 1,582,483 | 0 | 0 | 0 | 21,041 | 11/25/2051 |
| 74957V-AJ-8 | RFMSI 2006-S6 A9 CMO 6.000 | 12/25/2025 | PAID ON PRINCIPAL | | 12,865 | 12,865 | 11,469 | 6,495 | 0 | 6,370 | 0 | 6,370 | 0 | 12,865 | 0 | 0 | 0 | 227 | 07/25/2036 |
| 74957V-AJ-8 | RFMSI 2006-S6 A9 CMO 6.000 | 12/25/2025 | WRITTEN OFF | | 0 | 5,824 | 5,192 | 2,940 | 0 | (121) | 0 | (121) | 0 | 2,820 | 0 | (2,820) | (2,820) | 186 | 07/25/2036 |
| 749581-AR-5 | RFMSI 2007-S1 A12 CMO 6.000 | 12/25/2025 | PAID ON PRINCIPAL | | 32,223 | 32,223 | 30,562 | 11,136 | 0 | 21,087 | 0 | 21,087 | 0 | 32,223 | 0 | 0 | 0 | 897 | 01/25/2037 |
| 749581-AR-5 | RFMSI 2007-S1 A12 CMO 6.000 | 12/25/2025 | WRITTEN OFF | | 0 | 27,827 | 26,392 | 9,617 | 0 | (455) | 0 | (455) | 0 | 9,162 | 0 | (9,162) | (9,162) | 868 | 01/25/2037 |
| 82280R-AA-7 | SCOT 2017-1 A1 CMO (14 3.500 | 12/25/2025 | PAID ON PRINCIPAL | | 136,021 | 136,021 | 135,978 | 135,926 | 0 | 95 | 0 | 95 | 0 | 136,021 | 0 | 0 | 0 | 3,091 | 04/25/2047 |
| 82281F-AA-2 | SCOT 2017-2 A1 CMO (14 3.500 | 12/25/2025 | PAID ON PRINCIPAL | | 68,140 | 68,140 | 69,546 | 68,017 | 0 | 123 | 0 | 123 | 0 | 68,140 | 0 | 0 | 0 | 1,192 | 10/25/2047 |
| 81745A-AB-3 | SEMT 2013-5 A2 CMO (14 3.000 | 12/25/2025 | PAID ON PRINCIPAL | | 111,471 | 111,471 | 110,390 | 108,744 | 0 | 2,727 | 0 | 2,727 | 0 | 111,471 | 0 | 0 | 0 | 2,287 | 05/25/2043 |
| 81745B-AB-1 | SEMT 2013-6 A2 CMO 3.000 | 12/25/2025 | PAID ON PRINCIPAL | | 120,123 | 120,123 | 122,084 | 120,196 | 0 | (74) | 0 | (74) | 0 | 120,123 | 0 | 0 | 0 | 2,220 | 05/25/2043 |
| 81745C-AB-9 | SEMT 2013-7 A2 CMO 3.000 | 12/25/2025 | PAID ON PRINCIPAL | | 142,888 | 142,888 | 139,698 | 138,708 | 0 | 4,181 | 0 | 4,181 | 0 | 142,888 | 0 | 0 | 0 | 2,398 | 06/25/2043 |
| 81745D-AE-1 | SEMT 2013-9 A1 CMO (14 3.500 | 12/25/2025 | PAID ON PRINCIPAL | | 356,242 | 356,242 | 351,121 | 352,364 | 0 | 3,879 | 0 | 3,879 | 0 | 356,242 | 0 | 0 | 0 | 6,116 | 07/25/2043 |
| 81745N-AR-0 | SEMT 2014-1 2A5 CMO (1 4.000 | 12/25/2025 | PAID ON PRINCIPAL | | 95,009 | 95,009 | 96,241 | 94,780 | 0 | 229 | 0 | 229 | 0 | 95,009 | 0 | 0 | 0 | 2,378 | 04/25/2044 |
| 81745L-AF-0 | SEMT 2014-4 A6 CMO (14 3.500 | 12/25/2025 | PAID ON PRINCIPAL | | 25,713 | 25,713 | 25,886 | 25,657 | 0 | 56 | 0 | 56 | 0 | 25,713 | 0 | 0 | 0 | 425 | 11/25/2044 |

# 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 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identi-fication | Description | 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 (10+11-12) | 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 |
| 81746L-AA-0 .. | SEMT 2015-3 A1 CMO (14 3.500 | 12/25/2025 . | PAID ON PRINCIPAL | | 25,845 | 25,845 | 25,958 | 25,841 | 0 | 4 | 0 | 4 | 0 | 25,845 | 0 | 0 | 0 | 507 | 07/25/2045 . |
| 81746M-AA-8 .. | SEMT 2015-4 A1 CMO (14 3.000 | 12/25/2025 . | PAID ON PRINCIPAL | | 88,920 | 88,920 | 90,129 | 88,768 | 0 | 152 | 0 | 152 | 0 | 88,920 | 0 | 0 | 0 | 1,392 | 11/25/2030 . |
| 81746K-AA-2 .. | SEMT 2017-2 A1 CMO (14 3.500 | 12/25/2025 . | PAID ON PRINCIPAL | | 83,786 | 83,786 | 84,479 | 84,438 | 0 | (653) | 0 | (653) | 0 | 83,786 | 0 | 0 | 0 | 1,830 | 02/25/2047 . |
| 81746X-AA-4 .. | SEMT 2017-3 A1 CMO (14 3.500 | 12/25/2025 . | PAID ON PRINCIPAL | | 68,157 | 68,157 | 67,720 | 67,516 | 0 | 640 | 0 | 640 | 0 | 68,157 | 0 | 0 | 0 | 1,702 | 04/25/2047 . |
| 81745X-AA-5 .. | SEMT 2017-4 A1 CMO (14 3.500 | 12/25/2025 . | PAID ON PRINCIPAL | | 92,942 | 92,942 | 95,048 | 92,778 | 0 | 164 | 0 | 164 | 0 | 92,942 | 0 | 0 | 0 | 1,853 | 07/25/2047 . |
| 81746F-AA-3 .. | SEMT 2017-6 A1 CMO (14 3.500 | 12/25/2025 . | PAID ON PRINCIPAL | | 69,364 | 69,364 | 70,794 | 70,371 | 0 | (1,007) | 0 | (1,007) | 0 | 69,364 | 0 | 0 | 0 | 1,180 | 09/25/2047 . |
| 81746V-AA-8 .. | SEMT 2018-3 A1 CMO (14 3.500 | 12/25/2025 . | PAID ON PRINCIPAL | | 181,960 | 181,960 | 179,771 | 178,306 | 0 | 3,654 | 0 | 3,654 | 0 | 181,960 | 0 | 0 | 0 | 4,106 | 03/25/2048 . |
| 81748W-AA-4 .. | SEMT 2021-4 A1 CMO (14 2.500 | 12/25/2025 . | PAID ON PRINCIPAL | | 580,237 | 580,237 | 590,572 | 589,509 | 0 | (9,272) | 0 | (9,272) | 0 | 580,237 | 0 | 0 | 0 | 8,377 | 06/25/2051 . |
| 81748Y-AA-0 .. | SEMT 2021-6 A1 CMO (14 2.500 | 12/25/2025 . | PAID ON PRINCIPAL | | 1,405,911 | 1,405,911 | 1,432,491 | 1,429,315 | 0 | (23,404) | 0 | (23,404) | 0 | 1,405,911 | 0 | 0 | 0 | 20,391 | 10/25/2051 . |
| 81748C-AA-8 .. | SEMT 2021-9 A1 CMO (14 2.500 | 12/25/2025 . | PAID ON PRINCIPAL | | 372,402 | 372,402 | 355,760 | 357,019 | 0 | 15,382 | 0 | 15,382 | 0 | 372,402 | 0 | 0 | 0 | 5,362 | 01/25/2052 . |
| 81744K-AE-6 .. | SEMT 2023-2 A5 CMO (14 4.500 | 12/25/2025 . | PAID ON PRINCIPAL | | 2,807,055 | 2,807,055 | 2,663,193 | 2,670,100 | 0 | 136,955 | 0 | 136,955 | 0 | 2,807,055 | 0 | 0 | 0 | 70,592 | 03/25/2053 . |
| 81749J-AD-6 .. | SEMT 2024-3 A4 CMO (14 6.000 | 12/25/2025 . | PAID ON PRINCIPAL | | 6,201,797 | 6,201,797 | 6,183,648 | 6,212,015 | 0 | (10,218) | 0 | (10,218) | 0 | 6,201,797 | 0 | 0 | 0 | 227,121 | 04/25/2054 . |
| 81743C-AE-5 .. | SEMT 2024-5 A5 CMO (14 6.000 | 12/25/2025 . | PAID ON PRINCIPAL | | 9,821,655 | 9,821,655 | 9,766,403 | 9,765,979 | 0 | 55,676 | 0 | 55,676 | 0 | 9,821,655 | 0 | 0 | 0 | 321,327 | 06/25/2054 . |
| 81743D-AE-3 .. | SEMT 2024-6 A5 CMO (14 6.000 | 12/25/2025 . | PAID ON PRINCIPAL | | 8,640,941 | 8,640,941 | 8,625,092 | 8,625,072 | 0 | 15,868 | 0 | 15,868 | 0 | 8,640,941 | 0 | 0 | 0 | 331,841 | 07/27/2054 . |
| 78471K-AE-1 .. | SFPMT 2016-1A 1A4 CMO 3.000 | 12/25/2025 . | PAID ON PRINCIPAL | | 27,195 | 27,195 | 25,942 | 25,543 | 0 | 1,652 | 0 | 1,652 | 0 | 27,195 | 0 | 0 | 0 | 505 | 11/25/2046 . |
| 929227-ZC-3 .. | WAMU 2002-AR18 A CMO 5.812 | 12/25/2025 . | PAID ON PRINCIPAL | | 981 | 981 | 891 | 928 | 0 | 52 | 0 | 52 | 0 | 981 | 0 | 0 | 0 | 39 | 01/25/2033 . |
| 939336-PC-1 .. | WAMU 2003-AR1 A6 CMO 5.778 | 12/25/2025 . | PAID ON PRINCIPAL | | 665 | 665 | 600 | 627 | 0 | 38 | 0 | 38 | 0 | 665 | 0 | 0 | 0 | 35 | 03/25/2033 . |
| 93363N-AD-7 .. | WAMU 2006-AR12 1A4 CMO 4.492 | 12/25/2025 . | PAID ON PRINCIPAL | | 14,884 | 14,884 | 9,172 | 4,934 | 0 | 9,951 | 0 | 9,951 | 0 | 14,884 | 0 | 0 | 0 | 324 | 10/25/2036 . |
| 93363N-AD-7 .. | WAMU 2006-AR12 1A4 CMO 4.492 | 09/25/2025 . | RECOVERY OF PAR WRITE-OFF | | 0 | (413) | (254) | (137) | 0 | 3 | 0 | 3 | 0 | (134) | 0 | 134 | 134 | 0 | 10/25/2036 . |
| 93363N-AD-7 .. | WAMU 2006-AR12 1A4 CMO 4.492 | 12/25/2025 . | WRITTEN OFF | | 0 | 672 | 414 | 223 | 0 | (3) | 0 | (3) | 0 | 220 | 0 | (220) | (220) | 11 | 10/25/2036 . |
| 95002K-AA-1 .. | WFMBS 2020-1 A1 CMO (1 3.000 | 12/25/2025 . | PAID ON PRINCIPAL | | 224,781 | 224,781 | 227,450 | 230,797 | 0 | (6,016) | 0 | (6,016) | 0 | 224,781 | 0 | 0 | 0 | 3,727 | 12/25/2049 . |
| 97652R-AD-9 .. | WIN 2014-3 A4 CMO (144 3.500 | 12/20/2025 . | PAID ON PRINCIPAL | | 11,519 | 11,519 | 11,572 | 11,500 | 0 | 20 | 0 | 20 | 0 | 11,519 | 0 | 0 | 0 | 226 | 11/20/2044 . |
| 97653B-AC-5 .. | WIN 2015-A A3 CMO (144 3.500 | 12/20/2025 . | PAID ON PRINCIPAL | | 27,465 | 27,465 | 27,890 | 27,422 | 0 | 43 | 0 | 43 | 0 | 27,465 | 0 | 0 | 0 | 572 | 06/20/2045 . |
| 1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated) | | | | | 105,262,198 | 105,340,242 | 101,827,475 | 101,874,359 | 7 | 3,424,767 | 0 | 3,424,774 | 0 | 105,299,134 | 0 | (36,936) | (36,936) | 2,934,399 | XXX |
| Asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated) | | | | | | | | | | | | | | | | | | | |
| 06540T-AB-6 .. | BANK 2018-BN11 ASB 4.010 | 12/15/2025 . | PAID ON PRINCIPAL | | 621,987 | 621,987 | 640,632 | 625,590 | 0 | (3,603) | 0 | (3,603) | 0 | 621,987 | 0 | 0 | 0 | 13,601 | 03/15/2061 . |
| 05493E-AX-0 .. | BBCMS 2021-C9 A4 2.021 | 12/15/2025 . | PAID ON PRINCIPAL | | 210,836 | 210,836 | 212,932 | 212,073 | 0 | (1,238) | 0 | (1,238) | 0 | 210,836 | 0 | 0 | 0 | 4,160 | 02/15/2054 . |
| 12528Y-AE-3 .. | CF 2019-CF2 A4 2.624 | 11/15/2025 . | PAID ON PRINCIPAL | | 819,807 | 819,807 | 845,361 | 833,353 | 0 | (13,545) | 0 | (13,545) | 0 | 819,807 | 0 | 0 | 0 | 18,661 | 11/15/2052 . |
| 12636M-AF-5 .. | CSAIL 2016-C6 ASB 2.960 | 09/15/2025 . | PAID ON PRINCIPAL | | 913,764 | 913,764 | 941,173 | 914,313 | 0 | (549) | 0 | (549) | 0 | 913,764 | 0 | 0 | 0 | 11,326 | 01/15/2049 . |
| 36252A-AB-2 .. | GSMS 2015-GS1 A2 3.470 | 08/10/2025 . | PAID ON PRINCIPAL | | 1,999,837 | 1,999,837 | 2,019,718 | 1,999,477 | 0 | 360 | 0 | 360 | 0 | 1,999,837 | 0 | 0 | 0 | 35,999 | 11/10/2048 . |
| 36252A-AD-8 .. | GSMS 2015-GS1 AAB 3.553 | 09/10/2025 . | PAID ON PRINCIPAL | | 690,675 | 690,675 | 711,387 | 691,167 | 0 | (492) | 0 | (492) | 0 | 690,675 | 0 | 0 | 0 | 9,275 | 11/10/2048 . |
| 36252T-AS-4 .. | GSMS 2016-GS2 AAB 2.922 | 12/10/2025 . | PAID ON PRINCIPAL | | 626,188 | 626,188 | 644,938 | 627,054 | 0 | (866) | 0 | (866) | 0 | 626,188 | 0 | 0 | 0 | 9,175 | 05/10/2049 . |
| 36252H-AE-1 .. | GSMS 2017-GS5 AAB 3.467 | 12/10/2025 . | PAID ON PRINCIPAL | | 484,126 | 484,126 | 498,650 | 485,800 | 0 | (1,674) | 0 | (1,674) | 0 | 484,126 | 0 | 0 | 0 | 9,012 | 03/10/2050 . |
| 61766N-AY-1 .. | MSBAM 2016-C30 ASB 2.729 | 10/15/2025 . | PAID ON PRINCIPAL | | 1,850,454 | 1,850,454 | 1,905,922 | 1,852,545 | 0 | (2,091) | 0 | (2,091) | 0 | 1,850,454 | 0 | 0 | 0 | 24,657 | 09/15/2049 . |
| 61690Y-BT-8 .. | MSC 2016-BNK2 A3 2.791 | 11/15/2025 . | PAID ON PRINCIPAL | | 455,936 | 455,936 | 460,476 | 456,390 | 0 | (454) | 0 | (454) | 0 | 455,936 | 0 | 0 | 0 | 11,665 | 11/15/2049 . |
| 61769J-AZ-4 .. | MSC 2019-H6 A3 3.158 | 12/15/2025 . | PAID ON PRINCIPAL | | 1,243,844 | 1,243,844 | 1,256,254 | 1,248,824 | 0 | (4,980) | 0 | (4,980) | 0 | 1,243,844 | 0 | 0 | 0 | 39,281 | 06/15/2052 . |
| 90276W-AR-8 .. | UBSCM 2017-C7 A3 3.418 | 11/15/2025 . | PAID ON PRINCIPAL | | 398,410 | 398,410 | 395,739 | 397,051 | 0 | 1,359 | 0 | 1,359 | 0 | 398,410 | 0 | 0 | 0 | 12,483 | 12/15/2050 . |
| 95000G-AX-2 .. | WFCM 2016-BNK1 A2 2.399 | 12/15/2025 . | PAID ON PRINCIPAL | | 737,697 | 737,697 | 674,301 | 724,370 | 0 | 13,327 | 0 | 13,327 | 0 | 737,697 | 0 | 0 | 0 | 13,795 | 08/15/2049 . |
| 95000G-AZ-7 .. | WFCM 2016-BNK1 ASB 2.514 | 09/15/2025 . | PAID ON PRINCIPAL | | 701,961 | 701,961 | 722,997 | 702,594 | 0 | (633) | 0 | (633) | 0 | 701,961 | 0 | 0 | 0 | 7,393 | 08/15/2049 . |
| 95000J-AU-2 .. | WFCM 2016-LC25 A3 3.374 | 10/15/2025 . | PAID ON PRINCIPAL | | 550,945 | 550,945 | 559,833 | 552,562 | 0 | (1,617) | 0 | (1,617) | 0 | 550,945 | 0 | 0 | 0 | 15,491 | 12/15/2059 . |
| 95002R-AV-0 .. | WFCM 2020-C56 ASB 2.420 | 12/15/2025 . | PAID ON PRINCIPAL | | 1,364,743 | 1,364,743 | 1,463,474 | 1,406,750 | 0 | (42,007) | 0 | (42,007) | 0 | 1,364,743 | 0 | 0 | 0 | 20,647 | 06/15/2053 . |
| 1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated) | | | | | 13,671,212 | 13,671,212 | 13,953,789 | 13,729,913 | 0 | (58,701) | 0 | (58,701) | 0 | 13,671,212 | 0 | 0 | 0 | 256,620 | XXX |
| Asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated) | | | | | | | | | | | | | | | | | | | |
| 05526Q-AA-4 .. | BAMLL 2015-200P A 3.218 | 02/14/2025 . | PAID ON PRINCIPAL | | 20,975,000 | 20,975,000 | 21,069,114 | 20,953,456 | 0 | 21,544 | 0 | 21,544 | 0 | 20,975,000 | 0 | 0 | 0 | 112,496 | 04/14/2033 . |
| 17320Q-AA-7 .. | CGCMT 2013-375P A (144 3.251 | 03/10/2025 . | PAID ON PRINCIPAL | | 8,933,175 | 8,933,175 | 9,200,998 | 8,935,732 | 0 | (2,557) | 0 | (2,557) | 0 | 8,933,175 | 0 | 0 | 0 | 72,604 | 05/10/2035 . |
| 302704-AA-9 .. | FW ENERGY ASSET ISSUER 7.151 | 12/25/2025 . | PAID ON PRINCIPAL | | 887,459 | 887,459 | 887,459 | 887,546 | 0 | (86) | 0 | (86) | 0 | 887,459 | 0 | 0 | 0 | 38,043 | 08/25/2044 . |
| 36192R-AA-0 .. | GSMS 2012-BWTR A (144A 2.954 | 11/05/2025 . | PAID ON PRINCIPAL | | 315,519 | 315,519 | 298,523 | 261,309 | 52,495 | 1,715 | 0 | 54,210 | 0 | 315,519 | 0 | 0 | 0 | 3,366 | 11/05/2034 . |
| 44217N-AC-0 .. | HGMT 2015-HGLR A1A2 (1 3.087 | 02/05/2025 . | PAID ON PRINCIPAL | | 17,400,000 | 17,400,000 | 17,404,453 | 17,394,217 | 0 | 5,783 | 0 | 5,783 | 0 | 17,400,000 | 0 | 0 | 0 | 89,510 | 03/05/2037 . |
| 1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated) | | | | | 48,511,153 | 48,511,153 | 48,860,548 | 48,432,260 | 52,495 | 26,398 | 0 | 78,893 | 0 | 48,511,153 | 0 | 0 | 0 | 316,020 | XXX |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | |
| CUSIP Identi-fication | Description | 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 (10+11-12) | 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 |
| 1889999999. Total - asset-backed securities (unaffiliated) | | | | | 564,812,130 | 564,890,174 | 552,628,605 | 552,563,452 | 52,502 | 12,233,112 | 0 | 12,285,614 | 0 | 564,849,066 | 0 | (36,936) | (36,936) | 14,175,846 | XXX |
| 1899999999. Total - asset-backed securities (affiliated) | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1909999997. Total - asset-backed securities - Part 4 | | | | | 564,812,130 | 564,890,174 | 552,628,605 | 552,563,452 | 52,502 | 12,233,112 | 0 | 12,285,614 | 0 | 564,849,066 | 0 | (36,936) | (36,936) | 14,175,846 | XXX |
| 1909999998. Total - asset-backed securities - Part 5 | | | | | 32,998,995 | 32,998,995 | 31,317,814 | 31,317,814 | 0 | 1,681,181 | 0 | 1,681,181 | 0 | 32,998,995 | 0 | 0 | 0 | 532,011 | XXX |
| 1909999999. Total - asset-backed securities | | | | | 597,811,125 | 597,889,169 | 583,946,418 | 583,881,265 | 52,502 | 13,914,293 | 0 | 13,966,795 | 0 | 597,848,061 | 0 | (36,936) | (36,936) | 14,707,858 | XXX |
| 2009999999. Total - issuer credit obligations and asset-backed securities | | | | | 2,713,096,216 | 2,733,000,254 | 2,741,435,994 | 2,724,673,492 | 191,532 | 15,686,264 | 460,251 | 15,417,546 | 0 | 2,740,091,037 | 0 | (29,641,933) | (29,641,933) | 67,013,857 | XXX |
| Preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred | | | | | | | | | | | | | | | | | | | |
| 99P000-18-7 | MOVE EZ INC SER A NON-RD PVT | 03/24/2025 | DIRECT WITH COMPANY | 0.000 | 107,295 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 107,295 | 107,295 | 0 | |
| 4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred | | | | | 107,295 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 107,295 | 107,295 | 0 | XXX |
| 4509999997. Total - preferred stocks - Part 4 | | | | | 107,295 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 107,295 | 107,295 | 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 | | | | | 107,295 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 107,295 | 107,295 | 0 | XXX |
| 5989999997. Total - common stocks - Part 4 | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 5989999998. Total - common stocks - Part 5 | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 5989999999. Total - common stocks | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 5999999999. Total - preferred and common stocks | | | | | 107,295 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 107,295 | 107,295 | 0 | XXX |
| 6009999999 - Totals | | | | | 2,713,203,511 | XXX | 2,741,435,994 | 2,724,673,492 | 191,532 | 15,686,264 | 460,251 | 15,417,546 | 0 | 2,740,091,037 | 0 | (29,534,638) | (29,534,638) | 67,013,857 | 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 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | |
| CUSIP Identi-fication | Description | 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 Value (11 + 12 - 13) | 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 |
| Issuer credit obligations - corporate bonds (unaffiliated) | | | | | | | | | | | | | | | | | | | |
| 402207-AD-6 | GULF COAST INDL DEV AUTH (EXXONMOBIL)S12 | 04/11/2025 | J P MORGAN CHASE SECURITIES INC | 04/14/2025 | J P MORGAN CHASE SECURITIES INC | 28,725,000 | 28,725,000 | 28,725,000 | 28,725,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 37,106 | 22,752 |
| 546598-AA-1 | LOUISVILLE & JEFFERSON REGL ARPT S1999A | 04/09/2025 | WELLS FARGO SECURITIES | 04/21/2025 | WELLS FARGO SECURITIES | 43,800,000 | 43,800,000 | 43,800,000 | 43,800,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 94,308 | 31,968 |
| 546598-AB-9 | LOUISVILLE & JEFFERSON REGL ARPT S1999B | 04/09/2025 | WELLS FARGO SECURITIES | 04/21/2025 | WELLS FARGO SECURITIES | 30,000,000 | 30,000,000 | 30,000,000 | 30,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 64,595 | 21,896 |
| 546598-AC-7 | LOUISVILLE & JEFFERSON REGL ARPT S1999C | 04/09/2025 | WELLS FARGO SECURITIES | 04/21/2025 | WELLS FARGO SECURITIES | 16,300,000 | 16,300,000 | 16,300,000 | 16,300,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 35,096 | 11,897 |
| 60528A-AT-1 | MISSISSIPPI BUS FIN COM CHEVRON S2010B | 12/19/2025 | WELLS FARGO SECURITIES | 12/29/2025 | WELLS FARGO SECURITIES | 1,640,000 | 1,640,000 | 1,640,000 | 1,640,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,511 | 2,079 |
| 60528A-BP-8 | MISSISSIPPI BUS FIN COM CHEVRON S2010G | 12/19/2025 | WELLS FARGO SECURITIES | 12/29/2025 | WELLS FARGO SECURITIES | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,141 | 1,268 |
| 60528A-BX-1 | MISSISSIPPI BUS FIN COM CHEVRON S2010G | 12/19/2025 | MORGAN STANLEY | 12/29/2025 | MORGAN STANLEY | 3,555,000 | 3,555,000 | 3,555,000 | 3,555,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,599 | 4,500 |
| 60528A-BY-9 | MISSISSIPPI BUS FIN COM CHEVRON S2010H | 12/19/2025 | MORGAN STANLEY | 12/29/2025 | MORGAN STANLEY | 4,920,000 | 4,920,000 | 4,920,000 | 4,920,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 10,464 | 5,822 |
| 60528A-BZ-6 | MISSISSIPPI BUS FIN COM CHEVRON S2010I | 04/11/2025 | WELLS FARGO SECURITIES | 04/21/2025 | WELLS FARGO SECURITIES | 1,175,000 | 1,175,000 | 1,175,000 | 1,175,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,468 | 1,104 |
| 60528A-CB-8 | MISSISSIPPI BUS FIN COM CHEVRON S2010K | 04/11/2025 | MORGAN STANLEY | 04/21/2025 | MORGAN STANLEY | 1,705,000 | 1,705,000 | 1,705,000 | 1,705,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,573 | 1,612 |
| 60528A-CD-4 | MISSISSIPPI BUS FIN COM CHEVRON S2011A | 04/16/2025 | MORGAN STANLEY | 04/21/2025 | MORGAN STANLEY | 1,975,000 | 1,975,000 | 1,975,000 | 1,975,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,139 | 3,109 |
| 60528A-CK-8 | MISSISSIPPI BUS FIN COM CHEVRON S2011G | 04/10/2025 | WELLS FARGO SECURITIES | 04/21/2025 | WELLS FARGO SECURITIES | 1,065,000 | 1,065,000 | 1,065,000 | 1,065,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,237 | 870 |
| 0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated) | | | | | | 135,860,000 | 135,860,000 | 135,860,000 | 135,860,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 267,237 | 108,876 |
| 0489999999. Total - issuer credit obligations (unaffiliated) | | | | | | 135,860,000 | 135,860,000 | 135,860,000 | 135,860,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 267,237 | 108,876 |
| 0499999999. Total - issuer credit obligations (affiliated) | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 0509999998. Total - issuer credit obligations | | | | | | 135,860,000 | 135,860,000 | 135,860,000 | 135,860,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 267,237 | 108,876 |
| Asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC) | | | | | | | | | | | | | | | | | | | |
| 36179Y-YT-5 | GNMA II PASS THRU CERT POOL #MA9722 | 06/03/2025 | BARCLAYS CAPITAL INC | 12/20/2025 | PAID ON PRINCIPAL | 563,460 | 518,163 | 563,460 | 563,460 | 0 | 45,297 | 0 | 45,297 | 0 | 0 | 0 | 0 | 6,347 | 188 |
| 3618N5-C4-9 | GNMA II PASS THRU CERT POOL #MB0090 | 05/13/2025 | J P MORGAN | 12/20/2025 | PAID ON PRINCIPAL | 492,338 | 464,259 | 492,338 | 492,338 | 0 | 28,079 | 0 | 28,079 | 0 | 0 | 0 | 0 | 8,215 | 800 |
| 3622AB-6B-3 | GNMA II PASS THRU CERT POOL #786366 | 06/20/2025 | STONEX FINANCIAL | 12/20/2025 | PAID ON PRINCIPAL | 690,956 | 659,755 | 690,956 | 690,956 | 0 | 31,201 | 0 | 31,201 | 0 | 0 | 0 | 0 | 10,221 | 1,900 |
| 3622AD-PD-4 | GNMA II PASS THRU CERT POOL #787720 | 04/28/2025 | J P MORGAN | 12/20/2025 | PAID ON PRINCIPAL | 373,690 | 366,712 | 373,690 | 373,690 | 0 | 6,977 | 0 | 6,977 | 0 | 0 | 0 | 0 | 9,072 | 1,453 |
| 3622AD-T8-1 | GNMA II PASS THRU CERT POOL #787875 | 04/25/2025 | MORGAN STANLEY | 12/20/2025 | PAID ON PRINCIPAL | 663,930 | 652,959 | 663,930 | 663,930 | 0 | 10,970 | 0 | 10,970 | 0 | 0 | 0 | 0 | 14,902 | 2,490 |
| 3622AD-VC-9 | GNMA II PASS THRU CERT POOL #787911 | 04/22/2025 | STONEX FINANCIAL | 12/20/2025 | PAID ON PRINCIPAL | 1,214,016 | 1,213,210 | 1,214,016 | 1,214,016 | 0 | 806 | 0 | 806 | 0 | 0 | 0 | 0 | 27,402 | 4,080 |
| 38381N-DC-9 | GNR 2025-105 NA | 07/24/2025 | BMO | 12/20/2025 | PAID ON PRINCIPAL | 185,541 | 184,816 | 185,541 | 185,541 | 0 | 725 | 0 | 725 | 0 | 0 | 0 | 0 | 1,959 | 722 |
| 38385B-WF-3 | GNR 2024-203 AC CMO | 02/26/2025 | MIZUHO INTERNATIONAL PLC | 12/20/2025 | PAID ON PRINCIPAL | 987,860 | 983,229 | 987,860 | 987,860 | 0 | 4,631 | 0 | 4,631 | 0 | 0 | 0 | 0 | 30,711 | 3,704 |
| 38385G-6X-2 | GNR 2025-97 ED (CMO) | 06/27/2025 | CITIGROUP GLOBAL MARKETS | 12/20/2025 | PAID ON PRINCIPAL | 372,020 | 370,719 | 372,020 | 372,020 | 0 | 1,301 | 0 | 1,301 | 0 | 0 | 0 | 0 | 5,925 | 1,498 |
| 38385H-EU-7 | GNR 2025-175 B (CMO) | 11/05/2025 | SANTANDER INVESTMENTS | 12/20/2025 | PAID ON PRINCIPAL | 65,576 | 65,389 | 65,576 | 65,576 | 0 | 187 | 0 | 187 | 0 | 0 | 0 | 0 | 260 | 78 |
| 1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC) | | | | | | 5,609,386 | 5,479,212 | 5,609,386 | 5,609,386 | 0 | 130,174 | 0 | 130,174 | 0 | 0 | 0 | 0 | 115,015 | 16,914 |
| Asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC) | | | | | | | | | | | | | | | | | | | |
| 38381L-5B-4 | GNR 2025-37 A (PROJECT LOAN) | 05/01/2025 | BAS-MERRILL LYNCH | 12/16/2025 | PAID ON PRINCIPAL | 42,340 | 41,157 | 42,340 | 42,340 | 0 | 1,183 | 0 | 1,183 | 0 | 0 | 0 | 0 | 641 | 26 |
| 38381L-5H-1 | GNR 2025-36 AC (PROJECT LOAN) | 03/14/2025 | STONEX FINANCIAL | 12/16/2025 | PAID ON PRINCIPAL | 82,088 | 80,863 | 82,088 | 82,088 | 0 | 1,225 | 0 | 1,225 | 0 | 0 | 0 | 0 | 1,653 | 195 |
| 38381L-8E-5 | GNR 2025-52 AB (PROJECT LOAN) | 04/30/2025 | WELLS FARGO SECURITIES | 12/16/2025 | PAID ON PRINCIPAL | 34,324 | 34,185 | 34,324 | 34,324 | 0 | 139 | 0 | 139 | 0 | 0 | 0 | 0 | 576 | 19 |
| 38381M-5K-2 | GNR 2025-166 A (PROJECT LOAN) | 10/20/2025 | BAS-MERRILL LYNCH | 12/16/2025 | PAID ON PRINCIPAL | 22,775 | 22,480 | 22,775 | 22,775 | 0 | 294 | 0 | 294 | 0 | 0 | 0 | 0 | 128 | 63 |
| 38381M-KS-8 | GNR 2025-75 AD (PROJECT LOAN) | 05/28/2025 | NOMURA | 12/16/2025 | PAID ON PRINCIPAL | 60,733 | 59,765 | 60,733 | 60,733 | 0 | 968 | 0 | 968 | 0 | 0 | 0 | 0 | 890 | 8 |
| 38381M-LA-6 | GNR 2025-91 AC (PROJECT LOAN) | 05/28/2025 | WELLS FARGO SECURITIES | 12/16/2025 | PAID ON PRINCIPAL | 37,507 | 36,979 | 37,507 | 37,507 | 0 | 527 | 0 | 527 | 0 | 0 | 0 | 0 | 549 | 5 |
| 38381M-Y5-3 | GNR 2025-142 AP (PROJECT LOAN) | 08/20/2025 | CITIGROUP GLOBAL MARKETS | 12/16/2025 | PAID ON PRINCIPAL | 50,136 | 49,950 | 50,136 | 50,136 | 0 | 186 | 0 | 186 | 0 | 0 | 0 | 0 | 528 | 195 |
| 1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC) | | | | | | 329,902 | 325,380 | 329,902 | 329,902 | 0 | 4,523 | 0 | 4,523 | 0 | 0 | 0 | 0 | 4,966 | 512 |
| Asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC) | | | | | | | | | | | | | | | | | | | |
| 3132DN-ET-6 | FHLMC PASS THRU CERT POOL #SD1046 | 08/26/2025 | CITIGROUP GLOBAL MARKETS | 12/25/2025 | PAID ON PRINCIPAL | 770,760 | 726,502 | 770,760 | 770,760 | 0 | 44,259 | 0 | 44,259 | 0 | 0 | 0 | 0 | 6,396 | 2,227 |
| 3132DT-NZ-9 | FHLMC PASS THRU CERT POOL #SD5808 | 10/21/2025 | SANTANDER INVESTMENTS | 12/25/2025 | PAID ON PRINCIPAL | 253,210 | 245,020 | 253,210 | 253,210 | 0 | 8,190 | 0 | 8,190 | 0 | 0 | 0 | 0 | 1,237 | 591 |
| 3132DV-5K-7 | FHLMC PASS THRU CERT POOL #SD8050 | 08/26/2025 | SANTANDER INVESTMENTS | 12/25/2025 | PAID ON PRINCIPAL | 499,791 | 437,473 | 499,791 | 499,791 | 0 | 62,318 | 0 | 62,318 | 0 | 0 | 0 | 0 | 3,126 | 1,083 |
| 3132DW-FE-8 | FHLMC PASS THRU CERT POOL #SD8265 | 03/14/2025 | TD SECURITIES | 12/25/2025 | PAID ON PRINCIPAL | 722,898 | 673,707 | 722,898 | 722,898 | 0 | 49,191 | 0 | 49,191 | 0 | 0 | 0 | 0 | 11,969 | 1,285 |
| 3133KP-T6-5 | FHLMC PASS THRU CERT POOL #RA7773 | 07/23/2025 | J P MORGAN | 12/25/2025 | PAID ON PRINCIPAL | 678,420 | 628,439 | 678,420 | 678,420 | 0 | 49,980 | 0 | 49,980 | 0 | 0 | 0 | 0 | 6,470 | 1,734 |

# 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 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | |
| CUSIP Identi-fication | Description | 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 Value (11 + 12 - 13) | 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 |
| 3136BX-R9-7 .. | FNR 2025-81 NB (CMO) | ..10/09/2025 . | CITIGROUP GLOBAL MARKETS | ..12/25/2025 . | PAID ON PRINCIPAL | 64,609 | 64,460 | 64,609 | 64,609 | 0 | 149 | 0 | 149 | 0 | 0 | 0 | 0 | 368 | 119 |
| 3140MK-FU-1 .. | FNMA PASS THRU CERT POOL #BV5578 | ..07/28/2025 . | J P MORGAN | ..12/25/2025 . | PAID ON PRINCIPAL | 571,911 | 490,235 | 571,911 | 571,911 | 0 | 81,676 | 0 | 81,676 | 0 | 0 | 0 | 0 | 3,577 | 1,334 |
| 3140QM-RM-8 .. | FNMA PASS THRU CERT POOL #CB2291 | ..09/19/2025 . | CANTOR FITZGERALD | ..12/25/2025 . | PAID ON PRINCIPAL | 197,405 | 167,193 | 197,405 | 197,405 | 0 | 30,212 | 0 | 30,212 | 0 | 0 | 0 | 0 | 763 | 288 |
| 3140QN-WS-7 .. | FNMA PASS THRU CERT POOL #CB3356 | ..09/25/2025 . | CANTOR FITZGERALD | ..12/25/2025 . | PAID ON PRINCIPAL | 270,014 | 228,246 | 270,014 | 270,014 | 0 | 41,768 | 0 | 41,768 | 0 | 0 | 0 | 0 | 1,190 | 469 |
| 3140QR-FW-8 .. | FNMA PASS THRU CERT POOL #CB5580 | ..03/12/2025 . | MORGAN STANLEY | ..12/25/2025 . | PAID ON PRINCIPAL | 937,984 | 897,533 | 937,984 | 937,984 | 0 | 40,451 | 0 | 40,451 | 0 | 0 | 0 | 0 | 16,085 | 1,407 |
| 3140QS-PY-1 .. | FNMA PASS THRU CERT POOL #CB6738 | ..04/23/2025 . | J P MORGAN | ..12/25/2025 . | PAID ON PRINCIPAL | 1,701,157 | 1,653,245 | 1,701,157 | 1,701,157 | 0 | 47,911 | 0 | 47,911 | 0 | 0 | 0 | 0 | 39,199 | 5,434 |
| 3140W1-GU-1 .. | FNMA PASS THRU CERT POOL #FA1110 | ..04/21/2025 . | STONEX FINANCIAL | ..12/25/2025 . | PAID ON PRINCIPAL | 778,155 | 732,134 | 778,155 | 778,155 | 0 | 46,021 | 0 | 46,021 | 0 | 0 | 0 | 0 | 13,120 | 2,043 |
| 3140W3-EN-5 .. | FNMA PASS THRU CERT POOL #FA2840 | ..10/16/2025 . | WELLS FARGO SECURITIES | ..12/25/2025 . | PAID ON PRINCIPAL | 117,644 | 105,200 | 117,644 | 117,644 | 0 | 12,445 | 0 | 12,445 | 0 | 0 | 0 | 0 | 396 | 157 |
| 3140XB-NR-7 .. | FNMA PASS THRU CERT POOL #FM7599 | ..09/04/2025 . | MORGAN STANLEY | ..12/25/2025 . | PAID ON PRINCIPAL | 462,782 | 424,530 | 462,782 | 462,782 | 0 | 38,252 | 0 | 38,252 | 0 | 0 | 0 | 0 | 2,609 | 180 |
| 3140XH-JK-4 .. | FNMA PASS THRU CERT POOL #FS2065 | ..09/29/2025 . | J P MORGAN | ..12/25/2025 . | PAID ON PRINCIPAL | 251,575 | 239,783 | 251,575 | 251,575 | 0 | 11,793 | 0 | 11,793 | 0 | 0 | 0 | 0 | 1,645 | 811 |
| 3140XH-KL-0 .. | FNMA PASS THRU CERT POOL #FS2098 | ..08/26/2025 . | SANTANDER INVESTMENTS | ..12/25/2025 . | PAID ON PRINCIPAL | 535,065 | 468,349 | 535,065 | 535,065 | 0 | 66,716 | 0 | 66,716 | 0 | 0 | 0 | 0 | 3,199 | 1,159 |
| 3140XJ-4E-0 .. | FNMA PASS THRU CERT POOL #FS3520 | ..04/21/2025 . | BAS-MERRILL LYNCH | ..12/25/2025 . | PAID ON PRINCIPAL | 653,856 | 615,263 | 653,856 | 653,856 | 0 | 38,593 | 0 | 38,593 | 0 | 0 | 0 | 0 | 11,288 | 1,716 |
| 3140XL-ZY-7 .. | FNMA PASS THRU CERT POOL #FS5258 | ..11/21/2025 . | NOMURA | ..12/25/2025 . | PAID ON PRINCIPAL | 109,319 | 105,117 | 109,319 | 109,319 | 0 | 4,202 | 0 | 4,202 | 0 | 0 | 0 | 0 | 364 | 279 |
| 3140XM-C8-7 .. | FNMA PASS THRU CERT POOL #FS5494 | ..10/16/2025 . | J P MORGAN | ..12/25/2025 . | PAID ON PRINCIPAL | 129,649 | 116,238 | 129,649 | 129,649 | 0 | 13,411 | 0 | 13,411 | 0 | 0 | 0 | 0 | 533 | 173 |
| 3140XQ-YW-1 .. | FNMA PASS THRU CERT POOL #FS8824 | ..10/16/2025 . | MORGAN STANLEY | ..12/25/2025 . | PAID ON PRINCIPAL | 189,401 | 169,736 | 189,401 | 189,401 | 0 | 19,665 | 0 | 19,665 | 0 | 0 | 0 | 0 | 846 | 253 |
| 3140XR-QV-0 .. | FNMA PASS THRU CERT POOL #FS9467 | ..06/17/2025 . | CITIGROUP GLOBAL MARKETS | ..12/25/2025 . | PAID ON PRINCIPAL | 419,590 | 364,437 | 419,590 | 419,590 | 0 | 55,153 | 0 | 55,153 | 0 | 0 | 0 | 0 | 3,327 | 594 |
| 3140XR-YF-6 .. | FNMA PASS THRU CERT POOL #FS9709 | ..06/18/2025 . | GOLDMAN SACHS | ..12/25/2025 . | PAID ON PRINCIPAL | 756,319 | 659,888 | 756,319 | 756,319 | 0 | 96,431 | 0 | 96,431 | 0 | 0 | 0 | 0 | 6,447 | 1,198 |
| 31418D-MJ-8 .. | FNMA PASS THRU CERT POOL #MA3960 | ..06/16/2025 . | WELLS FARGO SECURITIES | ..12/25/2025 . | PAID ON PRINCIPAL | 351,122 | 302,019 | 351,122 | 351,122 | 0 | 49,102 | 0 | 49,102 | 0 | 0 | 0 | 0 | 2,911 | 468 |
| 31418E-HJ-2 .. | FNMA PASS THRU CERT POOL #MA4732 | ..03/14/2025 . | CANTOR FITZGERALD | ..12/25/2025 . | PAID ON PRINCIPAL | 250,195 | 233,013 | 250,195 | 250,195 | 0 | 17,181 | 0 | 17,181 | 0 | 0 | 0 | 0 | 4,043 | 445 |
| 31418E-J5-0 .. | FNMA PASS THRU CERT POOL #MA4783 | ..03/14/2025 . | CANTOR FITZGERALD | ..12/25/2025 . | PAID ON PRINCIPAL | 1,110,407 | 1,034,371 | 1,110,407 | 1,110,407 | 0 | 76,037 | 0 | 76,037 | 0 | 0 | 0 | 0 | 18,695 | 1,974 |
| 31418E-MR-8 .. | FNMA PASS THRU CERT POOL #MA4867 | ..03/07/2025 . | BAS-MERRILL LYNCH | ..12/25/2025 . | PAID ON PRINCIPAL | 662,545 | 635,008 | 662,545 | 662,545 | 0 | 27,537 | 0 | 27,537 | 0 | 0 | 0 | 0 | 12,347 | 745 |
| 31418E-PB-0 .. | FNMA PASS THRU CERT POOL #MA4917 | ..03/07/2025 . | BAS-MERRILL LYNCH | ..12/25/2025 . | PAID ON PRINCIPAL | 1,568,512 | 1,510,673 | 1,568,512 | 1,568,512 | 0 | 57,839 | 0 | 57,839 | 0 | 0 | 0 | 0 | 26,962 | 1,765 |
| 31427M-G5-4 .. | FHLMC PASS THRU CERT POOL #SL0219 | ..03/11/2025 . | J P MORGAN | ..12/25/2025 . | PAID ON PRINCIPAL | 944,075 | 903,842 | 944,075 | 944,075 | 0 | 40,234 | 0 | 40,234 | 0 | 0 | 0 | 0 | 16,997 | 1,298 |
| 31427N-D4-8 .. | FHLMC PASS THRU CERT POOL #SL1022 | ..06/17/2025 . | BARCLAYS CAPITAL INC | ..12/25/2025 . | PAID ON PRINCIPAL | 655,589 | 572,207 | 655,589 | 655,589 | 0 | 83,383 | 0 | 83,383 | 0 | 0 | 0 | 0 | 5,771 | 929 |
| 31427P-5N-0 .. | FHLMC PASS THRU #SL2652 | ..11/21/2025 . | BMO | ..12/25/2025 . | PAID ON PRINCIPAL | 155,864 | 149,569 | 155,864 | 155,864 | 0 | 6,295 | 0 | 6,295 | 0 | 0 | 0 | 0 | 520 | 398 |
| 31427Q-GB-2 .. | FHLMC PASS THRU CERT POOL #SL2893 | ..10/21/2025 . | J P MORGAN | ..12/25/2025 . | PAID ON PRINCIPAL | 310,607 | 300,658 | 310,607 | 310,607 | 0 | 9,949 | 0 | 9,949 | 0 | 0 | 0 | 0 | 1,446 | 725 |
| 31427Q-H5-4 .. | FHLMC PASS THRU CERT POOL #SL2951 | ..10/22/2025 . | SANTANDER INVESTMENTS | ..12/25/2025 . | PAID ON PRINCIPAL | 250,118 | 218,775 | 250,118 | 250,118 | 0 | 31,343 | 0 | 31,343 | 0 | 0 | 0 | 0 | 746 | 399 |
| 1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC) | | | | | | 17,330,547 | 16,072,862 | 17,330,547 | 17,330,547 | 0 | 1,257,684 | 0 | 1,257,684 | 0 | 0 | 0 | 0 | 224,592 | 33,680 |
| Asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated) | | | | | | | | | | | | | | | | | | | |
| 12564E-AA-0 .. | CIM 2021-J2 A1 CMO (144A) | ..07/17/2025 . | BAS-MERRILL LYNCH | ..12/25/2025 . | PAID ON PRINCIPAL | 120,453 | 96,805 | 120,453 | 120,453 | 0 | 23,648 | 0 | 23,648 | 0 | 0 | 0 | 0 | 873 | 142 |
| 36264D-AB-2 .. | GSMBS 2021-PJ2 A2 CMO (144A) | ..07/18/2025 . | GOLDMAN SACHS | ..12/25/2025 . | PAID ON PRINCIPAL | 230,674 | 185,801 | 230,674 | 230,674 | 0 | 44,873 | 0 | 44,873 | 0 | 0 | 0 | 0 | 1,186 | 320 |
| 61774Y-AA-9 .. | MSRM 2023-1 A1 CMO (144A) | ..04/24/2025 . | MORGAN STANLEY | ..12/25/2025 . | PAID ON PRINCIPAL | 260,939 | 236,068 | 260,939 | 260,939 | 0 | 24,871 | 0 | 24,871 | 0 | 0 | 0 | 0 | 4,074 | 696 |
| 74388P-AD-3 .. | PFMT 2025-3 A4 CMO (144A) | ..07/18/2025 . | BAS-MERRILL LYNCH | ..12/25/2025 . | PAID ON PRINCIPAL | 1,466,939 | 1,464,117 | 1,466,939 | 1,466,939 | 0 | 2,822 | 0 | 2,822 | 0 | 0 | 0 | 0 | 25,756 | 6,275 |
| 74938D-AA-1 .. | RCKT 2021-3 A1 CMO (144A) | ..10/30/2025 . | J P MORGAN | ..12/25/2025 . | PAID ON PRINCIPAL | 111,204 | 93,620 | 111,204 | 111,204 | 0 | 17,584 | 0 | 17,584 | 0 | 0 | 0 | 0 | 402 | 232 |
| 75409X-AA-4 .. | RATE 2021-HB1 A1 CMO (144A) | ..03/27/2025 . | BAS-MERRILL LYNCH | ..12/25/2025 . | PAID ON PRINCIPAL | 647,738 | 523,453 | 647,738 | 647,738 | 0 | 124,285 | 0 | 124,285 | 0 | 0 | 0 | 0 | 6,734 | 1,215 |
| 81743G-AB-2 .. | SEMT 2025-5 A2 CMO (144A) | ..05/08/2025 . | WELLS FARGO SECURITIES | ..12/25/2025 . | PAID ON PRINCIPAL | 1,765,926 | 1,739,437 | 1,765,926 | 1,765,926 | 0 | 26,489 | 0 | 26,489 | 0 | 0 | 0 | 0 | 35,414 | 4,047 |
| 81743G-AE-6 .. | SEMT 2025-5 A5 CMO (144A) | ..05/08/2025 . | WELLS FARGO SECURITIES | ..12/25/2025 . | PAID ON PRINCIPAL | 2,707,754 | 2,690,129 | 2,707,754 | 2,707,754 | 0 | 17,625 | 0 | 17,625 | 0 | 0 | 0 | 0 | 54,302 | 6,205 |
| 81749M-AE-7 .. | SEMT 2025-4 A5 CMO (144A) | ..04/16/2025 . | WELLS FARGO SECURITIES | ..12/25/2025 . | PAID ON PRINCIPAL | 2,417,532 | 2,410,929 | 2,417,532 | 2,417,532 | 0 | 6,603 | 0 | 6,603 | 0 | 0 | 0 | 0 | 58,697 | 10,342 |
| 1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated) | | | | | | 9,729,160 | 9,440,360 | 9,729,160 | 9,729,160 | 0 | 288,800 | 0 | 288,800 | 0 | 0 | 0 | 0 | 187,439 | 29,474 |
| 1889999999. Total - asset-backed securities (unaffiliated) | | | | | | 32,998,995 | 31,317,814 | 32,998,995 | 32,998,995 | 0 | 1,681,181 | 0 | 1,681,181 | 0 | 0 | 0 | 0 | 532,011 | 80,579 |
| 1899999999. Total - asset-backed securities (affiliated) | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1909999998. Total - asset-backed securities | | | | | | 32,998,995 | 31,317,814 | 32,998,995 | 32,998,995 | 0 | 1,681,181 | 0 | 1,681,181 | 0 | 0 | 0 | 0 | 532,011 | 80,579 |
| 2009999999. Total - issuer credit obligations and asset-backed securities | | | | | | 168,858,995 | 167,177,814 | 168,858,995 | 168,858,995 | 0 | 1,681,181 | 0 | 1,681,181 | 0 | 0 | 0 | 0 | 799,248 | 189,455 |
| 4509999998. Total - preferred stocks | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5989999998. Total - common stocks | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5999999999. Total - preferred and common stocks | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6009999999 - Totals | | | | | | | 167,177,814 | 168,858,995 | 168,858,995 | 0 | 1,681,181 | 0 | 1,681,181 | 0 | 0 | 0 | 0 | 799,248 | 189,455 |

# SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Stock of Such Company Owned by Insurer on Statement Date | |
|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 |
| CUSIP Identification | Description, Name of Subsidiary, Controlled or Affiliated Company | 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 | | | | | | | | | |
| 02569#-10-5 | AMERICAN EQUITY INSURANCE COMPANY | 43117 | 86-0703220 | 8BI | 100,995,033 | 0 | 0 | 29,863.000 | 100.0 |
| 32026@-10-1 | FIRST FLORIDIAN AUTO AND HOME INS. CO. | 10647 | 59-3372141 | 8BI | 176,564,279 | 0 | 0 | 5,000,000.000 | 100.0 |
| 40257#-10-2 | GULF UNDERWRITERS INSURANCE CO. | 42811 | 56-1371361 | 8BI | 67,025,650 | 0 | 0 | 1,000,000.000 | 100.0 |
| 66650*-10-4 | NORTHLAND INSURANCE COMPANY | 24015 | 41-6009967 | 8BI | 582,435,971 | 0 | 0 | 35,000.000 | 100.0 |
| 81611*-10-1 | SELECT INSURANCE COMPANY | 22233 | 75-6013697 | 8BI | 81,927,891 | 0 | 0 | 250,000.000 | 100.0 |
| 16124*-10-7 | THE CHARTER OAK FIRE INSURANCE CO. | 25615 | 06-0291290 | 8BI | 307,477,160 | 0 | 0 | 42,000.000 | 100.0 |
| 71907@-10-3 | THE PHOENIX INSURANCE COMPANY | 25623 | 06-0303275 | 8BI | 2,157,074,928 | 0 | 0 | 100,000.000 | 100.0 |
| 89428@-10-5 | THE TRAVELERS HOME & MARINE INS. CO. | 27998 | 35-1838079 | 8BI | 113,519,219 | 0 | 0 | 5,000,000.000 | 100.0 |
| 89415#-10-8 | TRAVCO INSURANCE COMPANY | 28188 | 35-1838077 | 8BI | 73,150,376 | 0 | 0 | 6,000,000.000 | 100.0 |
| 89430#-10-9 | TRAVELERS COMMERCIAL CASUALTY CO | 40282 | 95-3634110 | 8BI | 112,936,500 | 0 | 0 | 1,500.000 | 100.0 |
| 1199999. Subtotal - common stock - U.S. p&c insurer | | | | | 3,773,107,008 | 0 | 0 | XXX | XXX |
| Common Stock - Other Affiliates | | | | | | | | | |
| 88750#-10-3 | TINDY FOREIGN, INC. | | 20-4403403 | 8BIII | 122,965,929 | 0 | 16,594,879 | 100.000 | 100.0 |
| 81377#-10-1 | TRAVELERS DISTRIBUTION ALLIANCE, INC. | | 62-1657094 | 8BII | 843,607 | 0 | 843,607 | 1,000.000 | 100.0 |
| 1799999. Subtotal - common stock - other affiliates | | | | | 123,809,536 | 0 | 17,438,486 | XXX | XXX |
| 1899999. Total common stocks | | | | | 3,896,916,545 | 0 | 17,438,486 | XXX | XXX |
| 1999999 - Totals | | | | | 3,896,916,545 | 0 | 17,438,486 | 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 7, Section 1 | Number of Shares | % of Outstanding |
| 02568#-10-6 | AMERICAN EQUITY SPECIALTY INS CO | AMERICAN EQUITY INSURANCE COMPANY | 0 | 3,500.000 | 100.0 |
| 66612*-10-1 | NORTHFIELD INSURANCE COMPANY | NORTHLAND INSURANCE COMPANY | 0 | 35,000.000 | 100.0 |
| 66648*-10-9 | NOTHLAND CASUALTY COMPANY | NORTHLAND INSURANCE COMPANY | 0 | 3,000,000.000 | 100.0 |
| 89422#-10-9 | THE TRAVELERS INDEMNITY CO. OF AMERICA | THE PHOENIX INSURANCE COMPANY | 0 | 175,000.000 | 100.0 |
| 89423@-10-0 | THE TRAVELERS INDEMNITY CO. OF CONNECTIC | THE PHOENIX INSURANCE COMPANY | 0 | 40,000.000 | 100.0 |
| 89423*-10-2 | THE TRAVELERS PROPERTY CASUALTY CO. OF A | THE PHOENIX INSURANCE COMPANY | 0 | 1,200.000 | 100.0 |
| 0299999. Subtotal - common stock | | | 0 | XXX | XXX |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| 0399999 - Total | | | 0 | XXX | XXX |

Schedule DA - Part 1 - Short-Term Investments Owned

**N O N E**

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

**N O N E**

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

**N O N E**

Schedule DB - Part B - Section 1 - Futures Contracts Open

**N O N E**

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

**N O N E**

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

**N O N E**

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

**N O N E**

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

**N O N E**

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

**N O N E**

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

**N O N E**

# SCHEDULE DL - PART 1
# SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts) and not included on Schedules A, B, BA, D, DB and E)

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Re-stricted Asset Code | 4<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | 5<br>Fair Value | 6<br>Book/Adjusted Carrying Value | 7<br>Maturity Date |
|---|---|---|---|---|---|---|
| Bonds - U.S. Governments - Issuer Obligations | | | | | | |
| 000000-00-0 | REPO - ST OF WISCONSIN A TREASURY | | 1.A | 53,449,561 | 53,449,561 | 01/02/2026 |
| 000000-00-0 | REPO - CITADEL A TREASURY | | 1.A | 56,131,591 | 56,131,591 | 01/02/2026 |
| 000000-00-0 | REPO - RBC A TREASURY | | 1.A | 50,800,678 | 50,800,678 | 01/02/2026 |
| 0019999999. Subtotal - issuer credit obligations (Schedule D, Part 1, Section 1 type) - U.S. government obligations (exempt from RBC) | | | | 160,381,830 | 160,381,830 | XXX |
| 0489999999. Total - issuer credit obligations (Schedule D, Part 1, Section 1 type) - (unaffiliated) | | | | 160,381,830 | 160,381,830 | XXX |
| 0499999999. Total - issuer credit obligations (Schedule D, Part 1, Section 1 type) - (affiliated) | | | | 0 | 0 | XXX |
| 0509999999. Total - issuer credit obligations (Schedule D, Part 1, Section 1 type) | | | | 160,381,830 | 160,381,830 | XXX |
| 1209999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2 type) - financial asset-backed securities - self-liquidating | | | | 0 | 0 | XXX |
| 1409999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2 type) - financial asset-backed securities - not self-liquidating | | | | 0 | 0 | XXX |
| 1609999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2 type) - non-financial asset-backed securities - practical expedient | | | | 0 | 0 | XXX |
| 1809999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2 type) - non-financial asset-backed securities - full analysis | | | | 0 | 0 | XXX |
| 1889999999. Total - asset-backed securities (Schedule D, Part 1, Section 2 type) - (unaffiliated) | | | | 0 | 0 | XXX |
| 1899999999. Total - asset-backed securities (Schedule D, Part 1, Section 2 type) - (affiliated) | | | | 0 | 0 | XXX |
| 1909999999. Total - asset-backed securities (Schedule D, Part 1, Section 2 type) | | | | 0 | 0 | XXX |
| 2009999999. Total - issuer credit obligations and asset-backed securities | | | | 160,381,830 | 160,381,830 | 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 | | | | 160,381,830 | 160,381,830 | XXX |

General Interrogatories:

1. Total activity for the year — Fair Value $ 66,917,036 — Book/Adjusted Carrying Value $ 66,917,036
2. Average balance for the year — Fair Value $ 109,767,471 — Book/Adjusted Carrying Value $ 109,767,471
3. Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

| | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 3A | 1A ...$ | 160,381,830 | 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 LENGTH COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
and not reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts))

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Re-stricted Asset Code | 4<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | 5<br>Fair Value | 6<br>Book/Adjusted Carrying Value | 7<br>Maturity Date |
|---|---|---|---|---|---|---|
| | | | | | | |
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| 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<br>Depository | | 2<br>Re-stricted Asset Code | 3<br>Rate of Interest | 4<br>Amount of Interest Received During Year | 5<br>Amount of Interest Accrued December 31 of Current Year | 6<br>Balance | 7<br>* |
|---|---|---|---|---|---|---|---|
| Open Depositories | | | | | | | |
| Bank of America, N.A. - IL | Chicago,IL | | 0.000 | 0 | 0 | 0 | XXX |
| Bank of America, N.A. - NC | Charlotte,NC | | 2.380 | 516,370 | 0 | 10,403,333 | XXX |
| Bank of America, N.A. - TX | Dallas,TX | | 0.000 | 0 | 0 | (10,083,847) | XXX |
| Bank of America, N.A. | Charlotte,NC | | 2.380 | 521,971 | 0 | 10,521,847 | XXX |
| Bank of America,N.A. | Charlotte,NC | | 0.000 | 0 | 0 | 24,599,762 | XXX |
| Bank of America, N.A. | Hartford,CT | | 0.000 | 0 | 0 | (5,495,345) | XXX |
| Bank of New York Mellon | New York,NY | | 0.000 | 0 | 0 | 34,929,991 | XXX |
| Bank of New York Mellon | Pittsburgh,PA | | 0.000 | 0 | 0 | 22,987,696 | XXX |
| Citibank, N.A. - NY | New York,NY | | 0.000 | 0 | 0 | 936,779 | XXX |
| Citibank, N.A. | New Castle,DE | | 0.000 | 0 | 0 | (858,798,592) | XXX |
| Citibank, N.A. | New York,NY | | 0.000 | 0 | 0 | 1,592,130 | XXX |
| First National Bank of Anchorage | Anchorage,AK | | 0.000 | 0 | 0 | 25,000 | XXX |
| JP Morgan Chase Bank, N.A. - IL | Chicago,IL | | 0.000 | 0 | 0 | 42,375 | XXX |
| JP Morgan Chase Bank, N.A. | Hartford,CT | | 0.000 | 0 | 0 | (27) | XXX |
| JP Morgan Chase Bank, N.A. | New York,NY | | 0.000 | 0 | 0 | (518,422) | XXX |
| JP Morgan Chase Bank, N.A. | New York,NY | | 0.000 | 0 | 0 | (5,368,058) | XXX |
| The Bank of New York Mellon | Pittsburgh,PA | | 0.000 | 0 | 0 | 100,000 | XXX |
| US Bank Corp | Minneapolis,MN | 0 | 0.010 | 34 | 0 | 687,488 | XXX |
| US Bank Corp | Minneapolis,MN | | 0.000 | 0 | 0 | 787,247 | XXX |
| US Bank Corp | St Paul,MN | | 0.000 | 0 | 0 | 27 | XXX |
| US Bank Corp | St. Paul,MN | | 0.000 | 0 | 0 | 1,251 | XXX |
| Wells Fargo Bank, N.A. | Jacksonville,FL | | 0.000 | 0 | 0 | 1,572,835 | 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 | 1,038,376 | 0 | (771,076,530) | 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 | 1,038,376 | 0 | (771,076,530) | XXX |
| 0499999. Cash in company's office | | XXX | XXX | XXX | XXX | 0 | XXX |
| 0599999 Total - cash | | XXX | XXX | 1,038,376 | 0 | (771,076,530) | XXX |

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

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 1. January | (951,899,891) | 4. April | (830,749,268) | 7. July | (772,397,815) | 10. October | (791,069,179) |
| 2. February | (1,007,731,847) | 5. May | (762,302,739) | 8. August | (848,912,842) | 11. November | (740,999,725) |
| 3. March | (900,656,863) | 6. June | (863,145,831) | 9. September | (760,983,349) | 12. December | (771,076,530) |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

| 1<br>CUSIP | 2<br>Description | 3<br>Re-stricted Asset Code | 4<br>Date Acquired | 5<br>Stated Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due and Accrued | 9<br>Amount Received During Year |
|---|---|---|---|---|---|---|---|---|
| 0489999999. Total - issuer credit obligations (unaffiliated) | | | | | | 0 | 0 | 0 |
| 0499999999. Total - issuer credit obligations (affiliated) | | | | | | 0 | 0 | 0 |
| 0509999999. Total - issuer credit obligations | | | | | | 0 | 0 | 0 |
| Qualified cash pools under SSAP No. 2 | | | | | | | | |
| | TRAVELERS M MKT LIQUIDITY POOL | | 12/31/2025 | 3.816 | | 1,250,226,306 | 0 | 570,921 |
| 8409999999. Subtotal - qualified cash pools under SSAP No. 2 | | | | | | 1,250,226,306 | 0 | 570,921 |
| 8589999999. Total cash equivalents (unaffiliated) | | | | | | 1,250,226,306 | 0 | 570,921 |
| 8599999999. Total cash equivalents (affiliated) | | | | | | 0 | 0 | 0 |
| 8609999999 - Total cash equivalents | | | | | | 1,250,226,306 | 0 | 570,921 |

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 | ICO | GENERAL PURPOSE | 0 | 0 | 116,992 | 116,681 |
| 5. California CA | ICO | WORKERS COMP | 0 | 0 | 1,152,842,365 | 1,115,635,714 |
| 6. Colorado CO | | | 0 | 0 | 0 | 0 |
| 7. Connecticut CT | ICO | GENERAL PURPOSE-HOME STATE DEPOSIT | 6,883,952 | 6,676,262 | 0 | 0 |
| 8. Delaware DE | ICO | WORKERS COMP | 0 | 0 | 115,955 | 116,814 |
| 9. District of Columbia DC | | | 0 | 0 | 0 | 0 |
| 10. Florida FL | | | 0 | 0 | 0 | 0 |
| 11. Georgia GA | ICO | GENERAL PURPOSE | 0 | 0 | 440,707 | 442,671 |
| 12. Hawaii HI | | | 0 | 0 | 0 | 0 |
| 13. Idaho ID | ICO | WORKERS COMP | 0 | 0 | 5,387,278 | 5,132,543 |
| 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 | ICO | WORKERS COMP/GENERAL PURPOSE | 0 | 0 | 201,992 | 185,536 |
| 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 | ICO | WORKERS COMP/GENERAL PURPOSE | 0 | 0 | 333,820 | 329,820 |
| 30. New Hampshire NH | | | 0 | 0 | 0 | 0 |
| 31. New Jersey NJ | | | 0 | 0 | 0 | 0 |
| 32. New Mexico NM | ICO | GENERAL PURPOSE | 0 | 0 | 928,388 | 931,179 |
| 33. New York NY | | | 0 | 0 | 0 | 0 |
| 34. North Carolina NC | ICO | GENERAL PURPOSE | 0 | 0 | 999,174 | 896,090 |
| 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 | ICO | SURETY/WORKERS COMP | 0 | 0 | 50,841,422 | 51,093,618 |
| 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 | ICO | GENERAL PURPOSE | 0 | 0 | 554,339 | 552,235 |
| 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 | ICO | GENERAL PURPOSE | 0 | 0 | 996,338 | 1,010,000 |
| 55. U.S. Virgin Islands VI | | | 0 | 0 | 0 | 0 |
| 56. Northern Mariana Islands MP | | | 0 | 0 | 0 | 0 |
| 57. Canada CAN | | | 0 | 0 | 0 | 0 |
| 58. Aggregate alien and other OT | XXX | XXX | 0 | 0 | 33,869,156 | 32,809,299 |
| 59. Subtotal | XXX | XXX | 6,883,952 | 6,676,262 | 1,247,627,927 | 1,209,252,201 |
| DETAILS OF WRITE-INS | | | | | | |
| 5801. OTHER | ICO | DEPARTMENT OF LABOR | 0 | 0 | 22,266,605 | 21,196,378 |
| 5802. OTHER | ICO | USAIG-AVIATION | 0 | 0 | 10,915,063 | 10,925,433 |
| 5803. OTHER | ST | ESCROW ACCOUNT FOR PUBLISHERS CLAIM SETTLEMENT | 0 | 0 | 687,488 | 687,488 |
| 5898. Summary of remaining write-ins for Line 58 from overflow page | XXX | XXX | 0 | 0 | 0 | 0 |
| 5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above) | XXX | XXX | 0 | 0 | 33,869,156 | 32,809,299 |